

# Naturus



## Weekly trading plan for Aug. 28 - Sept. 1, 2006

### 1. ESU6 IN PREVIOUS DAY

Open	High	Low	Closing
1296.25	1301.75	1294.75	1297.50

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1308.25	1357.92	1362.75	1425.83
R2	1305.00	1332.83	1326.25	1355.42
R1	1301.25	1315.17	1304.00	1305.08
<b>PPT</b>	<b>1298.00</b>	<b>1290.08</b>	<b>1267.50</b>	<b>1234.67</b>
S1	1294.25	1272.42	1245.25	1184.33
S2	1291.00	1247.33	1208.75	1113.92
S3	1287.25	1229.67	1186.50	1063.58

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

Sell levels	Buying levels
(First Sell#)	(First Buy#)
(Second Sell#)	(second Buy#)

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

Resistance	1312.75	1314.75	1317.75	1320.75	1326.25
Support	1295.25	1290.25	1287.50	1283.50	1281.25

These R and S should be our buy or sell entry for this week. Red numbers are important R and S.

## 5. COMMENTARY

Last week we had a very bad week. That was because we caught between the battleline of Bulls and Bears. ES made its every pop into 4-year cycle declining line (Blue line), we met sellers; and it made its every dip into range breakout line (red line), we met buyers. Daily range got smaller and smaller, also volume got light and lighter every day.

This week, it will be busiest news week in Aug. Starting on Tues, Aug 30 with second quarter GDP, and ending on Friday with non-farm payrolls. Volatility and volume should increase as news is released.

Last week Put/Call ratio was high, that means one more rally could be made in this week. Also the upcoming end of the month and pre-holiday seasonal bias will soon start.

From technical analysis, it is possible for ES to fill its May 12's gap around 1211.75. Breakdown 1283 level indicates that uptrend is ended and next leg down is underway.



## 6. TODAY'S TRADING

## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95) DAILY

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) WEEKLY

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

### Down (Interval=1.95) MONTHLY

1328.13	+2/8
1320.31	+1/8
1312.50	8/8
1304.69	7/8
1296.88	6/8
1289.06	5/8
1281.25	4/8
1273.44	3/8
1265.63	2/8
1257.81	1/8
1250.00	0/8
1242.19	-1/8
1234.38	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.58	0.38			1296.88
neutral	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### Aug 29

Consumer Confidence	10:00	Aug	103.7 VS 106.5
FOMC Minutes	14:00	Aug 8	

#### Aug 30

Chain Deflator-Prel.	8:30	Q2	3.3% VS 3.3%
GDP-Prel.	8:30	Q2	3.0% VS 2.5%
Crude Inventories	10:30	08/25	NA VS -643K

<b>Aug 31</b>			
Initial Claims	8:30	08/26	NA VS 313K
Personal Income	8:30	Jul	0.5% VS 0.6%
Personal Spending	8:30	Jul	0.8% VS 0.4%
Chicago PMI	10:00	Aug	57.0 VS 57.9
Factory Orders	10:00	Jul	0.5% VS 1.2%
Help-Wanted Index	10:00	Jul	33 VS 33
<b>Sep 1</b>			
Auto Sales	12:00	Aug	5.4M VS 5.6M
Truck Sales	12:00	Aug	7.3M VS 7.6M
Average Workweek	8:30	Aug	33.9 VS 33.9
Hourly Earnings	8:30	Aug	0.3% VS 0.4%
Nonfarm Payrolls	8:30	Aug	125K VS 113K
Unemployment Rate	8:30	Aug	4.7% VS 4.8%
Mich Sentiment-Rev.	9:50	Aug	79.5 VS 78.7
Construction Spending	10:00	Jul	0.0% VS 0.3%
ISM Index	10:00	Aug	55.0 VS 54.7