

# Naturus



## Daily trading plan for July 6, 2005

### 1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1229.25	1224.17	1251.67	1252.08	1428.75
R2	1220.00	1216.33	1238.33	1238.67	1324.25
R1	1214.50	1208.17	1219.17	1219.17	1269.00
PPT	1205.25	1200.33	1205.83	1205.92	1164.50
S1	1199.75	1192.17	1186.67	1186.58	1109.25
S2	1190.50	1184.33	1173.33	1173.17	1004.75
S3	1185.00	1176.17	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
1207.50 (First Sell#) *Dual number	1199.25 (First Buy)
1220.25 (Second Sell#)	1197.50 (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.

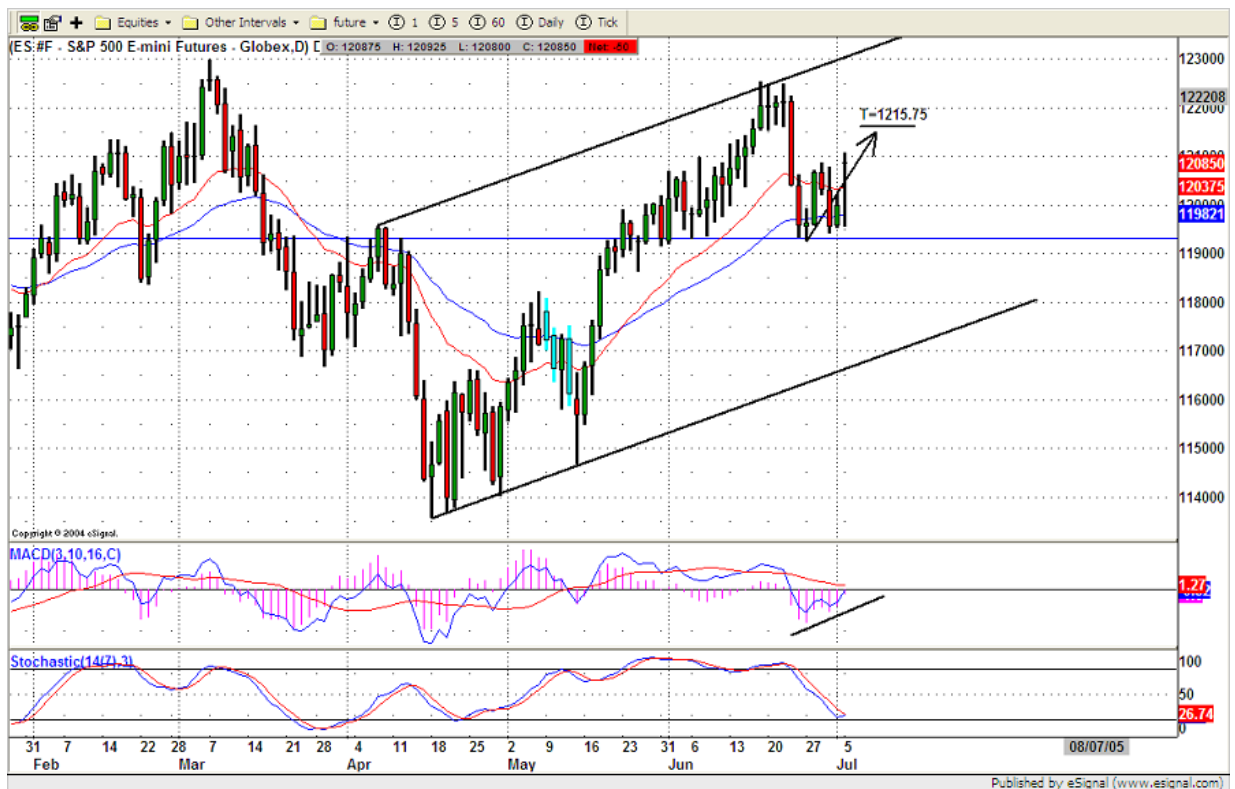
### 3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1210.75	1212.25	1213.75	1215.75	1217.25
-------------------	---------	---------	---------	---------	---------

<b>Support</b>	1205.25	1203.25	1201.25	1199.25	1197.75
----------------	---------	---------	---------	---------	---------

### 4. COMMENTARY

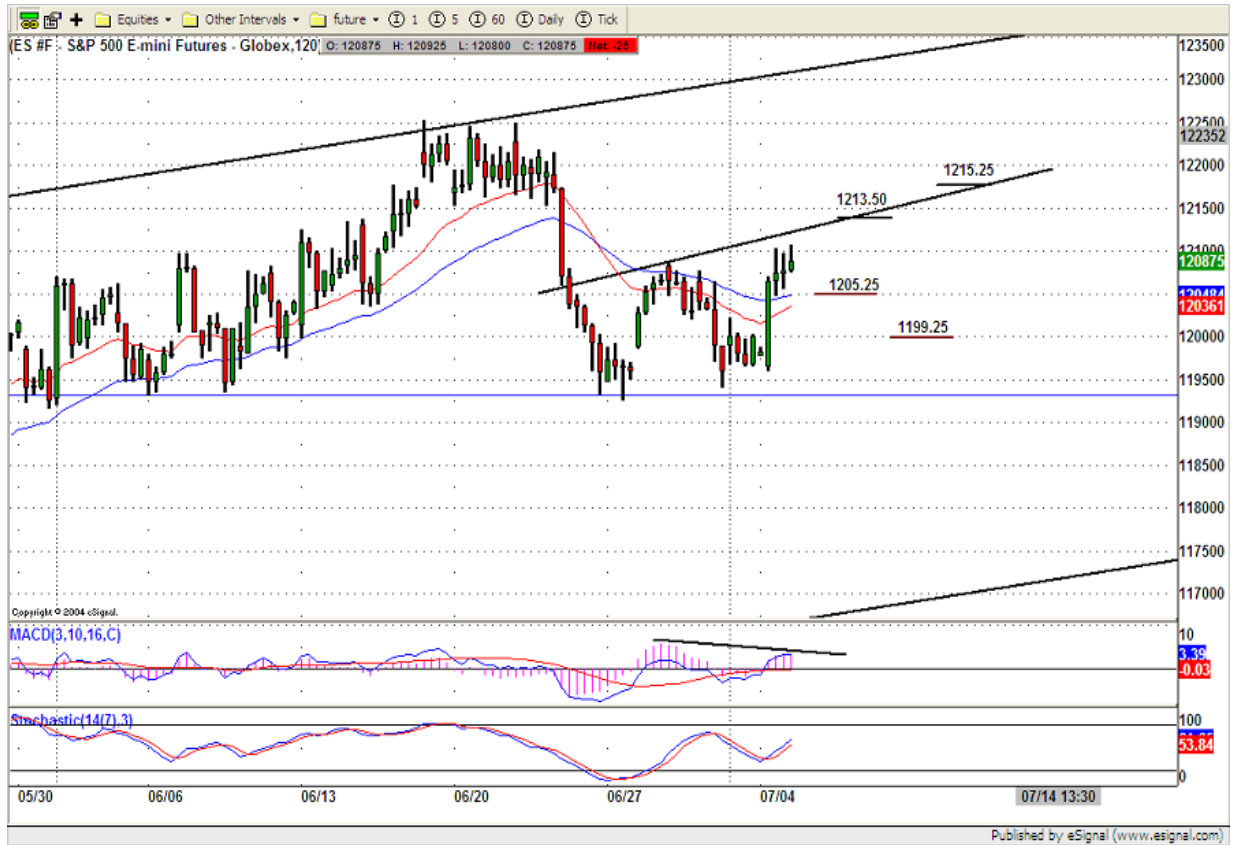
After a big vacation, ES took off and headed toward high. It broke out its previous resistance level around 1208.75 and closed above it. Today it could be a consolidation day for ES with a narrow range to balance out yesterday's overbought situation. The daily range could be from 1205 to 1216. As long as 1205 level has been held, ES will try to retest 1211 again.



### 5. TODAY'S TRADING

Based on 120 mins chart, ES has two bottoms around 1193 level. If today ES holds 1205.25 or 1199.25 (support level), it could push up to test 1213.50 or 1215.25 (previous breakdown levels).

Based on MACD and SST indicators, MACD has divergence and SST still points up. I expect that ES could go up higher in the early morning today until 11am.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### Up (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

### Down (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

## 7. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.91</b>	<b>9.90</b>	<b>10.08</b>	<b>1202.88</b>
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
Jul 06	10:00	ISM Services	Jun	57.8	58.5
Jul 07	08:30	Initial Claims	07/02	NA	310K
Jul 08	08:30	Nonfarm Payrolls	Jun	180K	78K
Jul 08	08:30	Unemployment Rate	Jun	5.1%	5.1%
Jul 08	08:30	Hourly Earnings	Jun	0.2%	0.2%
Jul 08	08:30	Average Workweek	Jun	33.8	33.8
Jul 08	10:00	Wholesale Inventories	May	0.5%	0.8%
Jul 08	15:00	Consumer Credit	May	\$4.2B	\$1.3B