

# Naturus



## Daily trading plan for Oct. 9, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1357.00	1361.75	1355.00	1359.25

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1369.08	1396.58	1411.17	1425.83
R2	1365.42	1379.92	1380.83	1355.42
R1	1362.33	1369.33	1363.17	1305.08
<b>PPT</b>	<b>1358.67</b>	<b>1352.67</b>	<b>1332.83</b>	<b>1234.67</b>
S1	1355.58	1342.08	1315.17	1184.33
S2	1351.92	1325.42	1284.83	1113.92
S3	1348.83	1314.83	1267.17	1063.58

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

Sell levels	Buying levels
1362.25 (First Sell#)	1351.50 (First Buy#)
1366.25 (Second Sell#)	1343.50 (second Buy#)

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

<b>Resistance</b>	<b>1362.75</b>	<b>1366.50</b>	1369.25	1373.00	1379.75
<b>Support</b>	<b>1355.25</b>	1351.50	<b>1347.50</b>	1342.25	1339.25

## 5. COMMENTARY

ES gaped down at open but quickly closed the gap within first 5 minutes yesterday. It made a narrow range inside day (NR4). Today we need to watch for ES breakout 1361.75 to make its new high to 1365.50-1266.75 range, then fast moves back below 1361. If this movement occurs, it is possible for price to dip to yesterday's low for testing. If we see breakdown movement first, then we have to expect price may go higher later in the afternoon.

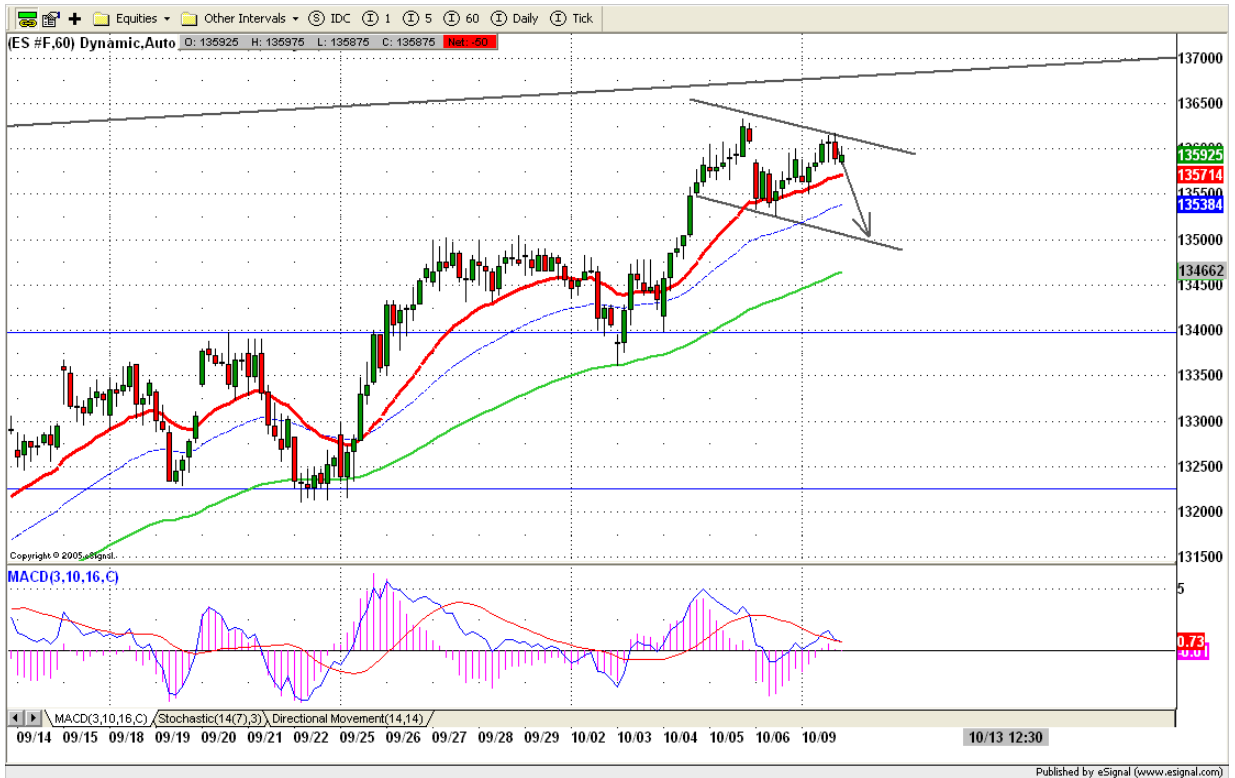


## 6. TODAY'S TRADING

Based on 60min chart, ES was on correction movement and made its B top. Today we may see price goes down first to make its C low. If this is the case, as long as price holds up above 1349-1350 level, one more upside movement should be expected. If ES goes up first to make its high around 1365/1366 range, then dip 10pts from whatever high should be expected.

### **Caution:**

*We are in election period. Many charting patterns and indicators suggest the market is on its top, but political considerations may limit any decline. Be cautious in the pre-election period. Normal trading methods may not work.*



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1365.23	+2/8
1364.26	+1/8
1363.28	8/8
1362.30	7/8
1361.33	6/8
1360.35	5/8
1359.38	4/8
1358.40	3/8
1357.42	2/8
1356.45	1/8
1355.47	0/8
1354.49	-1/8
1353.52	-2/8

### Up (Interval=0.95)

1369.14	+2/8
1368.16	+1/8
1367.19	8/8
1366.21	7/8
1365.23	6/8
1364.26	5/8
1363.28	4/8
1362.30	3/8
1361.33	2/8
1360.35	1/8
1359.38	0/8
1358.40	-1/8
1357.42	-2/8

### Down (Interval=1.95)

1363.28	+2/8
1361.33	+1/8
1359.38	8/8
1357.42	7/8
1355.47	6/8
1353.52	5/8
1351.56	4/8
1349.61	3/8
1347.66	2/8
1345.70	1/8
1343.75	0/8
1341.80	-1/8
1339.84	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.67	0.78	18.38	9.25	1358.13
neutral	overbought			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### Oct 10

Treasury Budget	12:00	Sep (TBA)	\$45.0B vs \$35.7B
Wholesale Inventories	10:00	Aug	0.6% vs 0.8%
Treasury Budget	14:00	Sep	NA vs \$48.3B

#### Oct 11

Crude Inventories	10:30	10/06	NA vs 3355K
FOMC Minutes	14:00	Sep 20	
Initial Claims	8:30	10/07	312K vs 302K
Trade Balance	8:30	Aug	-\$66.5B vs -\$68.0B
Fed's Beige Book	14:00		

#### Oct 13

Export Prices ex-ag.	8:30	Sep	NA vs 0.4%
Import Prices ex-oil	8:30	Sep	NA vs 0.5%
Retail Sales	8:30	Sep	0.2% vs 0.2%
Retail Sales ex-auto	8:30	Sep	0.0% vs 0.2%
Mich Sentiment-Prel.	9:50	Oct	86.0 vs 85.4
Business Inventories	10:00	Aug	0.5% vs 0.6%