

Naturus



Daily trading plan for Aug.3, 2006

1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1279.50	1288.25	1279.00	1284.25

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1297.92	1333.50	1362.75	1425.83
R2	1293.08	1309.75	1326.25	1355.42
R1	1288.67	1297.00	1304.00	1305.08
PPT	1283.83	1273.50	1267.50	1234.67
S1	1279.42	1260.50	1245.25	1184.33
S2	1274.58	1236.75	1208.75	1113.92
S3	1270.17	1224.00	1186.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1294.00 (First Sell#)	1276.25 (First Buy#)
1289.75 (Second Sell#)	1267.50 (second Buy#)

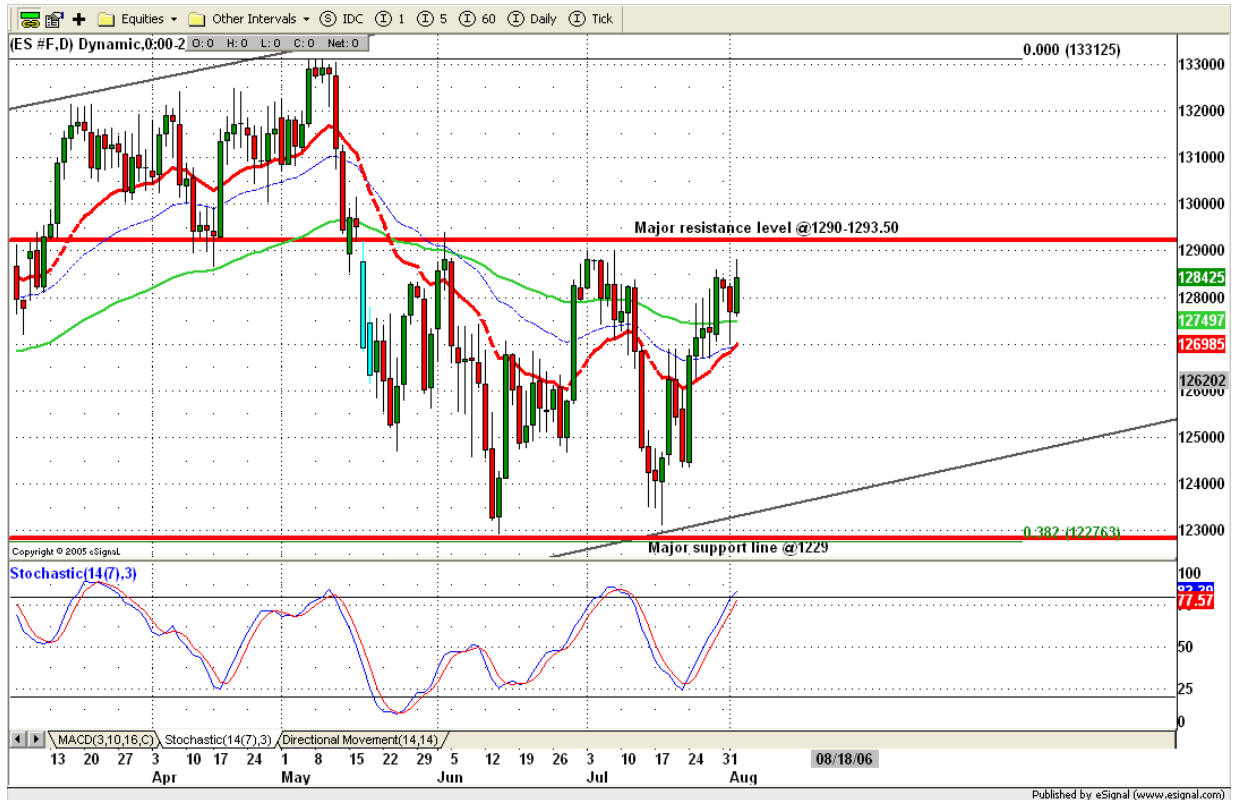
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1286.25	1289.75	1292.50	1295.25	1298.75
Support	1280.00	1288.25	1273.75	1270.28	1267.50

5. COMMENTARY

Second day of Aug, ES intended to test July's high. Even it hadn't reached it yet, but it is very close. Today it could make it to test its major resistance level 1290-1293 range.

Based on daily SST indicator, ES is approaching its overbought area. Be prepared for ES reversal movement.



6. TODAY'S TRADING

Based on 60 mins chart, ES moved back up to test its rising wedge low band. Today ES could make its last attempt to test that line. If it succeeds to breakout yesterday's high, it could move up fast to 1296.75 before it reverses.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.95)

1292.97	+2/8
1291.02	+1/8
1289.06	8/8
1287.11	7/8
1285.16	6/8
1283.20	5/8
1281.25	4/8
1279.30	3/8
1277.34	2/8
1275.39	1/8
1273.44	0/8
1271.48	-1/8
1269.53	-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
0.76	0.72	10.05	12.95	1281.88
Overbought	Overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Aug 3

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%