

# Naturus



## Daily trading plan for Aug. 22, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1302.50	1303.50	1298.50	1302.25

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1309.33	1356.58	1362.75	1425.83
R2	1306.42	1332.17	1326.25	1355.42
R1	1304.33	1319.58	1304.00	1305.08
<b>PPT</b>	<b>1301.42</b>	<b>1295.17</b>	<b>1267.50</b>	<b>1234.67</b>
S1	1299.33	1282.58	1245.25	1184.33
S2	1296.42	1258.17	1208.75	1113.92
S3	1294.33	1245.58	1186.50	1063.58

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

Sell levels	Buying levels
1312.75 (First Sell#)	1295.25 (First Buy#)
1320.25 (Second Sell#)	1293.75 (second Buy#)

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

Resistance	1306.75	1310.75	1312.75	1314.75	1319.75
Support	1298.25	1295.25	1293.25	1290.00	1288.50

## 5. COMMENTARY

ES gapped down at open and moved back up opening area for close. This kind of movement indicates that ES is more likely to move up instead of going down. It is possible for ES to move higher to fill the May's 12 gap around 1311.75-1312.75 range today.

Also ES made its narrow range inside day. Wild move should be expected. As long as ES can hold itself above 1293-1290 range, Bulls will not so easily to give up. Rally should be expected to see.



## 6. TODAY'S TRADING

Based on 60 mins chart, even ES gapped down at open and left a hole in the chart, today it is possible to fill yesterday's gap or May 12's gap if 1301.50 level holds.

Today ES could go up to 1308.50 or higher to 1312.75 level if it breakout 1303.50 level. So far downside has a limit. Upside still has some room to go. Unless ES breakdown sharply through 1293 level, then decline will be hard.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### Up (Interval=1.95)

1324.22	+2/8
1322.27	+1/8
1320.31	8/8
1318.36	7/8
1316.41	6/8
1314.45	5/8
1312.50	4/8
1310.55	3/8
1308.59	2/8
1306.64	1/8
1304.69	0/8
1302.73	-1/8
1300.78	-2/8

### Down (Interval=1.95)

1308.59	+2/8
1306.64	+1/8
1304.69	8/8
1302.73	7/8
1300.78	6/8
1298.83	5/8
1296.88	4/8
1294.92	3/8
1292.97	2/8
1291.02	1/8
1289.06	0/8
1287.11	-1/8
1285.16	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.48	0.85	8.75	11.20	1302.25
neutral	overbought			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

#### Aug 23

Existing Home Sales	10:00	Jul	6.58M vs 6.62M
Crude Inventories	10:30	08/18	NA vs -1607K

#### Aug 24

Durable Orders	8:30	Jul	0.0% vs 2.9%
Initial Claims	8:30	08/19	NA vs 312K
New Home Sales	10:00	Jul	1100K vs 1131K