

Naturus



Daily trading plan for June 30, 2005

1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1213.50	1247.83	1248.25	1266.67	1428.75
R2	1211.00	1236.42	1236.75	1233.67	1324.25
R1	1207.00	1216.08	1216.25	1212.92	1269.00
PPT	1204.50	1204.67	1204.75	1179.83	1164.50
S1	1200.50	1184.33	1184.25	1159.17	1109.25
S2	1198.00	1172.92	1172.75	1126.08	1004.75
S3	1194.00	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
1209.25-1210.25 (First Sell#)	1201.25 (First Buy #)
1216.50 (Second Sell#)	1195.75 (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.

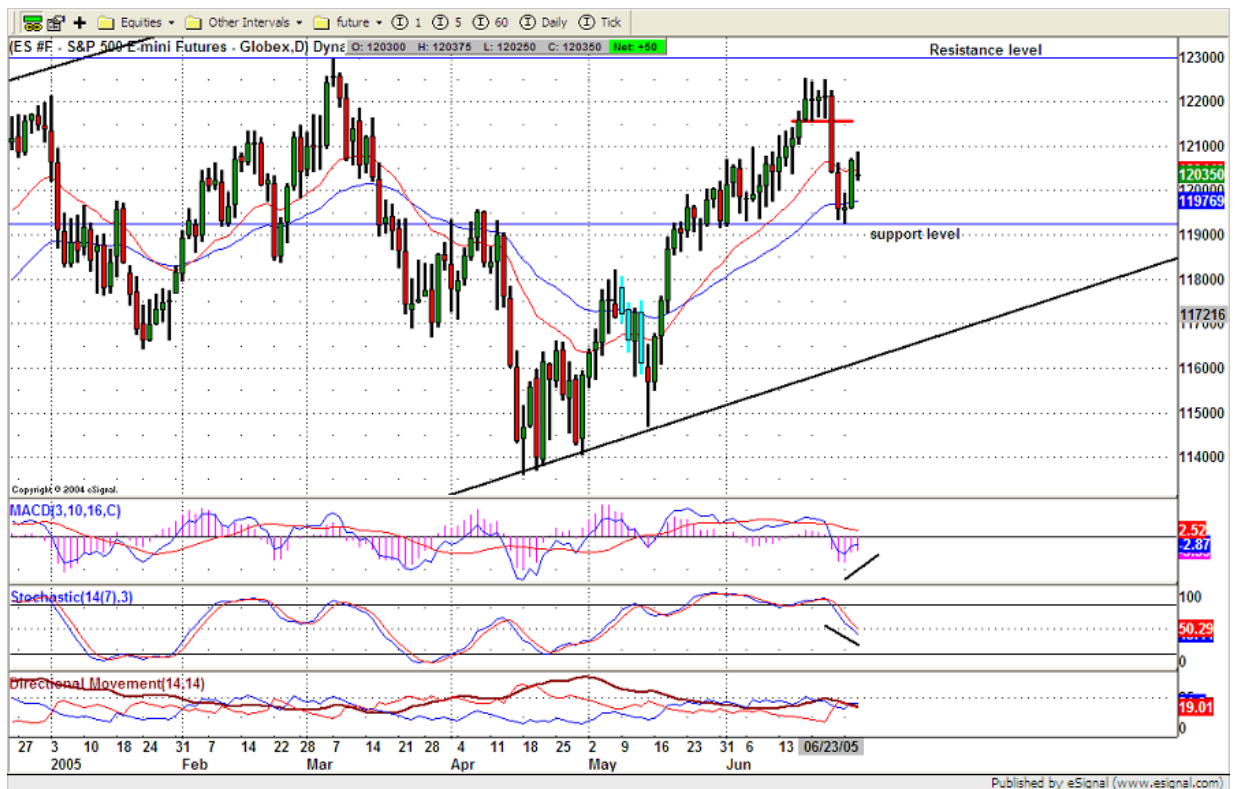
3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1207.50	1208.75	1212	1214.25	1215.75
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Support	1201..75	1200.50	1198.25	1196.25	1193.50
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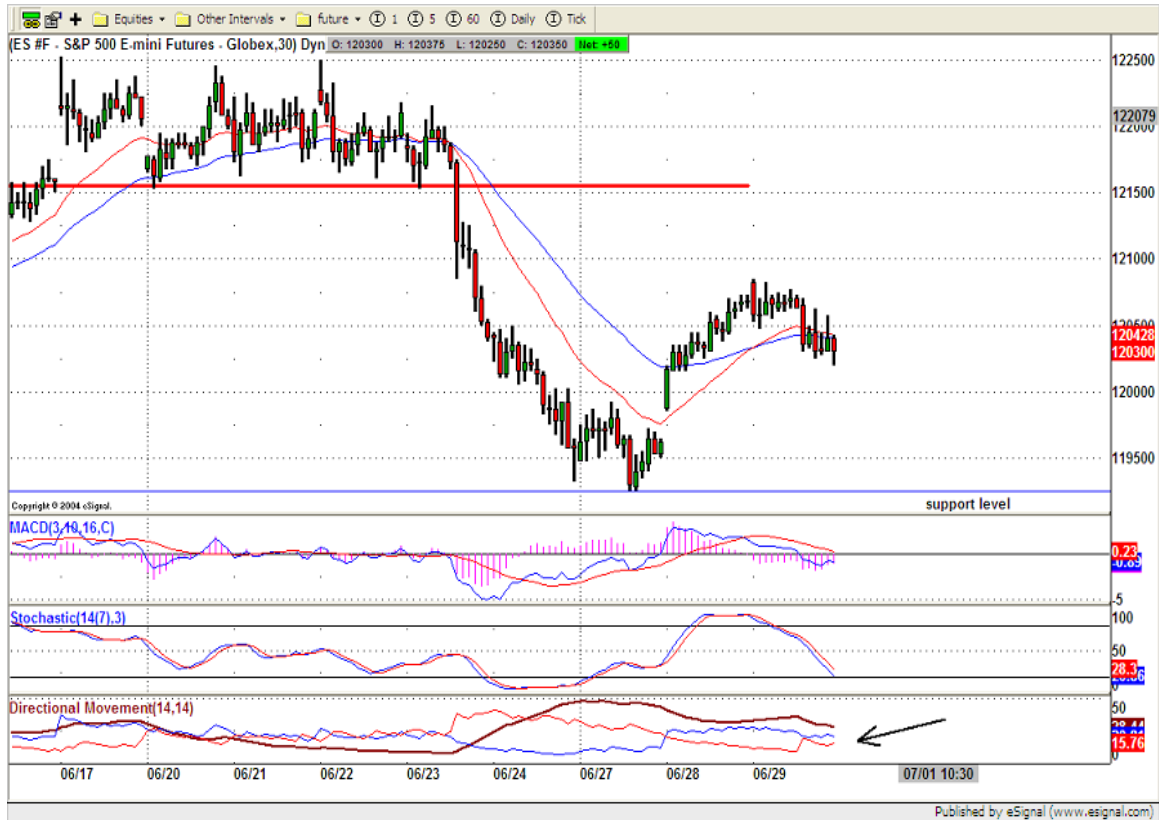
4. COMMENTARY

ES digested its previous day's gain. It chopped all day and struggled with its 20 day moving average line. Today there are lots of economic reports will be out in the early morning and later FMOC announcement. Whether ES can hold itself above Tuesday's gap or not, depends on later movement after Fed announcement. Breakdown 1200 level tells us up-correction could be ended soon.



5. TODAY'S TRADING

Based on 30 mins chart, ES has a little oversold situation. Today 1201.50-1200.50 level is a key zone. ES holds above that level, bulls will try push price back into yesterday's consolidation range. Breakdown that zone, bears will try push price down to 1198 or even further to 1196-1195 level.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1212.89	+2/8
1211.91	+1/8
1210.94	8/8
1209.96	7/8
1208.98	6/8
1208.01	5/8
1207.03	4/8
1206.05	3/8
1205.08	2/8
1204.10	1/8
1203.13	0/8
1202.15	-1/8
1201.17	-2/8

Up (Interval=0.95)

1212.89	+2/8
1211.91	+1/8
1210.94	8/8
1209.96	7/8
1208.98	6/8
1208.01	5/8
1207.03	4/8
1206.05	3/8
1205.08	2/8
1204.10	1/8
1203.13	0/8
1202.15	-1/8
1201.17	-2/8

Down (Interval=0.95)

1205.08	+2/8
1204.10	+1/8
1203.13	8/8
1202.15	7/8
1201.17	6/8
1200.20	5/8
1199.22	4/8
1198.24	3/8
1197.27	2/8
1196.29	1/8
1195.31	0/8
1194.34	-1/8
1193.36	-2/8

7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.10	10.25	9.05	1205.63
oversold			

- 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 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