

# Naturus



## Daily trading plan for Aug. 9, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1283.25	1287.75	1272.00	1276.75

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1301.42	1325.50	1362.75	1425.83
R2	1294.58	1311.50	1326.25	1355.42
R1	1285.67	1298.75	1304.00	1305.08
<b>PPT</b>	<b>1278.83</b>	<b>1284.75</b>	<b>1267.50</b>	<b>1234.67</b>
S1	1269.92	1272.00	1245.25	1184.33
S2	1263.08	1258.00	1208.75	1113.92
S3	1254.17	1245.25	1186.50	1063.58

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

Sell levels	Buying levels
1286.50 (First Sell#)	1270.25 (First Buy#)
1290.75 (Second Sell#)	1262.75 (second Buy#)

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

Resistance	1279.75	1282.25	1285.75	1290.25	1294.50
Support	1273.00	1269.75	1267.50	1265.25	1263.75

## 5. COMMENTARY

After the Fed announcement, market sold off on news. But game hasn't finished yet. Bull still will defend themselves as long as price doesn't breakdown 1269/1268 range. Yesterday's high 1287.75 still has a chance to be retested.



## 6. TODAY'S TRADING

Based on 60 mins chart, ES holds itself above 38% retracement after it sold off yesterday afternoon. This morning we may see down movement first and up movement in later afternoon.

Today 1283.75 still is a key level. Breakout this level, price could move back up to 1287 for testing, especially if ES can hold price above 1272.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=3.95)

1289.06	+2/8
1285.16	+1/8
1281.25	8/8
1277.34	7/8
1273.44	6/8
1269.53	5/8
1265.63	4/8
1261.72	3/8
1257.81	2/8
1253.91	1/8
1250.00	0/8
1246.09	-1/8
1242.19	-2/8

### Up (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

### 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
0.29	0.54	13.10	11.95	1280.00
neutral	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### 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%