

Naturus



Daily trading plan for Aug. 17, 2006

1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1294.50	1300.25	1291.75	1299.00

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1310.75	1308.58	1362.75	1425.83
R2	1305.50	1298.42	1326.25	1355.42
R1	1302.25	1285.33	1304.00	1305.08
PPT	1297.00	1275.17	1267.50	1234.67
S1	1293.75	1262.08	1245.25	1184.33
S2	1288.50	1251.92	1208.75	1113.92
S3	1285.25	1238.83	1186.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1305.25 (First Sell#)	1287.50 (First Buy#)
1308.75-1309.75 (Second Sell#)	1283.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1304.25	1308.75	1312.50	1317.50	1321.25
Support	1295.25	1290.50	1287.50	1285.25	1281.75

5. COMMENTARY

ES did breakout its major resistance zone around 1290-1293 yesterday and closed at top range. Today and tomorrow, we need to see ES to flow through and hold gain for weekly closing. If ES does, it is possible for price go up further to fill May 12's gap at 1311.75 level.

All daily indicators turns up and points out ES is in bullish move.



6. TODAY'S TRADING

Based on 60 mins chart, ES had a second gap day. Today, ES may pullback to test its breakout level around 1290.50. As long as 1287.50 level is holding, ES could move back up to make its double top or further to 1309.50 level if it can breakout 1306.75 level.

If ES goes up first today, looking for reversal signal after 11:30pm.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (Interval=1.95)

1316.41	+2/8
1314.45	+1/8
1312.50	8/8
1310.55	7/8
1308.59	6/8
1306.64	5/8
1304.69	4/8
1302.73	3/8
1300.78	2/8
1298.83	1/8
1296.88	0/8
1294.92	-1/8
1292.97	-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
0.76	0.59	10.20	12.75	1296.75
neutral	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week				
(Consensus Forecasts vs. Previous Report)				
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