

# Naturus



## Daily trading plan for June 19, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1263.75	1267.50	1256.75	1260.00

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1276.83	1318.58	1404.17	1425.83
R2	1272.17	1294.67	1267.83	1355.42
R1	1266.08	1277.33	1319.92	1305.08
<b>PPT</b>	<b>1261.42</b>	<b>1253.42</b>	<b>1283.58</b>	<b>1234.67</b>
S1	1255.42	1236.08	1235.67	1184.33
S2	1250.67	1212.17	1199.33	1113.92
S3	1244.58	1194.83	1151.42	1063.58

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

Sell levels	Buying levels
1277.50 (First Sell#)	1250.75 (First Buy#)
1284.75 (Second Sell#)	1241.00 (second Buy#)

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

Resistance	1266.50	1272.25	1277.50	1283.50	1294.50
Support	1255.25	1250.25	1248.50	1244.00	1239.25

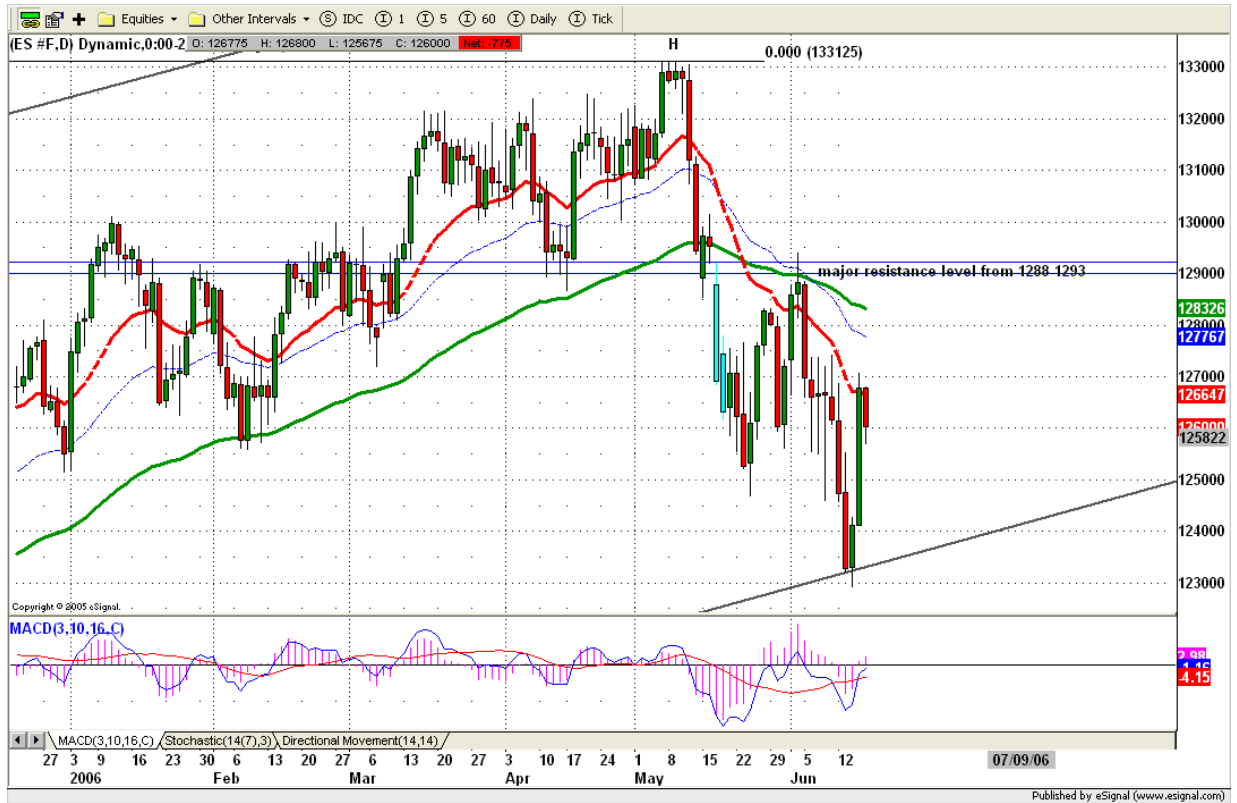
## 5. COMMENTARY

Last week, ES only lost 1.50 point on weekly basis, barely hasn't changed much on price. . It is clearly that Bull defended its long term uptrend line. Based on weekly chart, two things may happen this week. For bull's side, it suggests that latest rally may continue due to market in short term and immediate term oversold condition, and ES may well push price back up May's high. For Bear's side, it suggests that ES broke its 20 and 40 weekly moving average line and trade below them, market still shows bearish in long run, ES hasn't reached its oversold area yet. Short term rallies from oversold doesn't mean ES will breakout. It may get more oversold when market decides to go down again.

I expect this week, ES may go down to retest last week's low area or get higher lows, then move up to retest 1294 level before it turns down again.



Based on Daily chart of ES (below), price could retest its 40 day moving average level around 1277 or further little bit to 1283 level. It also could go down to retest last Friday's low around 1256. Any time, ES breakout last Friday's high or low, it will create Momentum movement.



## 6. TODAY'S TRADING

Based on 60 mins chart, last Friday ES made a relative narrow range and inside day. If ES doesn't breakout last Friday's high and low level, it could continue to make one more consolidation day with narrower than last Friday's range. If ES breakout last Friday's high around 1268, Momentum could push the price into 1275.75 or 1278.25 area; or if ES breakdown last Friday's low around 1256, downside momentum could push price down into 1246 -1250 range again.

For getting upside, ES needs to hold 1252.75 level. Fail to do that, it is likely Bears will take control the market again.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1267.58	+2/8
1266.60	+1/8
1265.63	8/8
1264.65	7/8
1263.67	6/8
1262.70	5/8
1261.72	4/8
1260.74	3/8
1259.77	2/8
1258.79	1/8
1257.81	0/8
1256.84	-1/8
1255.86	-2/8

### Up (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

### Down (Interval=3.95)

1289.06	+2/8
1285.16	+1/8
1281.25	8/8
1277.34	7/8
1273.44	6/8
1269.53	5/8
1265.63	4/8
1261.72	3/8
1257.81	2/8
1253.91	1/8
1250.00	0/8
1246.09	-1/8
1242.19	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.33	0.23	18.85	19.08	1261.88
neutral	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

#### Jun 20

Building Permits	8:30	May	1961K vs 1973K
Housing Starts	8:30	May	1860K vs 1849K

#### Jun 21

Crude Inventories	10:30	06/16	NA vs -980K
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#### Jun 22

Initial Claims	8:30	06/17	
Leading Indicators	10:00	May	-0.4% vs -0.1%

#### Jun 23

Durable Orders	8:30	May	0.8% vs -4.4%
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