

Naturus



Daily trading plan for June 28, 2005

1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1205.83	1247.83	1248.25	1266.67	1428.75
R2	1202.42	1236.42	1236.75	1233.67	1324.25
R1	1199.33	1216.08	1216.25	1212.92	1269.00
PPT	1195.92	1204.67	1204.75	1179.83	1164.50
S1	1192.42	1184.33	1184.25	1159.17	1109.25
S2	1189.42	1172.92	1172.75	1126.08	1004.75
S3	1186.33	1152.58	1152.25	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
1204.50 (First Sell#)	1187 (First Buy #)
1208.25 (Second Sell#)	1184.25 (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.

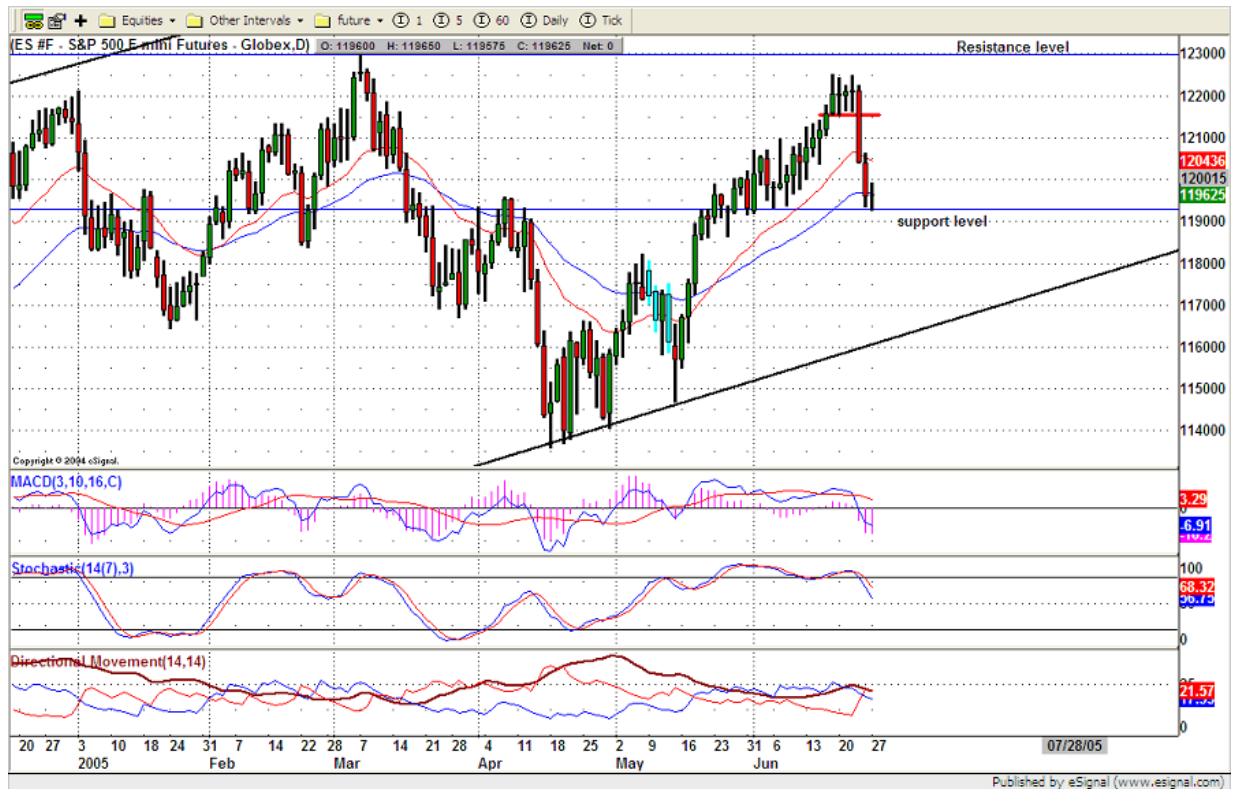
3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1199.25	1201.25	1203.75	1205.50	1206.25
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Support	1192.25	1191	1189.75	1187.25	1184.25
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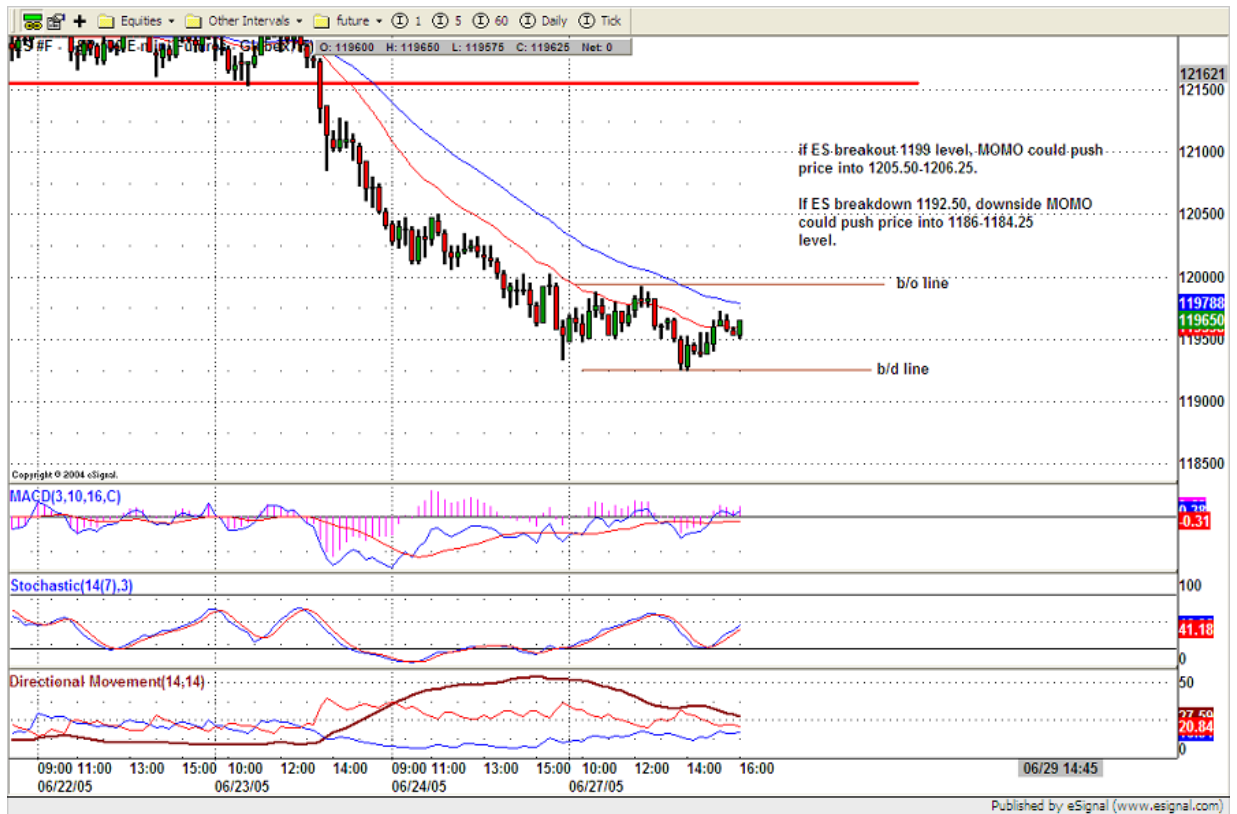
4. COMMENTARY

ES consolidated on Monday. It formed a narrow range day. Tuesday ES could continue its consolidation for one more day or "V" shaped trading. So far 40 day moving average line tries to hold price. As long as it holds price, ES could move up to retest its 20 day moving average line before it turns down again.



5. TODAY'S TRADING

Based on 15 mins chart, ES still is in its correction mode. All indicators still try to push up. Looking for early morning breakout first and then turns down again. Breakout yesterday's high, MOMO could pick up and push price into short term resistance level around 1205-1206.25 level. If ES breakdown 1192 level, I expect 1186-1184.50 could be next major support level.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1201.17	+2/8
1200.20	+1/8
1199.22	8/8
1198.24	7/8
1197.27	6/8
1196.29	5/8
1195.31	4/8
1194.34	3/8
1193.36	2/8
1192.38	1/8
1191.41	0/8
1190.43	-1/8
1189.45	-2/8

Up (Interval=1.95)

1214.84	+2/8
1212.89	+1/8
1210.94	8/8
1208.98	7/8
1207.03	6/8
1205.08	5/8
1203.13	4/8
1201.17	3/8
1199.22	2/8
1197.27	1/8
1195.31	0/8
1193.36	-1/8
1191.41	-2/8

Down (Interval=1.95)

1207.03	+2/8
1205.08	+1/8
1203.13	8/8
1201.17	7/8
1199.22	6/8
1197.27	5/8
1195.31	4/8
1193.36	3/8
1191.41	2/8
1189.45	1/8
1187.50	0/8
1185.55	-1/8
1183.59	-2/8

7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.62	10.25	9.38	1195.63
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	Consensus	Prior
Jun 28	10:00	Consumer Confidence	Jun	104.3	102.2
Jun 29	08:30	GDP-Final	Q1	3.7%	3.5%
Jun 29	08:30	Chain Deflator-Final	Q1	3.2%	3.2%
Jun 30	08:30	Initial Claims	06/25	NA	314K
Jun 30	08:30	Personal Income	May	0.3%	0.7%
Jun 30	08:30	Personal Spending	May	0.0%	0.6%
Jun 30	10:00	Chicago PMI	Jun	53.7	54.1
Jun 30	10:00	Help-Wanted Index	May	40	39
Jun 30	14:15	FOMC policy announcement			
Jul 01	00:00	Auto Sales	Jun	5.5M	5.3M
Jul 01	00:00	Truck Sales	Jun	7.9M	7.8M
Jul 01	09:45	Mich Sentiment-Rev.	Jun	94.8	94.8
Jul 01	10:00	Construction Spending	May	0.5%	0.5%
Jul 01	10:00	ISM Index	Jun	51.5	51.4