

# Naturus



## Daily trading plan for Aug. 10, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1284.50	1288.25	1268.25	1271.50

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1303.75	1325.50	1362.75	1425.83
R2	1296.00	1311.50	1326.25	1355.42
R1	1283.75	1298.75	1304.00	1305.08
<b>PPT</b>	<b>1276.00</b>	<b>1284.75</b>	<b>1267.50</b>	<b>1234.67</b>
S1	1263.75	1272.00	1245.25	1184.33
S2	1256.00	1258.00	1208.75	1113.92
S3	1243.75	1245.25	1186.50	1063.58

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

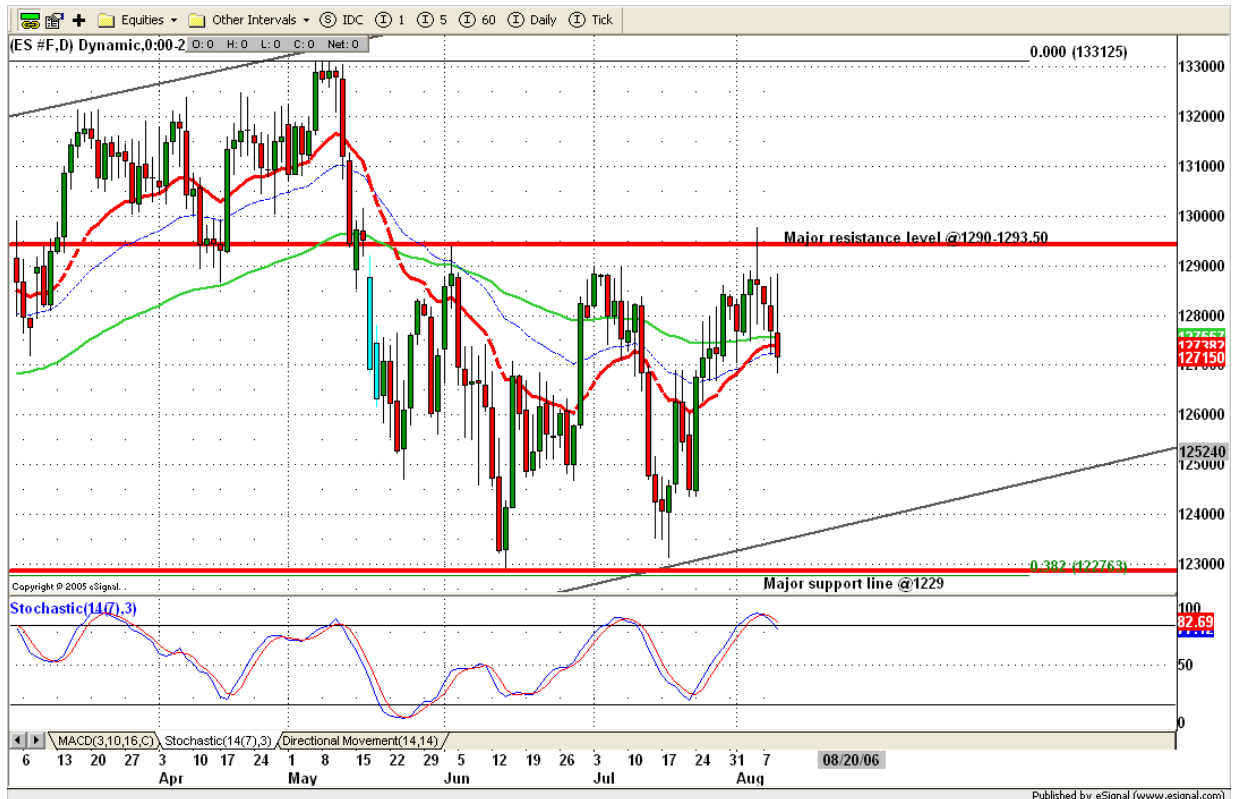
Sell levels	Buying levels
1283.75 (First Sell#)	1262.75 (First Buy#)
1286.75 (Second Sell#)	1257.25 (second Buy#)

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

Resistance	1278.00	1283.75	1288.75	1293.25	1296.00
Support	1267.50	1265.25	1262.75	1258.00	1256.50

## 5. COMMENTARY

After retesting Tuesday's high, ES sold off again yesterday. It is going to shake out all longs before it moves up again. SST indicator shows ES has a lot of room to move down if price fails to hold 1262/1260 range today or tomorrow.



## 6. TODAY'S TRADING

Based on 60 mins chart, ES made its counter-move B top and sold off sharply in the afternoon. This kind of shakeout movement usually results in even lower price in future. Today, lower price than yesterday's low should be expected. At the same time, 1279 and 1275.50 could be retested again. I will short on 1275.50 and 1279 in the morning if/when I see it for the first time.



## 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)

1277.34	+2/8
1275.39	+1/8
1273.44	8/8
1271.48	7/8
1269.53	6/8
1267.58	5/8
1265.63	4/8
1263.67	3/8
1261.72	2/8
1259.77	1/8
1257.81	0/8
1255.86	-1/8
1253.91	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.18	0.48	15.25	12.65	1278.00
oversold	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### 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%