

# Naturus



## Daily trading plan for June 9, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1262.50	1272.00	1245.75	1266.25

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1303.17	1333.58	1404.17	1425.83
R2	1287.58	1312.92	1267.83	1355.42
R1	1276.92	1300.58	1319.92	1305.08
<b>PPT</b>	<b>1261.33</b>	<b>1279.92</b>	<b>1283.58</b>	<b>1234.67</b>
S1	1250.67	1267.58	1235.67	1184.33
S2	1235.08	1246.92	1199.33	1113.92
S3	1224.42	1234.58	1151.42	1063.58

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

Sell levels	Buying levels
1276.75 (First Sell#)	1251.25 (First Buy#)
1287.50 (Second Sell#)	1245.50 (second Buy#)

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

Resistance	1276.75	1280.50	1283.50	1287.50	1291.75
Support	1260.50	1258.25	1255.00	1250.50	1245.25

## 5. COMMENTARY

ES sold off in the early morning, but bounced from low in the afternoon and closed with little change at the end. Whether ES found its bottom or not, it depends on today or Monday's following through. Price needs to be held above 1260 level and breakout 1295 level to confirm current downtrend is changing. Otherwise, short term downtrend remains bearish.

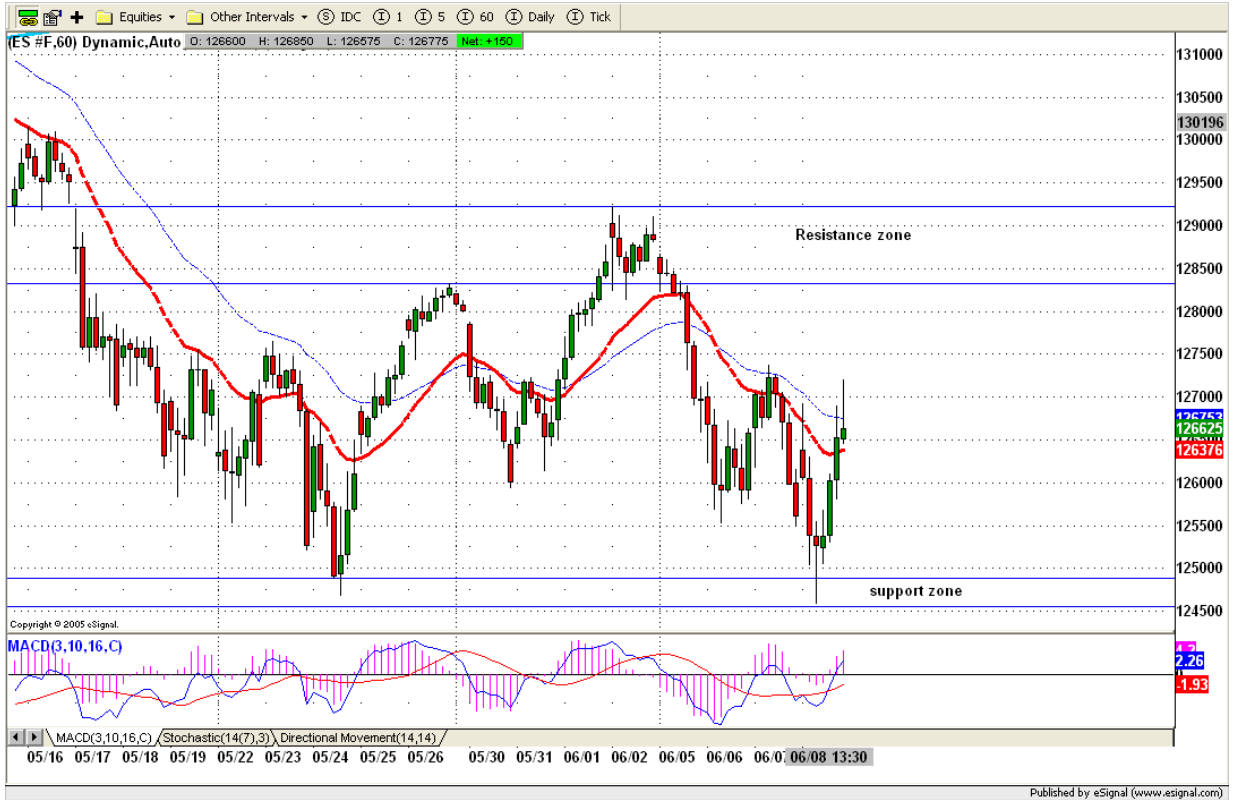


## 6. TODAY'S TRADING

Based on 60mins chart, ES bounced from its previous low around 1246 level and closed around 1266.25. Quite impressive bounce. Today it could continue going high if ES can hold price above 1260-1258 range.

In the early morning, looking for 1273-1276 range for resistance level and looking for 1258.25-1260.25 range as support level. If gap up or down at open, Gap play trading method applies first.

Fed. Chairman Mr. Ben will speak around 10am. Also today is Friday. Trade with caution.



## 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=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

### 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
0.57	0.39	18.75	16.45	1264.38
neutral	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

June 9				
Export Prices ex-ag.	8:30	May		N/A vs. 0.7%
Import Prices ex-oil	8:30	May		N/A vs. 0.0%
Trade Balance	8:30	April		\$ - 65.0B vs. - \$62.0B