

# Naturus



## Daily trading plan for June 1, 2006

### 1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1264.25	1273.25	1261.25	1272.00

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1288.42	1330.92	1295.42	1425.83
R2	1280.83	1207.08	1284.33	1355.42
R1	1276.42	1294.92	1278.13	1305.08
<b>PPT</b>	<b>1268.83</b>	<b>1271.08</b>	<b>1268.08</b>	<b>1234.67</b>
S1	1264.42	1258.92	1260.92	1184.33
S2	1256.83	1235.08	1249.83	1113.92
S3	1252.42	1222.92	1243.67	1063.58

### 3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1278.50 (First Sell#)	1264.25 (First Buy#)
1285.75 (Second Sell#)	1258.25 (second Buy#)

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

Resistance	1276.25	1278.25	1284.00	1288.50	1295.25
Support	1267.25	1260.75	1258.75	1252.50	1249.75

## 5. COMMENTARY

ES bounced from its overnight low and made its close at higher range yesterday. Yesterday's low could be the low level of B wave. Today ES could continue going higher to 1286-1288 range or further to 1292-1295.25 range to form C wave top if it can hold price above 1268 level.

Slow Stochastic indicator points up. That means this market still has some energy left for up movement.



## 6. TODAY'S TRADING

Based on 60mins chart, ES bounced from its Tuesday's low. It confirms that ES hasn't completed its a-b-c correction yet. It needs time and buyers to push price up to its destination around 1295 level.

Today ES could continue going up to 1285-1286 range if it can hold price above 1268 level. Fail to hold 1268 level, price could go down to test yesterday's low around 1264 level.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### Up (Interval=1.95)

1292.97	+2/8
1291.02	+1/8
1289.06	8/8
1287.11	7/8
1285.16	6/8
1283.20	5/8
1281.25	4/8
1279.30	3/8
1277.34	2/8
1275.39	1/8
1273.44	0/8
1271.48	-1/8
1269.53	-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
0.85	0.61	14.70	16.83	1268.13
Overbought	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

#### Jun 1

Auto Sales	12:00	May	5.6M VS 5.6M
Truck Sales	12:00	May	7.2M VS 7.2M
Initial Claims	8:30	05/27	320K VS 329K
Productivity-Rev.	8:30	Q1	4.2% VS 3.2%
Construction Spending	10:00	Apr	0.0% vs 0.9%
ISM Index	8:30	May	55.7 vs 57.3

#### Jun 2

Average Workweek	8:30	May	33.8 vs 33.9
Hourly Earnings		8:30	May
Nonfarm Payrolls	8:30	May	170K vs 138K
Unemployment Rate	8:30	May	4.7% vs 4.7%
Factory Orders	10:00	Apr	-1.5% vs 4.2%