

Naturus



Daily trading plan for July 13, 2005

1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1239.92	1258.08	1251.67	1252.08	1428.75
R2	1234.83	1237.67	1238.33	1238.67	1324.25
R1	1230.17	1227.08	1219.17	1219.17	1269.00
PPT	1225.08	1206.67	1205.83	1205.92	1164.50
S1	1220.42	1196.08	1186.67	1186.58	1109.25
S2	1215.33	1175.67	1173.33	1173.17	1004.75
S3	1210.67	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
1231.50 (First Sell#)	1218.25 (First Buy #)
1237.00 (Second Sell#)	1214 (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.

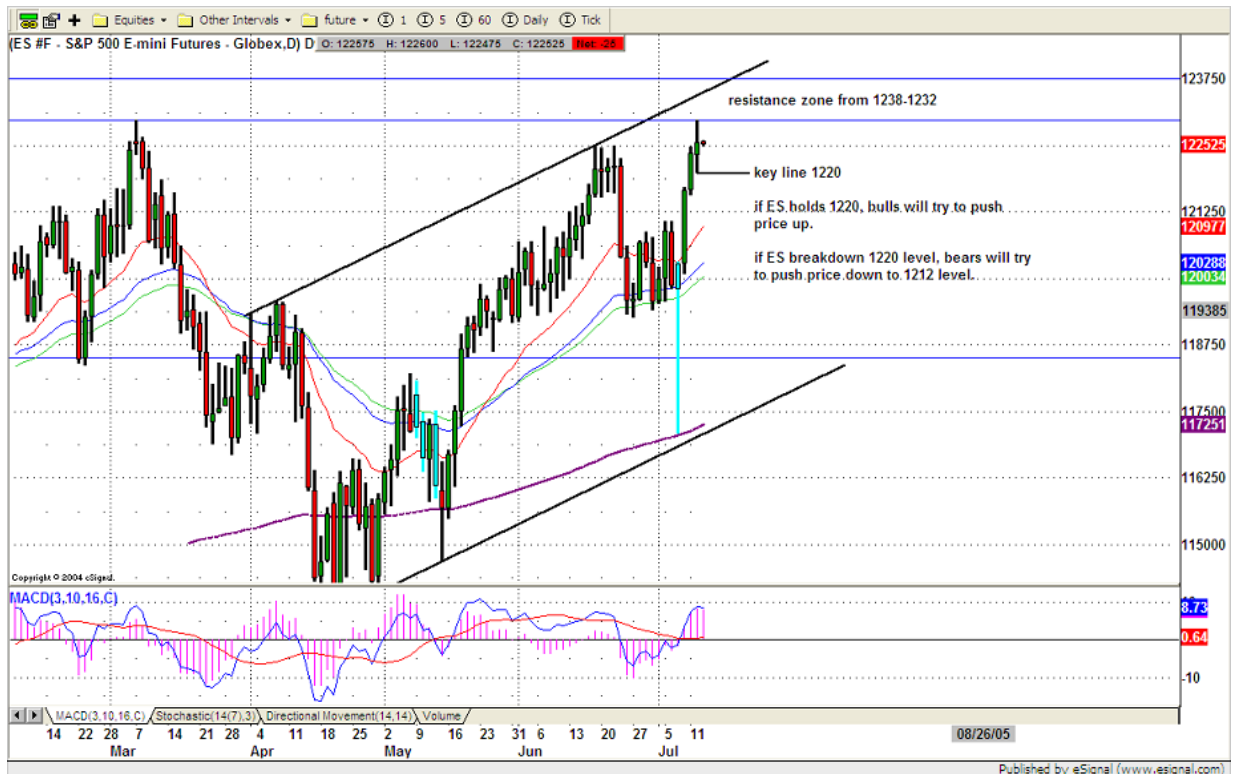
3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1230.25	1235.50	1237.00	1238.50	1242.75
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Support	1224.50	1220.00	1218.25	1214.00	1210.50
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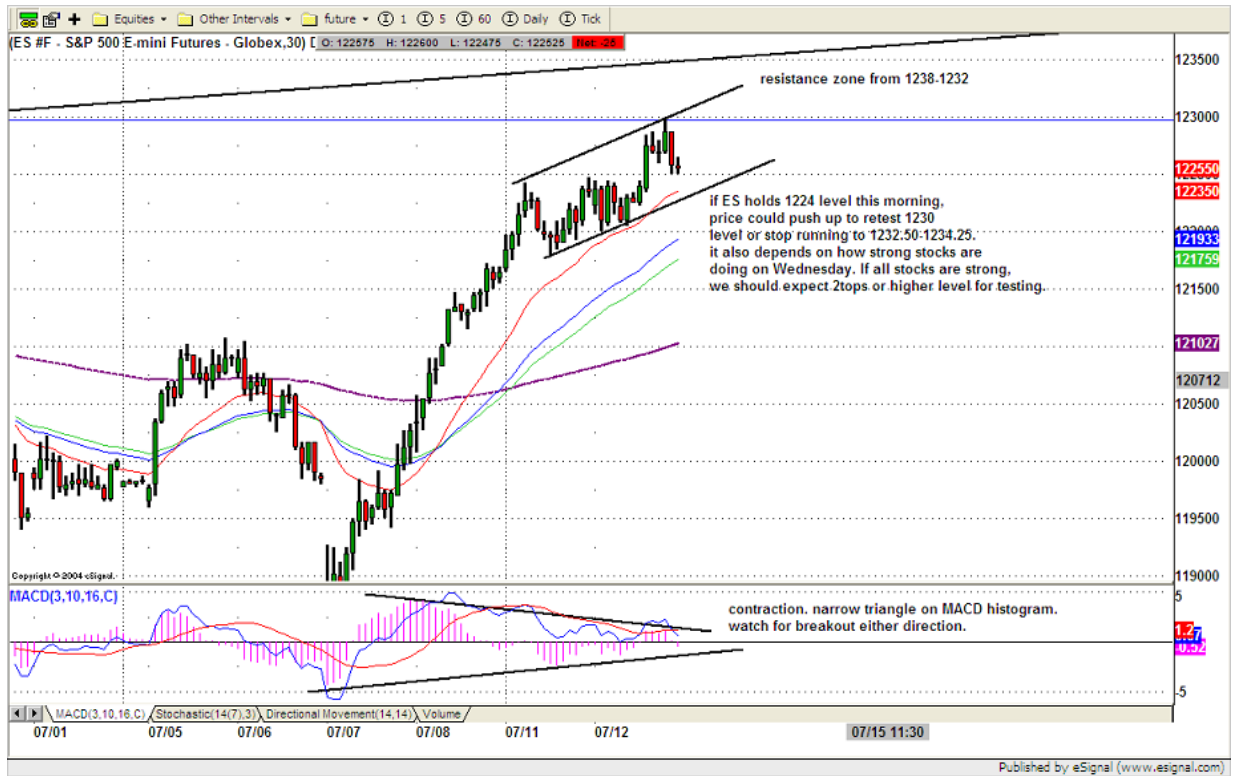
4. COMMENTARY

ES had four up days with relative low volume. Today it could make a new high or tomorrow to push price into major resistance zone around 1234-1238 level. As long as ES can hold itself above 1220 level, bulls still take a control in this market.



5. TODAY'S TRADING

Based on 30 mins chart, ES traded inside its uptrend channel. In short time frame, as long as 20ema line holds ES from falling, late Bulls will try to push price up into major resistance zone. Watch for S&P 500 (SPX) cash price movement carefully today. Specially trading around its yearly high level at 1229.09 to see how price reacts on that level. ES should be around 1232.50 level if SPX goes into 1229 level.



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)

1230.47	+2/8
1228.52	+1/8
1226.56	8/8
1224.61	7/8
1222.66	6/8
1220.70	5/8
1218.75	4/8
1216.80	3/8
1214.84	2/8
1212.89	1/8
1210.94	0/8
1208.98	-1/8
1207.03	-2/8

7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.65	12.80	11.35	1224
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
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