

# Naturus



## Daily trading plan for Aug. 23, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1299.75	1305.75	1297.25	1302.00

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1314.58	1356.58	1362.75	1425.83
R2	1310.17	1332.17	1326.25	1355.42
R1	1306.08	1319.58	1304.00	1305.08
<b>PPT</b>	<b>1301.67</b>	<b>1295.17</b>	<b>1267.50</b>	<b>1234.67</b>
S1	1297.58	1282.58	1245.25	1184.33
S2	1293.17	1258.17	1208.75	1113.92
S3	1289.08	1245.58	1186.50	1063.58

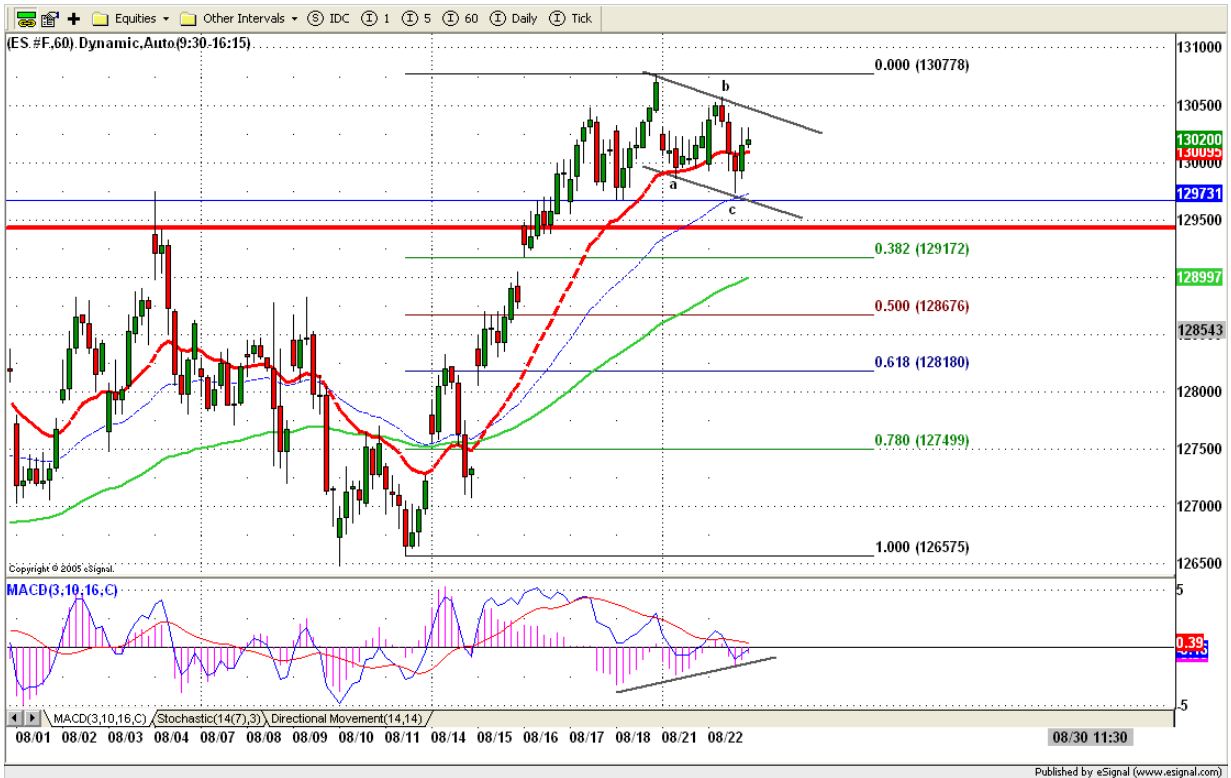
### 3. FOCUS NUMBERS (intra-day Position trading)

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	1306.25	1310.25	1314.75	1319.75	1326.25
Support	1297.25	1295.25	1293.25	1289.25	1282.50





## 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
0.63	0.81	8.45	10.48	1300.88
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