

# Naturus



## Daily trading plan for July 19, 2005

### 1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1234.42	1261.33	1301.67	1252.08	1428.75
R2	1231.83	1249.42	1269.58	1238.67	1324.25
R1	1229.17	1240.33	1250.42	1219.17	1269.00
PPT	1226.58	1228.42	1218.33	1205.92	1164.50
S1	1223.92	1219.33	1199.17	1186.58	1109.25
S2	1221.33	1207.42	1167.08	1173.17	1004.75
S3	1218.67	1198.33	1147.92	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
1231.25 (First Sell#)	1222 (First Buy #)
1233.75 (Second Sell#)	1219.25 (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

<b>Resistance</b>	1229.25	1231.25	1234.50	1238.00	1241.75
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<b>Support</b>	1226.25	1223.75	1220.75	1218.75	1214.50
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### 4. COMMENTARY

ES had lower highs and lower lows in last three trading day. Yesterday it had a very narrow range day. Today, we should expect high violate day with a relative wide trading range. If breakout yesterday's high, price could go as high as to 1234.50. If breakdown yesterday's low, price could go as low as to 1218.75 level. Be prepared.

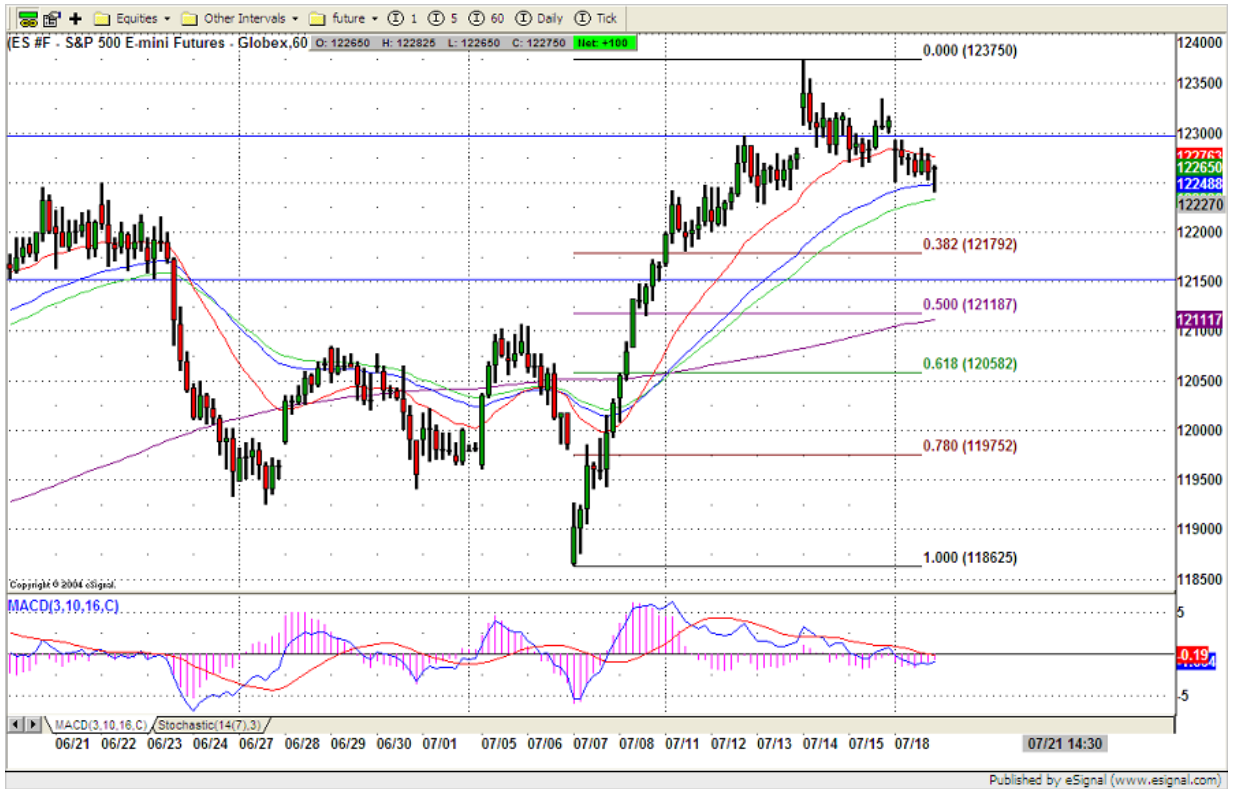
Daily indicators are very much overbought. Pullback still should be expected.



### 5. TODAY'S TRADING

Based on 60 mins chart, ES just completed its second push down movement. If today ES can't hold itself above 1224 level after it bounces, price may go down to test 1220.75.

If ES can breakout 1229.25 level, yesterday's gap could be filled after its breakout. If ES breakdown yesterday's low, MOMO shorts will push price down further.



**6. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=0.95)**

1232.42	+2/8
1231.45	+1/8
1230.47	8/8
1229.49	7/8
1228.52	6/8
1227.54	5/8
1226.56	4/8
1225.59	3/8
1224.61	2/8
1223.63	1/8
1222.66	0/8
1221.68	-1/8
1220.70	-2/8

**Up (Interval=1.95)**

1246.09	+2/8
1244.14	+1/8
1242.19	8/8
1240.23	7/8
1238.28	6/8
1236.33	5/8
1234.38	4/8
1232.42	3/8
1230.47	2/8
1228.52	1/8
1226.56	0/8
1224.61	-1/8
1222.66	-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

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.33</b>	<b>7.40</b>	<b>10.0</b>	<b>1227.38</b>
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 19	8:30 am	Housing Starts	June	NA	2009K
July 19	8:30 am	Building Permits	June	NA	2062K
July 21	8:30 am	Initial Jobless Claims	7/16	NA	336K
July 21	10:00 am	Leading Economic Indicators	June	NA	-0.5%
July 21	12:00 pm	Philly Fed	Jul	NA	-2.2
July 21	2:00 pm	FOMC Minutes	June 30	NA	NA