

Naturus



Daily trading plan for Aug. 4, 2006

1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1276.50	1289.00	1274.75	1287.25

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1306.83	1333.50	1362.75	1425.83
R2	1297.92	1309.75	1326.25	1355.42
R1	1292.58	1297.00	1304.00	1305.08
PPT	1283.65	1273.50	1267.50	1234.67
S1	1278.33	1260.50	1245.25	1184.33
S2	1269.42	1236.75	1208.75	1113.92
S3	1264.08	1224.00	1186.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

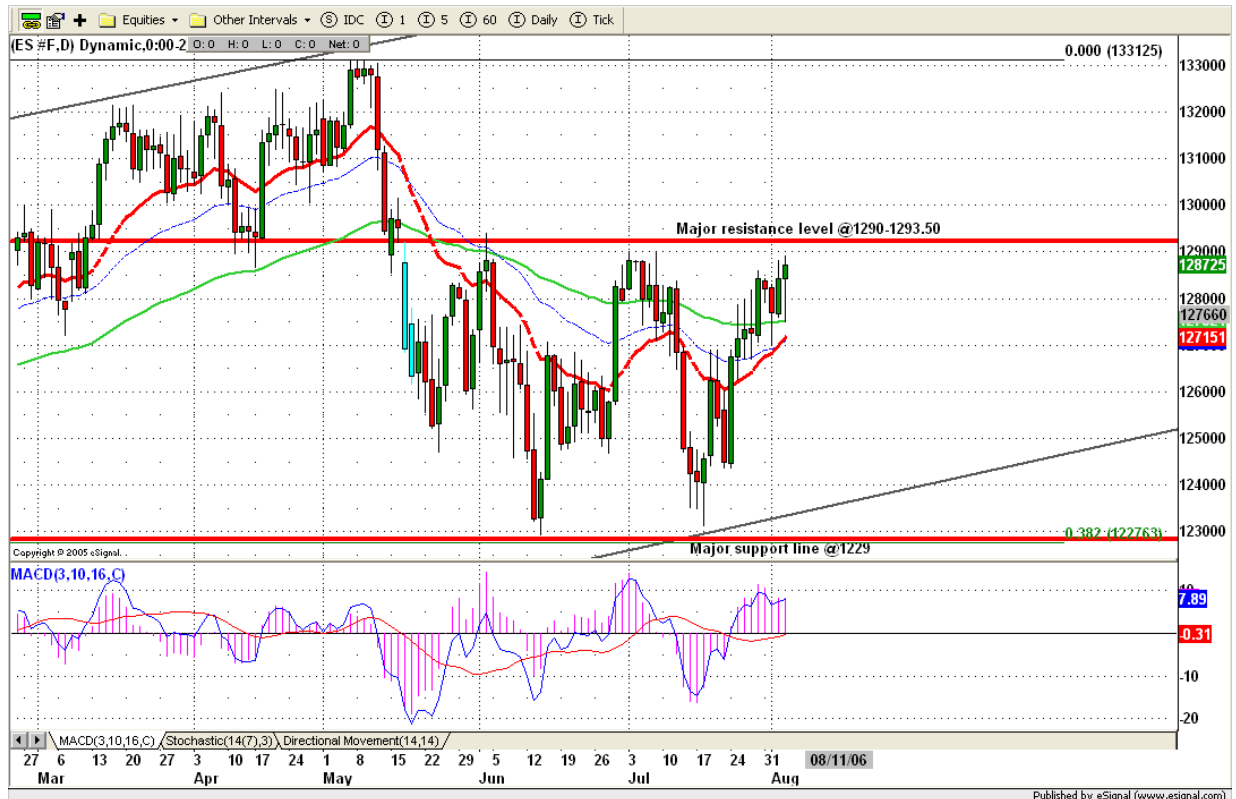
Sell levels	Buying levels
1292.50 (First Sell#)	1278.00-1277 (First Buy#)
1297.75 (Second Sell#)	1267.50 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1292.50	1297.75	1299.75	1304.00	1306.75
Support	1283.67	1278.25	1276.25	1273.25	1269.42

5. COMMENTARY

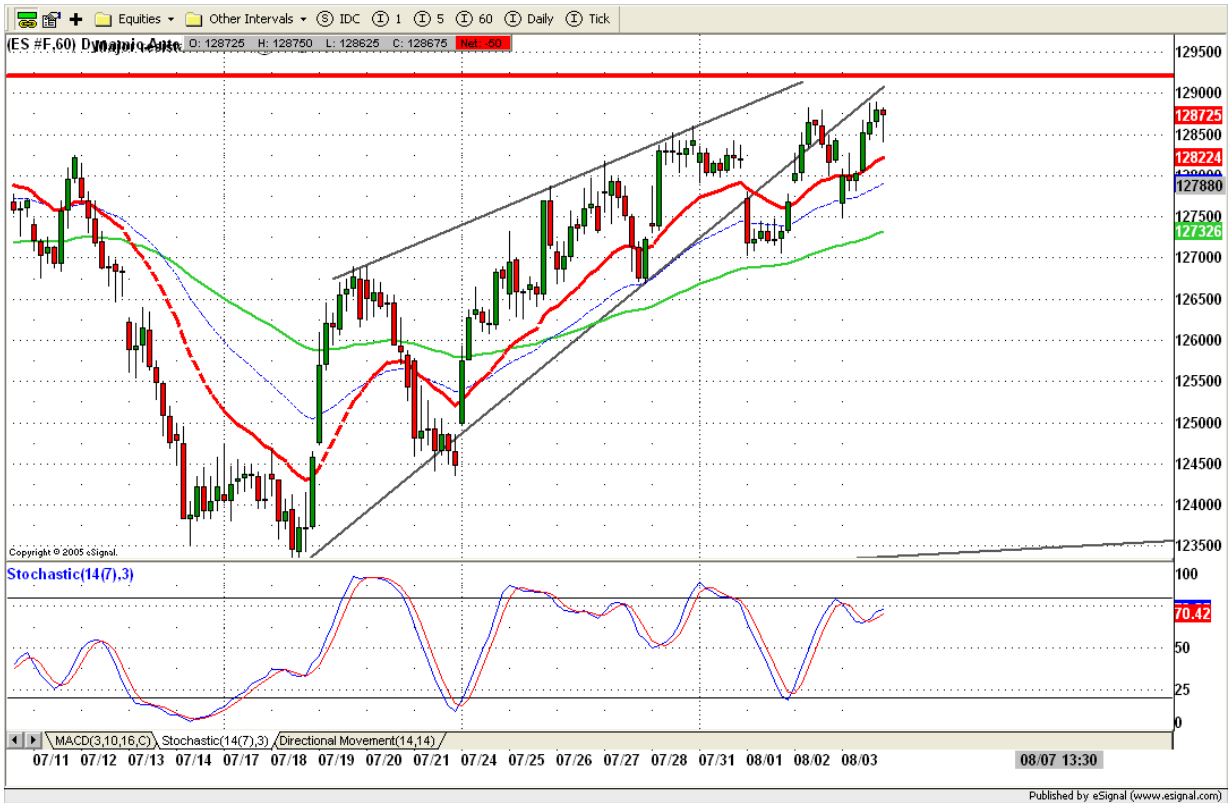
Third day of Aug, ES continued trying to test July's high. This time it only missed 3 ticks. Today it will try again. This time, be expected it can make it and push price around 1292/1293 or higher to 1296/1297 range.



6. TODAY'S TRADING

Based on 60 mins chart, ES gapped down at open and trapped lots of bears. At the end of day, it closed at its top range.

Today, price could continue moving up if 1282/1283 level is holding. Early morning after report, watch price movements. Breakout 1293, only short around 1297.50 area for first time to see. If gap down, looking for 1282 level for first support.



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
0.88	0.74	9.90	12.73	1281.88
Overbought	Overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

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%