

Naturus



Daily trading plan for June 30, 2006

1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1261.50	1283.75	1261.50	1282.50

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1312.58	1288.17	1404.17	1425.83
R2	1298.17	1278.33	1267.83	1355.42
R1	1290.33	1266.92	1319.92	1305.08
PPT	1275.92	1257.08	1283.58	1234.67
S1	1268.08	1245.67	1235.67	1184.33
S2	1253.67	1235.83	1199.33	1113.92
S3	1245.83	1224.42	1151.42	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1287.50 (First Sell#)	1275.25 (First Buy#)
1298.75 (Second Sell#)	1267.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1283.50	1285.00	1288.25	1291.75	1299.50
Support	1275.25	1272.00	1269.75	1267.25	1264.25

5. COMMENTARY

Yesterday after Fed announcement, ES took off and closed at top range again. Is this a window dressing or real true rally? It depends on today's closing price and how price holds through. But in any case, ES broke out both 20 and 40 days moving average lines yesterday; it is enough to show that Bull is taking in control in this market, not bear. Today, consolidation at high range (from 1275 to 1288) should be expected.



6. TODAY'S TRADING

Based on 60 mins chart, ES broke its downtrend line and rectangle pattern. This breakout could carry price into 1293-1295 range if 1270 breakout level can be held through today.

Today any pullback into 1269.75 and 1263.50 level are good entries for long with major stop loss 1261.50. The major target is 1295 +/-2pts.



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)

1300.78	+2/8
1298.83	+1/8
1296.88	8/8
1294.92	7/8
1292.97	6/8
1291.02	5/8
1289.06	4/8
1287.11	3/8
1285.16	2/8
1283.20	1/8
1281.25	0/8
1279.30	-1/8
1277.34	-2/8

Down (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

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8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.97	0.59	14.00	13.95	1272.00
overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

Jun 30				
Personal Income		8:30	May	0.2% vs 0.5%
Personal Spending		8:30	May	0.4% vs 0.6%
Mich Sentiment-Rev.		9:50	Jun	82.5 vs 82.4
Chicago PMI		10:00	Jun	59.0 vs 61.5