

Naturus



Daily trading plan for July 12, 2005

1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1234.92	1258.08	1251.67	1252.08	1428.75
R2	1229.83	1237.67	1238.33	1238.67	1324.25
R1	1226.67	1227.08	1219.17	1219.17	1269.00
PPT	1221.58	1206.67	1205.83	1205.92	1164.50
S1	1218.42	1196.08	1186.67	1186.58	1109.25
S2	1213.33	1175.67	1173.33	1173.17	1004.75
S3	1210.17	1165.08	1154.17	1153.83	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
1230.25 (First Sell#) *dual number	1211 (First Buy #)
1237.25 (Second Sell#)	1209.50 (second Buy #)

Trading rules for intra-day position trading:

1. **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.
2. 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.
3. If you are a scalping trader, **DON'T** hold your position too long if you trading against the direction of a strong trend.
4. 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.

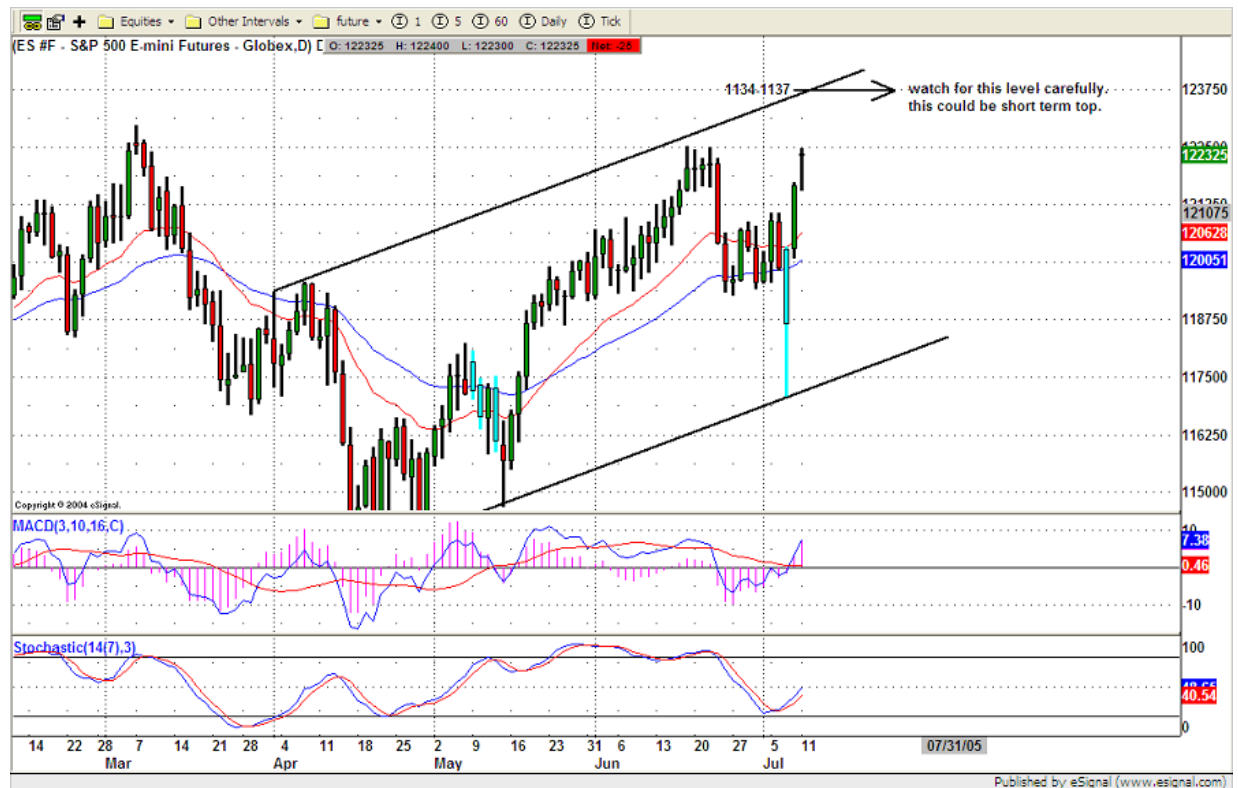
3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1224.75	1226.75	1228.75	1230.50	1235.25
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Support	1218.25	1216.50	1212.25	1211.75	1209.50
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4. COMMENTARY

ES had three up days. This week, it could head toward major resistance level around 1234-1237 level. SST continue rising and MACD is positive. Bulls still take a control.



5. TODAY'S TRADING

Based on 60 mins chart, ES had a range consolidation day yesterday. If today ES can hold 1218 level, it will try to test 1225.25 previous high. If ES can breakout 1226 level, shorts squeeze could push price into 1230 level. If ES can't hold 1218 level, next major support level around 1210-1212 should be expected.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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

NatRSI	ATR 5	ATR 10	Waist number
0.89	13.80	11.03	1220.25
overbought			

- 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
July 13	8:30 am	Export Prices (Ex. Ag)	June	NA	-0.4%
July 13	8:30 am	Import Prices (Ex. Oil)	June	NA	-0.3%
July 13	8:30 am	Trade Balance	May	-\$57B	-\$57B
July 13	2:00 pm	Treasury Budget	June	\$28B	\$19.1B
July 14	8:30 am	Retail Sales	June	0.9%	-0.5%
July 14	8:30 am	Retail Sales (ex auto)	June	0.5%	-0.2%
July 14	8:30 am	CPI	June	0.3%	-0.1%
July 14	8:30 am	Core CPI	June	0.2%	0.1%
July 14	8:30 am	Initial Jobless Claims	7/9	NA	319K
July 15	8:30 am	NY Empire State Index	July	9.0	11.6
July 15	8:30 am	Business Inventories	May	0.4%	0.3%
July 15	8:30 am	PPI	June	0.4%	-0.6%
July 15	8:30 am	Core PPI	June	0.1%	0.1%
July 15	9:15 am	Industrial Production	June	0.4%	0.4%
July 15	9:15 am	Capacity Utilization	June	79.6%	79.4%
July 15	9:45 am	Michigan Consumer Sentiment (Prelim)	Jul	94.5	96.0