

Naturus



Daily trading plan for Feb. 1, 2006

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1286.75	1289.00	1278.50	1283.50

2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1299.33	1327.33	1309.83	1425.83
R2	1294.17	1308.92	1297.42	1355.42
R1	1288.83	1299.08	1276.08	1305.08
PPT	1283.67	1280.67	1263.67	1234.67
S1	1278.33	1270.83	1242.33	1184.33
S2	1273.17	1252.42	1229.92	1113.92
S3	1267.83	1242.58	1208.58	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1287.50 (First Sell#)	1275.25 (First Buy#)
1292.25 (Second Sell#)	1270.00 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1285.25	1287.25	1289.75	1290.75	1292.75
Support	1277.25	1276	1273.25	1271.25	1267.25

5. COMMENTARY

After FOMC announcement, market disappointed Fed not sending a clear signal about future interest rate, and closed at the lower of trading range. This set a tune for the coming weeks' trading. Any bounce will attract SHORTS to step in and push price lower to 1266 level, or further down to 1250 level.



6. TODAY'S TRADING

In 60mins chart, there is one support level around 1276.25-1277 level. If this level is broken, price could dip into 1266. Short on any bounce around 1285-1289 range. Indicators favor to sellers.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.35	9.90	10.98	1285.13
neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Feb 01

Auto Sales	00:00	Jan	5.3M vs 5.3M
Truck Sales	00:00	Jan	7.8M vs 8.2M
Construction Spending	10:00	Dec	0.1% vs 0.2%
ISM Index	10:00	Jan	55.0 vs 55.6
Crude Inventories	10:30	01/27	NA vs -2309K

Feb 02

Initial Claims	08:30	01/28	NA vs 283K
Productivity-Prel	08:30	Q4	1.8% vs 4.7%

Feb 03

Average Workweek	08:30	Jan	33.8 vs 33.7
Hourly Earnings	08:30	Jan	0.3% vs 0.3%
Nonfarm Payrolls	08:30	Jan	245K vs 108K
Unemployment Rate	08:30	Jan	4.9% vs 4.9%
Mich Sentiment-Rev.	09:50	Jan	NA vs 91.5
Factory Orders	10:00	Dec	1.1% vs 2.5%
ISM Services	10:00	Jan	59.1 vs 61.0