

Naturus



Daily trading plan for Aug. 25, 2006

1. ESU6 IN PREVIOUS DAY

| Open | High | Low | Closing |
|---------|---------|---------|---------|
| 1299.75 | 1300.75 | 1293.50 | 1296.00 |

2. PIVOTS FOR ESM6

| | Daily | Weekly | Monthly | Yearly |
|------------|----------------|----------------|----------------|----------------|
| R3 | 1304.25 | 1356.58 | 1362.75 | 1425.83 |
| R2 | 1304.00 | 1332.17 | 1326.25 | 1355.42 |
| R1 | 1300.00 | 1319.58 | 1304.00 | 1305.08 |
| PPT | 1296.75 | 1295.17 | 1267.50 | 1234.67 |
| S1 | 1292.75 | 1282.58 | 1245.25 | 1184.33 |
| S2 | 1289.50 | 1258.17 | 1208.75 | 1113.92 |
| S3 | 1285.50 | 1245.58 | 1186.50 | 1063.58 |

3. FOCUS NUMBERS (intra-day Position trading)

| Sell levels | Buying levels |
|-------------------------------|-------------------------------|
| 1305.50-1306.50 (First Sell#) | 1289.25-1288.50 (First Buy#) |
| 1311.75 (Second Sell#) | 1282.50-1283.25 (second Buy#) |

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

| Resistance | 1300.75 | 1304.25 | 1307.25 | 1311.75 | 1319.25 |
|------------|---------|---------|---------|---------|---------|
| Support | 1295.25 | 1292.75 | 1289.50 | 1285.50 | 1282.50 |

5. COMMENTARY

ES has closed down 4 consecutive days and still tried to pullback into its previous consolidation range. Today a break down through the previous high in early July of 1290.50 would confirm the top and eliminate all short-term bulls. If prices break down through 1283 level will state the next leg down is underway.

Daily SST approaches overbought area, it indicates that bull side almost gets exhausted. Watch for strong breakout movement today.

Caution: Ben will give a big speech today.



6. TODAY'S TRADING

Based on 60 mins chart, ES is chewing its major support level at 1293.50-1291.50 area. Today it could go down fast if ES breakdown 1290.50-1289 range.

Early morning, watch for which direction ES moves first. Today price could have a big swing during Ben speech.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

| | |
|---------|------|
| 1302.73 | +2/8 |
| 1301.76 | +1/8 |
| 1300.78 | 8/8 |
| 1299.80 | 7/8 |
| 1298.83 | 6/8 |
| 1297.85 | 5/8 |
| 1296.88 | 4/8 |
| 1295.90 | 3/8 |
| 1294.92 | 2/8 |
| 1293.95 | 1/8 |
| 1292.97 | 0/8 |
| 1291.99 | -1/8 |
| 1291.02 | -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 |
|---------------|---------------|-------|--------|--------------|
| 0.28 | 0.52 | 8.90 | 9.28 | 1297.88 |
| neutral | neutral | | | |

9. WEEKLY ECONOMIC CALENDAR**Projected Economic Releases for Next Week****Aug 25**

Ben Speaking