

# Naturus



## Daily trading plan for Aug. 11, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1267.50	1277.00	1265.00	1275.50

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1292.00	1325.50	1362.75	1425.83
R2	1284.50	1311.50	1326.25	1355.42
R1	1280.00	1298.75	1304.00	1305.08
<b>PPT</b>	<b>1272.50</b>	<b>1284.75</b>	<b>1267.50</b>	<b>1234.67</b>
S1	1268.00	1272.00	1245.25	1184.33
S2	1260.50	1258.00	1208.75	1113.92
S3	1256.00	1245.25	1186.50	1063.58

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

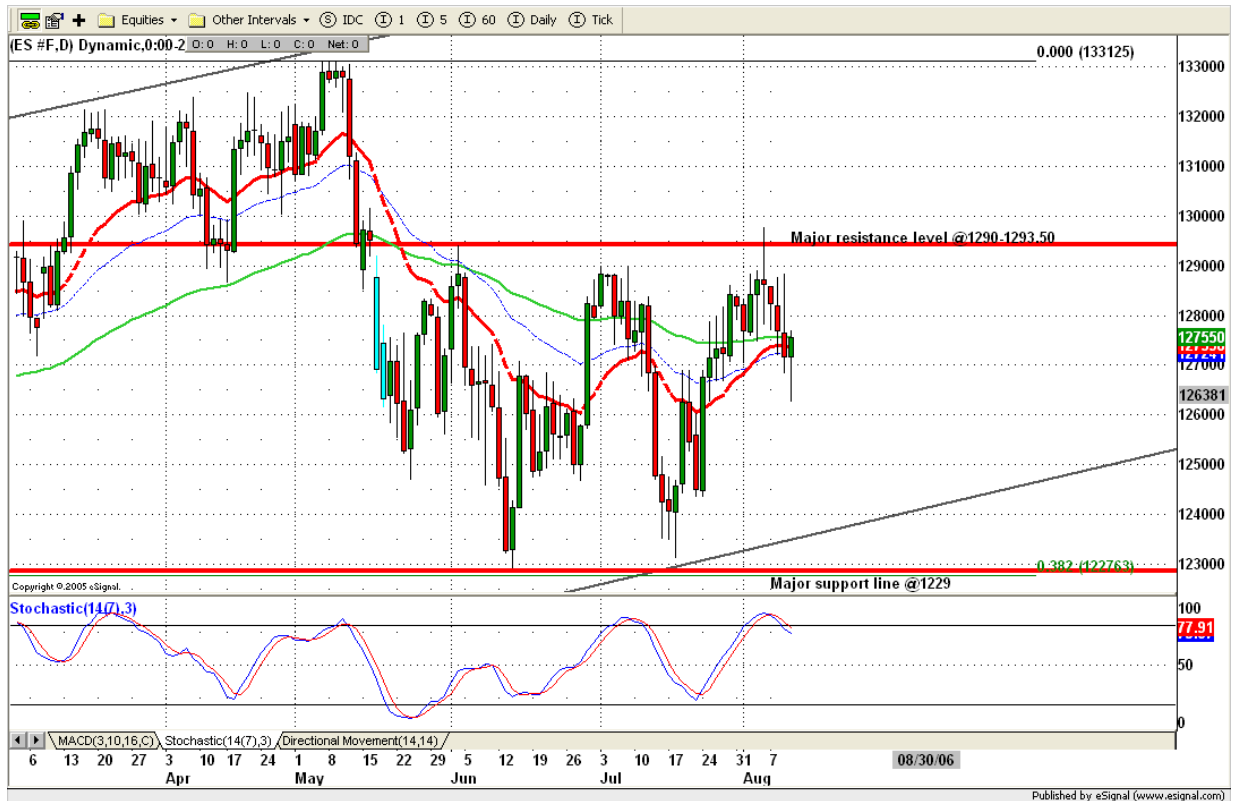
Sell levels	Buying levels
1281.25 (First Sell#)	1260.75-1259.50 (First Buy#)
1291.75 (Second Sell#)	1256-1255.25 (second Buy#)

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

Resistance	1281.25	1284.75	1286.25	1290.75	1295.75
Support	1271.50	1267.50	1262.75	1258.00	1256.50

## 5. COMMENTARY

ES bounced from its gap down open. It hit its overnight major support level and held well all the regular hour trading. Today ES could continue holding up to make its high first and then moves down later. SST indicator still suggest ES needs to retest yesterday's low around 1262.75 for one more time.



## 6. TODAY'S TRADING

Based on 60 mins chart, ES made its counter-move C bottom and bounced up from its low overnight. Today, it could hit around 1279/1281 range before it starts to move down again to test 1262/1263 level.

Early morning, looking for first resistance level around 1279.75-1281.25, take short there with stop loss 1283.75, and target gap filled level. If dip first, looking for first support level around 1268/1267.



## 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
0.83	0.36	14.80	12.35	1271.50
overbought	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### 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%