

# Naturus



## Daily trading plan for July 7, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1280.50	1287.50	1279.50	1282.75

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1295.00	1334.75	1357.42	1425.83
R2	1291.25	1310.50	1321.83	1355.42
R1	1287.00	1295.00	1300.67	1305.08
<b>PPT</b>	<b>1283.25</b>	<b>1270.75</b>	<b>1265.08</b>	<b>1234.67</b>
S1	1279.00	1255.25	1243.92	1184.33
S2	1275.25	1231.00	1208.33	1113.92
S3	1271.00	1215.50	1187.17	1063.58

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

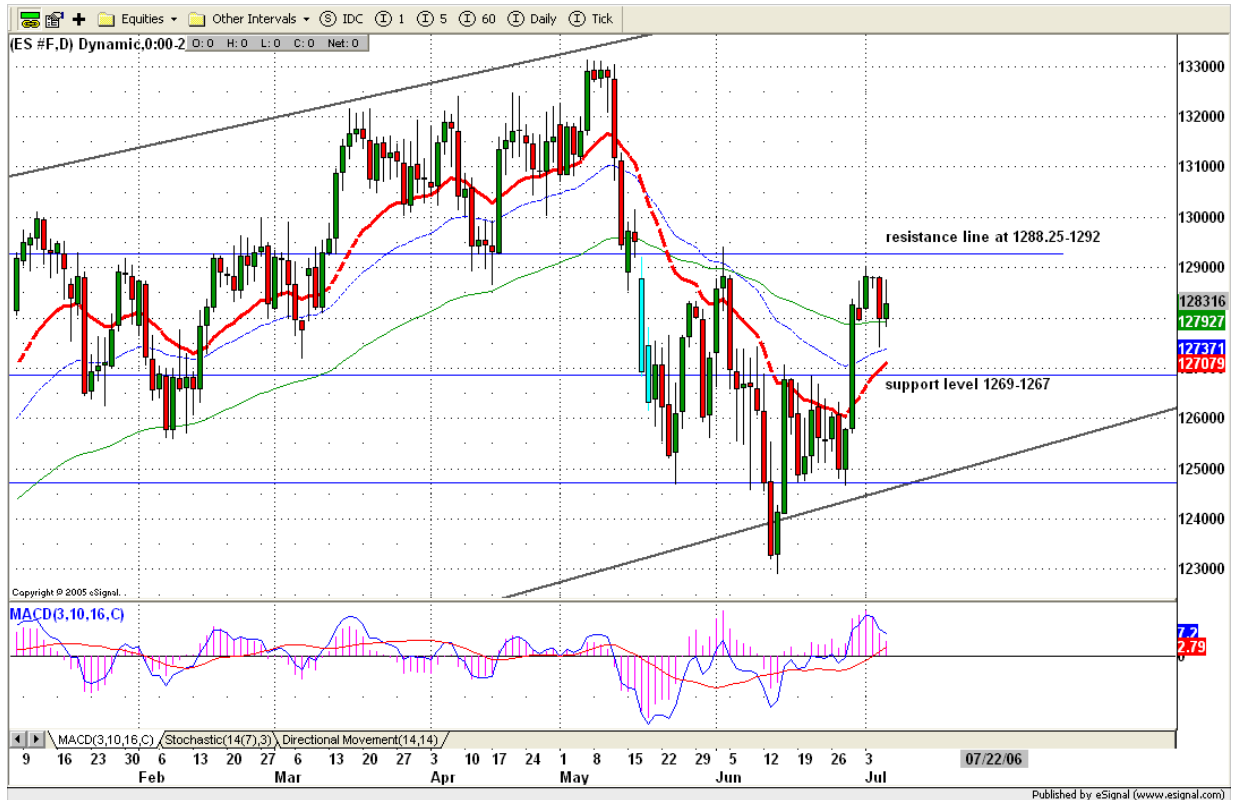
Sell levels	Buying levels
1288.75 (First Sell#)	1270.75 (First Buy#)
1295.50 (Second Sell#)	1267.75 (second Buy#)

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

Resistance	1285.75	1287.75	1291.25	1295.00	1299.50
Support	1279.00	1275.25	1270.75	1267.75	1261.25

## 5. COMMENTARY

Nothing is changing. Same story over and over again. ES goes into contraction mood. Once in a while it will move out of its narrow range and later returns back into its narrow range again. Thursday was an inside day. Friday may break out, but we may see trading within a broad range from 1267 to 1295 for the next little while.



## 6. TODAY'S TRADING

Based on 60 mins chart, ES is holding itself above 1275 support level and formed a triangle pattern with a narrow range. Today, Breakout 1287.50 level, ES could have a little short squeeze running up to 1289-1291 range. Breakdown 1279 level, stop running could push price into 1275 or further down to 1271 level.

If ES gaps down at open, we are looking for first support level around 1275 for scalping long.

If ES gaps up at open, we are looking for resistance level around 1290-1291 range for going short.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1291.02	+2/8
1290.04	+1/8
1289.06	8/8
1288.09	7/8
1287.11	6/8
1286.13	5/8
1285.16	4/8
1284.18	3/8
1283.20	2/8
1282.23	1/8
1281.25	0/8
1280.27	-1/8
1279.30	-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 (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.64	0.84	10.75	11.18	1281.63
neutral	overbought			

**9. WEEKLY ECONOMIC CALENDAR**

**Projected Economic Releases for This Week**

(Consensus Forecasts vs. Previous Report)

**Jul 7**

Average Workweek	8:30	Jun	33.8 vs 33.8
Hourly Earnings	8:30	Jun	0.3% vs 0.1%
Nonfarm Payrolls	8:30	Jun	168K vs 75K
Unemployment Rate	8:30	Jun	4.6% vs 4.6%