

# Naturus



## Daily trading plan for Aug. 16, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1284.00	1290.50	1280.50	1287.75

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1302.00	1308.58	1362.75	1425.83
R2	1296.25	1298.42	1326.25	1355.42
R1	1292.00	1285.33	1304.00	1305.08
<b>PPT</b>	<b>1286.25</b>	<b>1275.17</b>	<b>1267.50</b>	<b>1234.67</b>
S1	1282.00	1262.08	1245.25	1184.33
S2	1276.25	1251.92	1208.75	1113.92
S3	1272.00	1238.83	1186.50	1063.58

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

Sell levels	Buying levels
1291.75 (First Sell#)	1280.25 (First Buy#)
1297.75 (Second Sell#)	1276.25 (second Buy#)

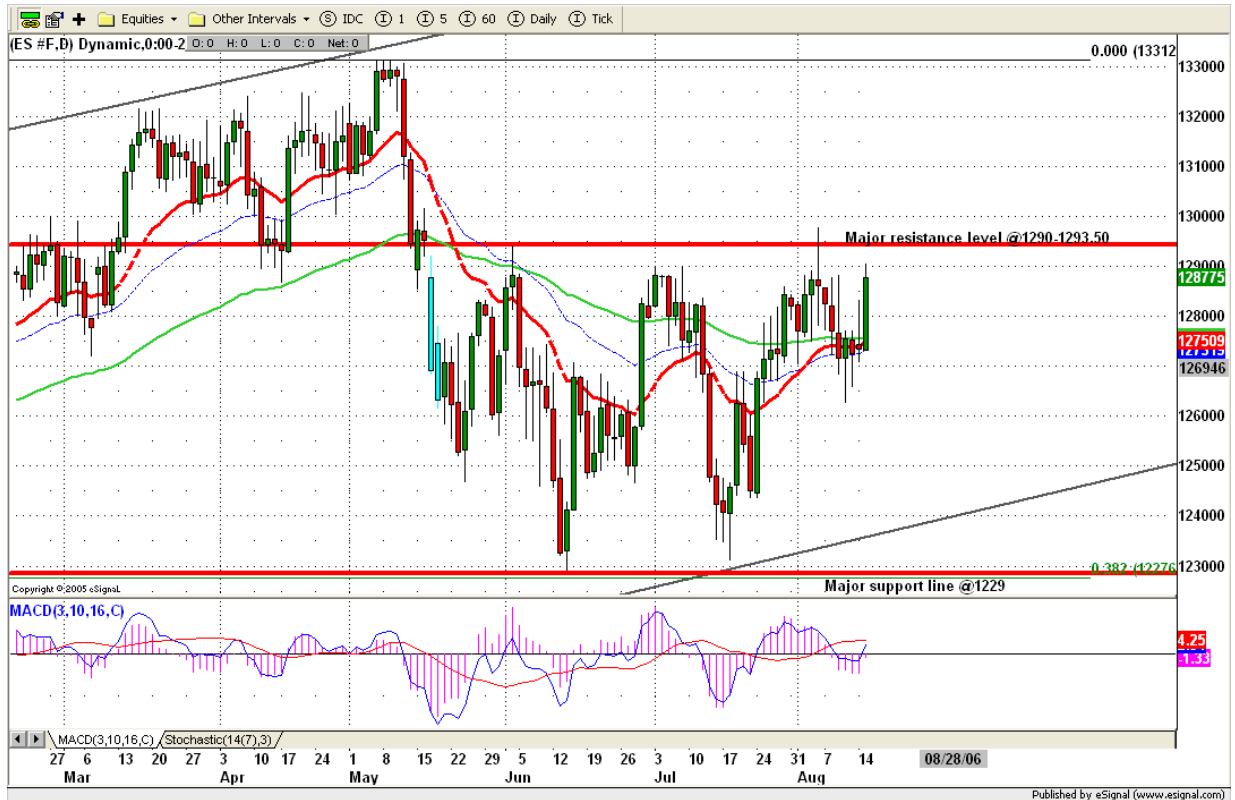
### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1294.50	1298.50	1301.25	1304.00	1308.75
Support	1283.75	1280.25	1277.25	1275.25	1267.50

## 5. COMMENTARY

ES did retest its last week's high, but this time, it held up the price very well. In the coming day, it is possible for ES to retest 1297.50 if 1283-1280 level holds up the price.

Little problem is that SST indicator still points on the downside. If major resistance level can hold price down firmly today, price could pullback into 1275 level again. Anything could happen in the option expiration week.



## 6. TODAY'S TRADING

Based on 60 mins chart, ES gapped up and closed at top range. Today price could continue to move up if CPI report and other reports are still showing "NO INFLATION". Early morning after report, we are looking for 1283.75 for first support and 1295.75 for first resistance level. It is possible for ES to retest 1280.50 level if reports are not good.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1291.02	+2/8
1290.04	+1/8
1289.06	8/8
1288.09	7/8
1287.11	6/8
1286.13	5/8
1285.16	4/8
1284.18	3/8
1283.20	2/8
1282.23	1/8
1281.25	0/8
1280.27	-1/8
1279.30	-2/8

### Up (Interval=0.95)

1298.83	+2/8
1297.85	+1/8
1296.88	8/8
1295.90	7/8
1294.92	6/8
1293.95	5/8
1292.97	4/8
1291.99	3/8
1291.02	2/8
1290.04	1/8
1289.06	0/8
1288.09	-1/8
1287.11	-2/8

### Down (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

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.69	0.37	12.50	12.80	1285.88
neutral	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

<b>Aug 16</b>				
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
<b>Aug 17</b>				
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
<b>Aug 18</b>				
Mich Sentiment-Prel.		9:50	Aug	84.0 vs 84.7