

Naturus



Daily trading plan for Aug.1, 2006

1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1281.25	1284.25	1279.00	1281.75

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1289.58	1333.50	1362.75	1425.83
R2	1286.92	1309.75	1326.25	1355.42
R1	1284.33	1297.00	1304.00	1305.08
PPT	1281.67	1273.50	1267.50	1234.67
S1	1279.08	1260.50	1245.25	1184.33
S2	1276.42	1236.75	1208.75	1113.92
S3	1273.83	1224.00	1286.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1290.25 (First Sell#)	1273.25 (First Buy#)
1293.25 (Second Sell#)	1267.50-1268.50 (second Buy#)

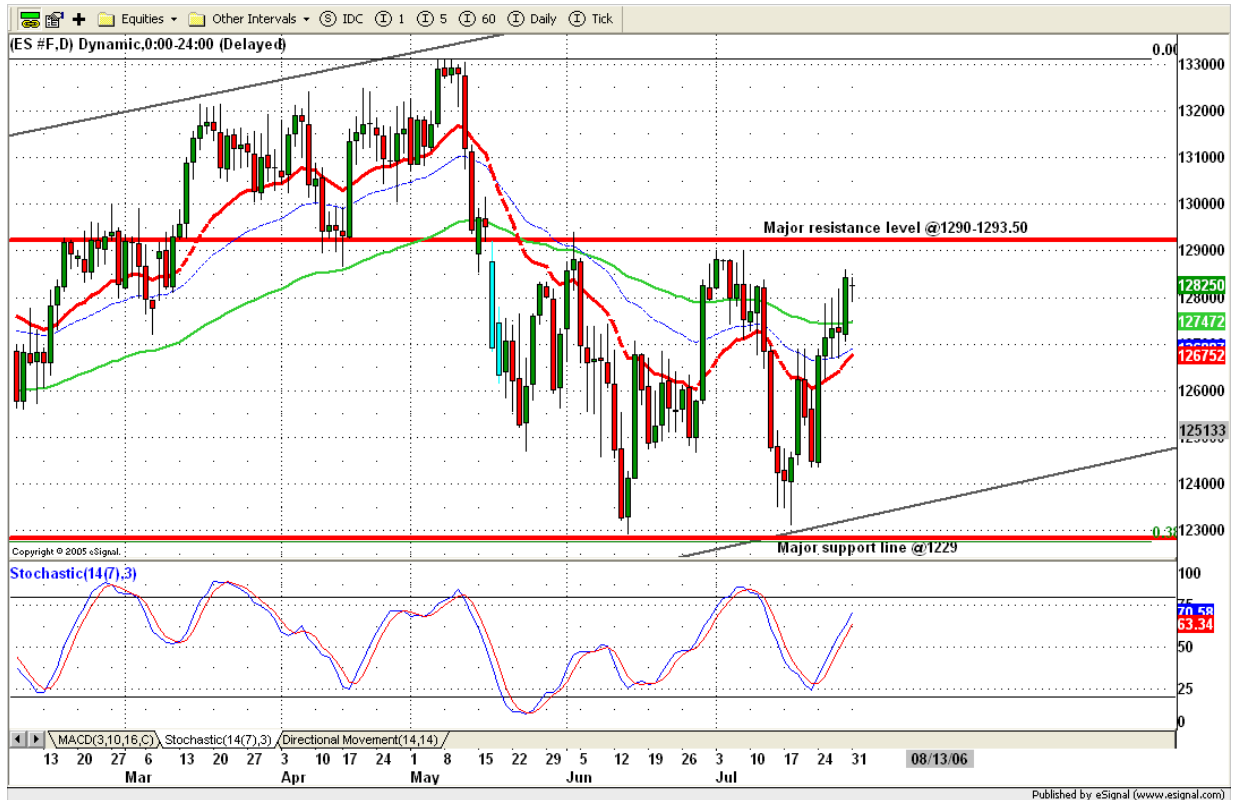
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1284.50	1286.75	1289.75	1293.25	1297.00
Support	1279.00	1273.75	1267.50	1264.75	1260.50

5. COMMENTARY

Last day of July, ES had a tough time to move up or down. ES may sell off briefly and then test highs while it builds up bearish momentum divergences. It may take one or two more days.

Based on daily price pattern, ES formed a narrow range day. Breakout movement should be expected today.



6. TODAY'S TRADING

Based on 60 mins chart, ES went sideways yesterday within a very narrow range. Today, price could move up to 1290 if ES breaks out 1286 level. Also price could dip into 1273.75 if ES breaks down 1279 level.

MACD formed a triangle pattern. It suggests that price could breakout either day.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1287.11	+2/8
1286.13	+1/8
1285.16	8/8
1284.18	7/8
1283.20	6/8
1282.23	5/8
1281.25	4/8
1280.27	3/8
1279.30	2/8
1278.32	1/8
1277.34	0/8
1276.37	-1/8
1275.39	-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
0.55	0.83	12.45	14.98	1281.50
neutral	Overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Aug 1

Personal Income	8:30	Jun	0.7% vs 0.4%
Personal Spending	8:30	Jun	0.4% vs 0.4%
Construction Spending	10:00	Jun	0.3% vs -0.4%
ISM Index	10:00	Jul	53.5 vs 53
Auto Sales	12:00	Jul	5.5M vs 5.3M
Truck Sales	12:00	Jul	7.5M vs 7.2M

Aug 2

Crude Inventories	10:30	07/28	NA vs NA
Initial Claims	8:30	07/29	NA vs 298K
Factory Orders	10:00	Jun	1.1% vs 0.7%
ISM Services	10:00	Jul	56.5 vs 57.0

Aug 4

Average Workweek	8:30	Jul	33.9 vs 33.9
Hourly Earnings	8:30	Jul	0.3% vs 0.5%
Nonfarm Payrolls	8:30	Jul	145K vs 121K
Unemployment Rate	8:30	Jul	4.6% vs 4.6%