

# Naturus



## Daily trading plan for Oct. 11, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1359.75	1363.25	1357.00	1360.75

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1369.92	1396.58	1411.17	1425.83
R2	1366.58	1379.92	1380.83	1355.42
R1	1363.67	1369.33	1363.17	1305.08
<b>PPT</b>	<b>1360.33</b>	<b>1352.67</b>	<b>1332.83</b>	<b>1234.67</b>
S1	1357.42	1342.08	1315.17	1184.33
S2	1354.08	1325.42	1284.83	1113.92
S3	1351.17	1314.83	1267.17	1063.58

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

Sell levels	Buying levels
1366.75 (First Sell#)	1353.50 (First Buy#)
1369.50 (Second Sell#)	1350.75 (second Buy#)

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

<b>Resistance</b>	1363.50	1366.50	1369.50	1373.00	1379.75
<b>Support</b>	1357.25	1354.25	1352.50	1351.25	1347.25

## 5. COMMENTARY

ES lost its steam on upside movement. It consolidated to wait for its 20 day moving average line to move up. As long as ES doesn't breakdown its major support level (1350/1349), it could go sideways until next month.

Daily indicators still shows this bull has some energy left. Small squeeze on upside every day should be expected.



## 6. TODAY'S TRADING

Since this Monday, ES goes down first and bounces back after 10:30am. Sideway walking --- we may see this pattern many days until Nov.7. I expect today's range is from 1366.50-1358. As long as price stays inside this range, we are using range trading method.

### **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=0.95)**

1361.33	+2/8
1360.35	+1/8
1359.38	8/8
1358.40	7/8
1357.42	6/8
1356.45	5/8
1355.47	4/8
1354.49	3/8
1353.52	2/8
1352.54	1/8
1351.56	0/8
1350.59	-1/8
1349.61	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.58	0.84	21.46	8.68	1360.25
neutral	overbought	Over-bullish		

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### Oct 11

Crude Inventories	10:30	10/06	NA vs 3355K
FOMC Minutes	14:00	Sep 20	

#### Oct 12

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%