

Naturus



Daily trading plan for May 26, 2006

1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1268.25	1276.50	1263.50	1276.00

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1293.50	1338.67	1369.92	1425.83
R2	1285.00	1320.08	1347.33	1355.42
R1	1280.50	1295.42	1331.67	1305.08
PPT	1270.00	1276.83	1309.08	1234.67
S1	1267.50	1252.17	1293.42	1184.33
S2	1259.00	1233.58	1270.83	1113.92
S3	1254.50	1208.92	1255.17	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1285.25 (First Sell#)	1266.75 (First Buy#)
1295.25 (Second Sell#)	1257.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1282.50	1285.75	1288.75	1293.50	1295.75
Support	1270.50	1267.50	1263.50	1257.50	1254.75

5. COMMENTARY

The bottom has been seen already. We may see it in second time in the next week. But it depends on tomorrow reports. We could see a rally if reports are good.

Fast down in 9 days, it shakeout many weak hands. But major long uptrend still remains. 1250-1246 level holds price very well before ES goes down further.

Based on daily chart, ES may goes down one more time to form higher lows. It should move back up further to test its blue line (short term trend line) to form major double tops pattern around 1335 levels.



6. TODAY'S TRADING

Based on 60mins chart, ES held price above 1257 level very well yesterday. Whether today it can breakout 1281 level or not, depends on the early morning reports.

If ES gap up around 1286.50-1288.75 at open, I will GO SHORT and target for gap filled 1276 area.

If ES dip into 1263.50-1265 at open, I will GO LONG with stop loss 1259.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.95)

1285.16	+2/8
1283.20	+1/8
1281.25	8/8
1279.30	7/8
1277.34	6/8
1275.39	5/8
1273.44	4/8
1271.48	3/8
1269.53	2/8
1267.58	1/8
1265.63	0/8
1263.67	-1/8
1261.72	-2/8

Up (Interval=3.95)

1320.31	+2/8
1316.41	+1/8
1312.50	8/8
1308.59	7/8
1304.69	6/8
1300.78	5/8
1296.88	4/8
1292.97	3/8
1289.06	2/8
1285.16	1/8
1281.25	0/8
1277.34	-1/8
1273.44	-2/8

Down (Interval=1.95)

1277.34	+2/8
1275.39	+1/8
1273.44	8/8
1271.48	7/8
1269.53	6/8
1267.58	5/8
1265.63	4/8
1263.67	3/8
1261.72	2/8
1259.77	1/8
1257.81	0/8
1255.86	-1/8
1253.91	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.81	0.30	18.25	16.40	1272.25
overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

May 26

Personal Income	8:30	Apr	0.7% vs 0.5%
Personal Spending	8:30	Apr	0.6% vs 0.6%
Mich Sentiment-Rev.	9:50	May	79.5 vs 79.0