

# Naturus



## Daily trading plan for June 21, 2005

### 1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1233.83	1258.75	1265.08	1266.67	1428.75
R2	1229.17	1242.00	1245.17	1233.67	1324.25
R1	1224.58	1231.25	1232.83	1212.92	1269.00
PPT	1219.92	1214.50	1212.92	1179.83	1164.50
S1	1215.33	1203.75	1200.58	1159.17	1109.25
S2	1210.67	1187.00	1180.67	1126.08	1004.75
S3	1206.08	1176.25	1168.33	1105.42	949.50

\* Blue color number turns into major resistance levels.

\* Green color number currently acts as a support level.

### 2. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1223.25 (First Sell#)	1216.50 (First Buy #)
1228.00 (Second Sell#)	1212.00 (second Buy #)

#### Trading rules for intra-day position trading:

- **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
- For intra-day position traders, you have the potential to capture a big move if you are trading in the right direction. If you get stopped out two times in one direction, especially during a strong trend day. **STOP** trading for rest of the day.
- If you are a scalping trader, **DON' T** hold your position too long if you trading against the direction of a strong trend.
- If you are in right direction of the market movement, you can hold your position until price hit opposite major resistance or support level target.

### 3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1225.25	1226.75	1229.25	1231.75	1234.25
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<b>Support</b>	1217.25	1215.25	1212.25	1208.25	1203.25
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### 4. COMMENTARY

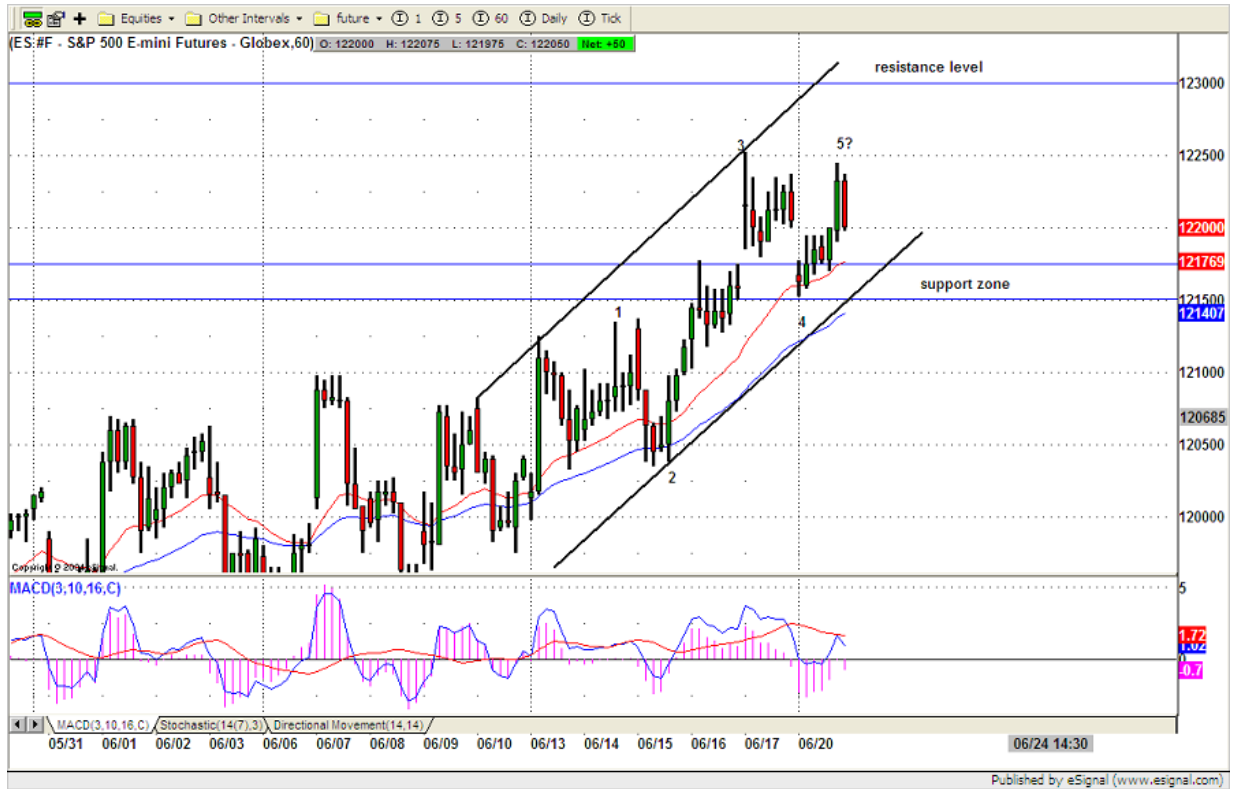
ES started to show its weakness at first day of this week. Price trades at high level and MACD histogram shows at low level. This is sell divergence. Current Rally could be ended soon. Pullback into 20 day moving average level should be expected in the coming days.



### 5. TODAY'S TRADING

Based on 60 mins chart, ES completed its wave 4 stage and filled its Friday's up gap. It tried to hold its gain all day, but it couldn't hold to the end. Finally it closed in red. This action is telling us behind screen, there is selling pressure in the market. Whether this wave 5 has been completed or not, we need to see today's price action. If price still can hold above 1217 level, it means wave 5 hasn't completed yet.

So far indicators show short term bearish. Downside correction is I expected for today.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

1238.28	+2/8
1236.33	+1/8
1234.38	8/8
1232.42	7/8
1230.47	6/8
1228.52	5/8
1226.56	4/8
1224.61	3/8
1222.66	2/8
1220.70	1/8
1218.75	0/8
1216.80	-1/8
1214.84	-2/8

### Up (Interval=1.95)

1238.28	+2/8
1236.33	+1/8
1234.38	8/8
1232.42	7/8
1230.47	6/8
1228.52	5/8
1226.56	4/8
1224.61	3/8
1222.66	2/8
1220.70	1/8
1218.75	0/8
1216.80	-1/8
1214.84	-2/8

### Down (Interval=1.95)

1222.66	+2/8
1220.70	+1/8
1218.75	8/8
1216.80	7/8
1214.84	6/8
1212.89	5/8
1210.94	4/8
1208.98	3/8
1207.03	2/8
1205.08	1/8
1203.13	0/8
1201.17	-1/8
1199.22	-2/8

## 7. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR</b>	<b>Waist number</b>
0.68	9.90	1218.38
neutral		

- NatRSI >80-90                      overbought  
 NatRSI >30 or <70                neutral  
 NatRSI <20                            oversold
- ATR** (Average true range) can be used for predicting intra-day's high and low.
- Waist number** is MMLine number, acting pivot number, can be used for support or resistance. Price trades above its level, market is bullish; price trades below its level, market is bearish.

## 8. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Actual	Consensus	Prior
Jun 23	08:30	Initial Claims	06/18		330K	333K
Jun 23	10:00	Existing Home Sales	May		7.15M	7.18M
Jun 24	08:30	Durable Orders	May		1.0%	1.9%
Jun 24	10:00	New Home Sales	May		1325K	1316K