

Naturus



Daily trading plan for Oct. 3, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1345.25	1348.25	1339.25	1340.50

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1355.08	1385.83	1411.17	1425.83
R2	1351.67	1368.17	1380.83	1355.42
R1	1346.08	1356.83	1363.17	1305.08
PPT	1342.67	1339.17	1332.83	1234.67
S1	1337.08	1327.83	1315.17	1184.33
S2	1333.67	1310.17	1284.83	1113.92
S3	1328.08	1298.83	1267.17	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1346.75 (First Sell#)	1333.25 (First Buy#)
1351.00 (Second Sell#)	1328.25 (second Buy#)

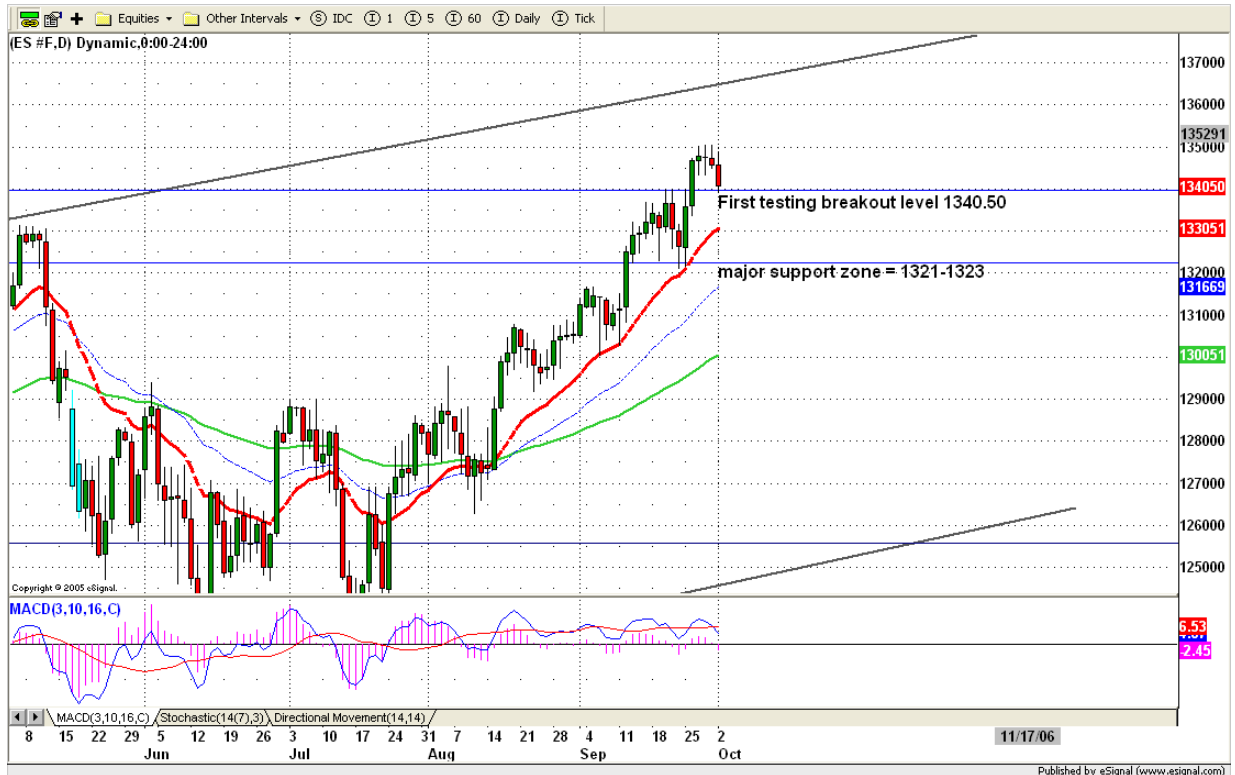
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1343.00	1346.50	1351.75	1356.00	1363.00
Support	1339.00	1335.75	1333.25	1327.75	1323.25

5. COMMENTARY

Yesterday ES did its both side movements to shakeout shorts first and later squeezed all longs from early morning. But major long positions haven't been shaken out yet due to Jewish holiday. Today we could see a long squeezed movement if price can't breakout 1343 level.

Daily MACD turns into negative again. Even SST doesn't turn down very much, it remains in overbought area. If ES breaks down 1339 level, it could force SST indicator to turn into the downside.



6. TODAY'S TRADING

Yesterday afternoon, ES pulled back into its first hour range breakout level 1346 and quickly moved to the downside to squeeze out all morning long positions. This kind of move was bearish. Rest of day, ES remained on the lower range and closed at low. Based on this bearish move, ES should continue to go down to test its major breakout point 1331.50. Today as long as ES doesn't breakout 1344.50 level, we are still staying on short side until we see 1333-1334 range.

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=1.95)

1355.47	+2/8
1353.52	+1/8
1351.56	8/8
1349.61	7/8
1347.66	6/8
1345.70	5/8
1343.75	4/8
1341.80	3/8
1339.84	2/8
1337.89	1/8
1335.94	0/8
1333.98	-1/8
1332.03	-2/8

Up (Interval=1.95)

1355.47	+2/8
1353.52	+1/8
1351.56	8/8
1349.61	7/8
1347.66	6/8
1345.70	5/8
1343.75	4/8
1341.80	3/8
1339.84	2/8
1337.89	1/8
1335.94	0/8
1333.98	-1/8
1332.03	-2/8

Down (Interval=1.95)

1347.66	+2/8
1345.70	+1/8
1343.75	8/8
1341.80	7/8
1339.84	6/8
1337.89	5/8
1335.94	4/8
1333.98	3/8
1332.03	2/8
1330.08	1/8
1328.13	0/8
1326.17	-1/8
1324.22	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.24	0.75	9.44	9.83	1342.88
neutral	overbought	neutral		

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Oct 3

Auto Sales	12:00	Sep	5.5M vs 5.3M
Truck Sales	12:00	Sep	7.1M vs 7.1M

Oct 4

Factory Orders	10:00	Aug	0.0% vs -0.6%
ISM Services	10:00	Sep	56.0 vs 57.0
Crude Inventories	10:30	09/29	NA vs -109K

Oct 5

Initial Claims	8:30	09/30	315K vs 316K
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Oct 6

Average Workweek	8:30	Sep	33.8 vs 33.8
Hourly Earnings	8:30	Sep	0.3% vs 0.1%
Nonfarm Payrolls	8:30	Sep	120K vs 128K
Unemployment Rate	8:30	Sep	4.7% vs 4.7%
Consumer Credit	15:00	Aug	\$5.0B vs \$5.5B