

Naturus



Daily trading plan for April 28, 2006

1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1303.75	1321.00	1300.25	1315.00

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1344.67	1370.58	1379.67	1425.83
R2	1332.83	1347.67	1350.58	1355.42
R1	1323.92	1332.33	1326.92	1305.08
PPT	1312.08	1309.42	1297.83	1234.67
S1	1303.17	1294.08	1274.17	1184.33
S2	1291.33	1271.17	1245.08	1113.92
S3	1282.42	1255.83	1221.42	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1314.25 (First Sell#)	1307.00 (First Buy#)
1329.00 (Second Sell#)	1301.00 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1314.50	1318.75	1323.75	1328.75	1332.75
Support	1307.50	1303.25	1300.00	1297.25	1394.25

5. COMMENTARY

Yesterday Uncle Ben did give a lovely speech and the market went crazy. So did we. Today if ES can hold price above 1312, it could go up to retest yesterday's high or higher to our T2 area.

But daily indicators start to show little divergence. Watch out!!! We may see a fast sell off as soon as ES reaches its resistance level.



6. TODAY'S TRADING

Based on 60mins chart, ES made its breakout movement on both sides. First it broke down and hit its downside target, later momentum pick up it broke out its resistance and hit upside target around 1321 level. Today if ES can hold 1312 level, we expect price could move up to retest yesterday high for early morning.

60min indicators shows ES still has some room left for moving up. Watch for divergence development when price hit higher level. I expect fast selling could happen in the afternoon if we see new highs in early morning.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.95)

1335.94	+2/8
1332.03	+1/8
1328.13	8/8
1324.22	7/8
1320.31	6/8
1316.41	5/8
1312.50	4/8
1308.59	3/8
1304.69	2/8
1300.78	1/8
1296.88	0/8
1292.97	-1/8
1289.06	-2/8

Up (Interval=1.95)

1332.03	+2/8
1330.08	+1/8
1328.13	8/8
1326.17	7/8
1324.22	6/8
1322.27	5/8
1320.31	4/8
1318.36	3/8
1316.41	2/8
1314.45	1/8
1312.50	0/8
1310.55	-1/8
1308.59	-2/8

Down (Interval=1.95)

1316.41	+2/8
1314.45	+1/8
1312.50	8/8
1310.55	7/8
1308.59	6/8
1306.64	5/8
1304.69	4/8
1302.73	3/8
1300.78	2/8
1298.83	1/8
1296.88	0/8
1294.92	-1/8
1292.97	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.77	0.35	12.25	12.53	1309.35
overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

Apr 28

Chain Deflator-Adv.	8:30	Q1	2.8% vs 3.5%
Employment Cost Index	8:30	Q1	0.9% vs 0.8%
GDP-Adv.	8:30	Q1	5.0% vs 1.7%
Mich Sentiment-Rev.	9:50	Apr	89.0 vs 89.2
Chicago PMI	10:00	Apr	58.3 vs 60.4