

Naturus



Daily trading plan for Aug. 8, 2006

1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1282.50	1283.75	1277.00	1282.25

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1291.75	1325.50	1362.75	1425.83
R2	1287.75	1311.50	1326.25	1355.42
R1	1285.00	1298.75	1304.00	1305.08
PPT	1281.00	1284.75	1267.50	1234.67
S1	1278.25	1272.00	1245.25	1184.33
S2	1274.25	1258.00	1208.75	1113.92
S3	1271.50	1245.25	1186.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1290.50 (First Sell#)	1270.25 (First Buy#)
1296.75 (Second Sell#)	1267.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1284.75	1286.50	1290.50	1295.25	1298.75
Support	1281.00	1277.50	1273.00	1267.50	1258.00

5. COMMENTARY

ES made an indecisive day again yesterday. Today FOMC announcement is in the afternoon. Wild movement will be made after that announcement. Based on daily indicators, ES is in latest stage of rally. We may get a final rally if the Fed pause their relentless hike in interest rates. A surprise interest increase will send the market tanking.



6. TODAY'S TRADING

Based on 60 mins chart, ES formed a relative narrow range trading day. This morning I continue to expect that ES will move within this narrow range (1288 to 1278) until the Fed announcement.

Depending on FOMC announcement, ES could go up to 1296 or dip to 1260. Newbie should stay away from today's trading.



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
0.48	0.68	11.50	11.98	1282.38
neutral	Overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

August 8

Productivity-Prelim.	8:30	Q2	1.1% vs. 3.7%
FOMC policy statement	2:15		

August 9

Wholesale Inventories	10:00	June	0.6% vs. 0.8%
Crude Inventories	10:30	08/04	N/A vs. - 1774K

August 10

Initial Claims	8:30	08/05	310K vs. 315K
Trade Balance	8:30	June	\$ - 64.5B vs. \$ - 63.8B
Treasury Budget	2pm	July	\$ - 47.8B vs. \$ - 53.4B

August 11

Export Prices ex-ag.	8:30	July	N/A vs. 0.6%
Import Prices ex-oil	8:30	July	N/A vs. 0.4%
Retail Sales	8:30	July	0.6% vs. -0.1%
Retail Sales ex-auto	8:30	July	0.5% vs. 0.3%
Business Inventories	10:00	June	0.5% vs. 0.8%