

Naturus



Daily trading plan for June 2, 2006

1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1272.25	1287.75	1270.75	1285.75

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1309.08	1330.92	1295.42	1425.83
R2	1298.42	1207.08	1284.33	1355.42
R1	1292.08	1294.92	1278.13	1305.08
PPT	1281.42	1271.08	1268.08	1234.67
S1	1275.08	1258.92	1260.92	1184.33
S2	1264.42	1235.08	1249.83	1113.92
S3	1258.08	1222.92	1243.67	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1288.75 (First Sell#)	1279.75 (First Buy#)
1301.75 (Second Sell#)	1271.50 (second Buy#)

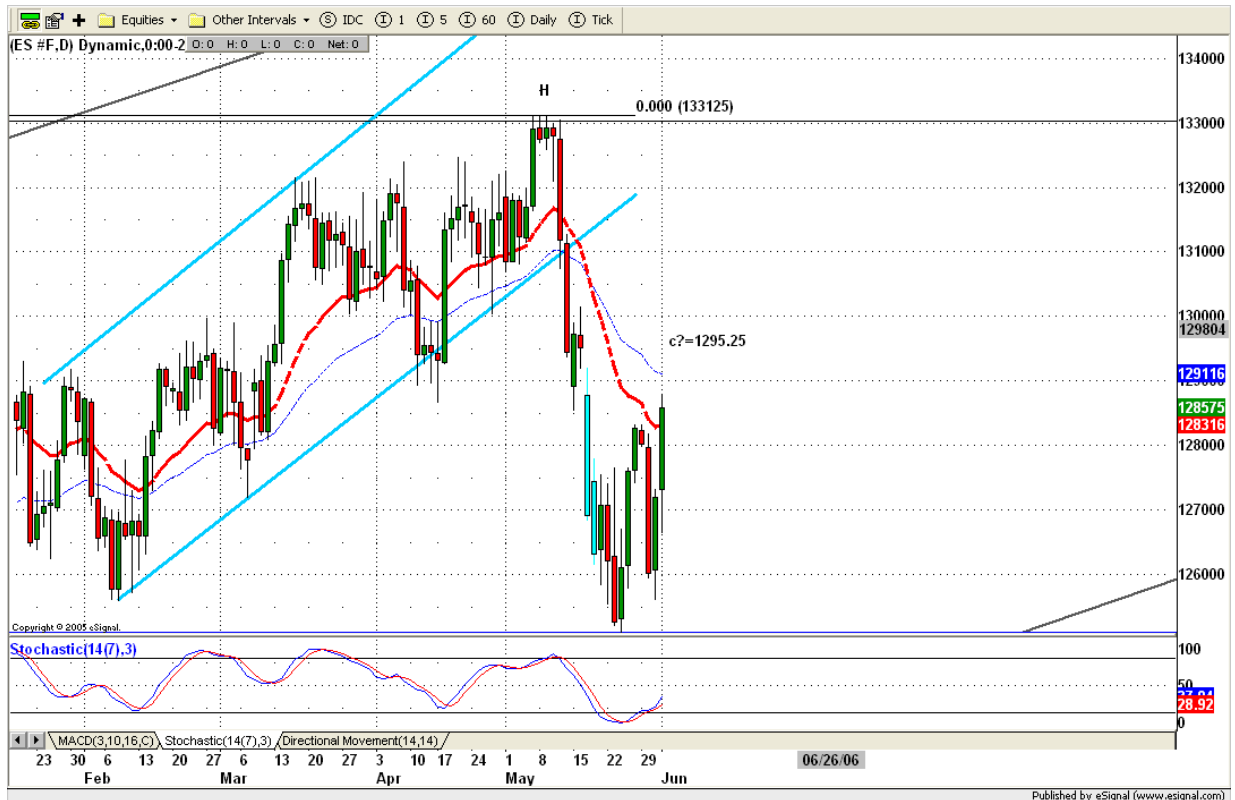
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1293.50	1295.25	1298.50	1301.50	1307.25
Support	1280.00	1275.25	1271.25	1269.25	1265.25

5. COMMENTARY

Market could fully absorbed bad news. That means bull take control in the market. Also ES is doing its TAGO dance. Two steps down and three steps up. Today it could be the time for ES to form its C top around 1295.25 level.

Slow Stochastic indicator still turns up. It is possible for ES to push price up to 1295.25-1301 range.



6. TODAY'S TRADING

Based on 60mins chart, ES continued bouncing. It closed at higher range again. Today, we could see short term top.

In the early morning, after report, GO short if price pop into 1291.75 or 1295.25. GO long if price dip into 1280 level after report. Targets are yesterday's closing price around 1285.75.

Gap play.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (Interval=1.95)

1308.59	+2/8
1306.64	+1/8
1304.69	8/8
1302.73	7/8
1300.78	6/8
1298.83	5/8
1296.88	4/8
1294.92	3/8
1292.97	2/8
1291.02	1/8
1289.06	0/8
1287.11	-1/8
1285.16	-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
0.90	0.62	14.15	16.55	1279.00
Overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

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%