

Naturus



Daily trading plan for Aug. 15, 2006

1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1278.25	1283.25	1270.75	1273.25

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1293.25	1308.58	1362.75	1425.83
R2	1288.25	1298.42	1326.25	1355.42
R1	1280.75	1285.33	1304.00	1305.08
PPT	1275.75	1275.17	1267.50	1234.67
S1	1268.25	1262.08	1245.25	1184.33
S2	1263.25	1251.92	1208.75	1113.92
S3	1255.75	1238.83	1186.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1281.75 (First Sell#)	1272.25 (First Buy#)
1284.75 (Second Sell#)	1262.25 (second Buy#)

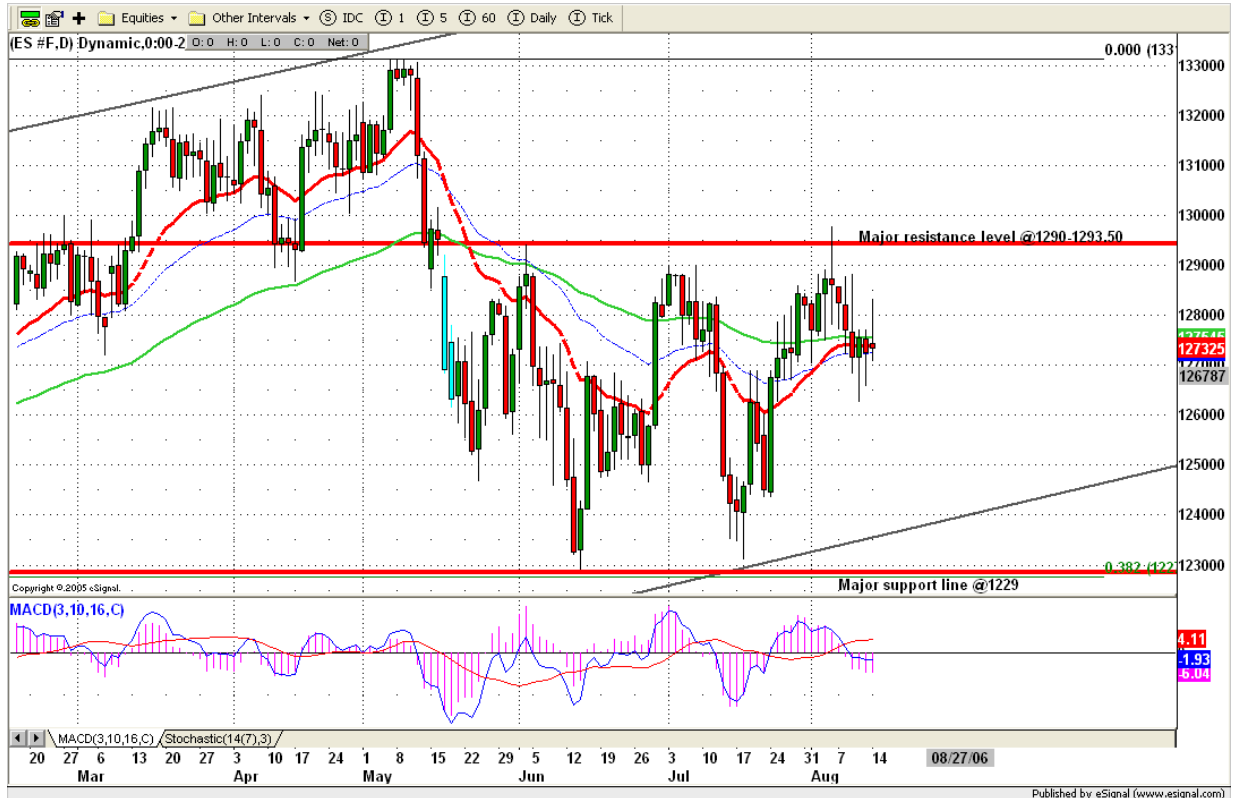
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1275.75	1277.75	1283.75	1285.75	1288.75
Support	1267.50	1262.75	1257.75	1255.25	1251.75

5. COMMENTARY

ES gapped up at open and couldn't hold its gain at the end yesterday. So far ES still struggles and tries to hold itself above its support line. It squeezes both sides and made lots of spiking move. This could relate this option expiration. As long as ES won't break its major resistance level, major trend remains on downside.

At current, ES still has a chance to retest its last week's high around 1288/1289.



6. TODAY'S TRADING

Based on 60 mins chart, ES made its up movement first, and then gave back most gain to close at its low range. This movement showed that ES hadn't really made its mind yet. Today, it could try to move up again or goes down further to test 1262 level.

Based on 60 minute indicators, ES could go down further if 1275/1276 level can hold price down. PPI, Core PPI at 8:30 is important report.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (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

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
0.30	0.26	13.65	12.58	1275.75
neutral	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Aug 15

Core PPI	8:30	Jul	0.2% vs 0.2%
NY Empire State Index	8:30	Aug	15.0 vs 15.6
PPI	8:30	Jul	0.3% vs 0.5%
Net Foreign Purchases	9:00	Jun	NA vs \$69.6B

Aug 16

Building Permits	8:30	Jul	1845K vs 1869K
Core CPI	8:30	Jul	0.3% vs 0.3%
CPI	8:30	Jul	0.4% vs 0.2%
Housing Starts	8:30	Jul	1810K vs 1850K
Capacity Utilization	9:15	Jul	82.6% vs 82.4%
Industrial Production	9:15	Jul	0.5% vs 0.8%
Crude Inventories	10:30	08/11	NA vs -1114K

Aug 17

Initial Claims	8:30	08/12	NA vs 319K
Leading Indicators	10:00	Jul	0.1% vs 0.1%
Philadelphia Fed	12:00	Aug	8.0 vs 6.0

Aug 18

Mich Sentiment-Prel.	9:50	Aug	84.0 vs 84.7
----------------------	------	-----	--------------