

Naturus



Daily trading plan for Oct. 3, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1338.75	1347.75	1336.00	1343.25

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1360.42	1385.83	1411.17	1425.83
R2	1354.08	1368.17	1380.83	1355.42
R1	1348.67	1356.83	1363.17	1305.08
PPT	1342.33	1339.17	1332.83	1234.67
S1	1336.92	1327.83	1315.17	1184.33
S2	1330.58	1310.17	1284.83	1113.92
S3	1325.17	1298.83	1267.17	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1345.50 (First Sell#)	1335.25 (First Buy#)
1354.00 (Second Sell#)	1333.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1345.50	1348.75	1354.25	1356.75	1360.50
Support	1339.25	1335.25	1333.25	1330.50	1327.75

5. COMMENTARY

Yesterday ES made its low first, and later bounced from its low. This action tells us that ES still hasn't given up its upside movement yet. Especially SST indicator remains at top area and continues supporting price. As long as 1337-1336 range holds price from falling, ES still has a chance to make a new high before Oct 10-12 day comes.

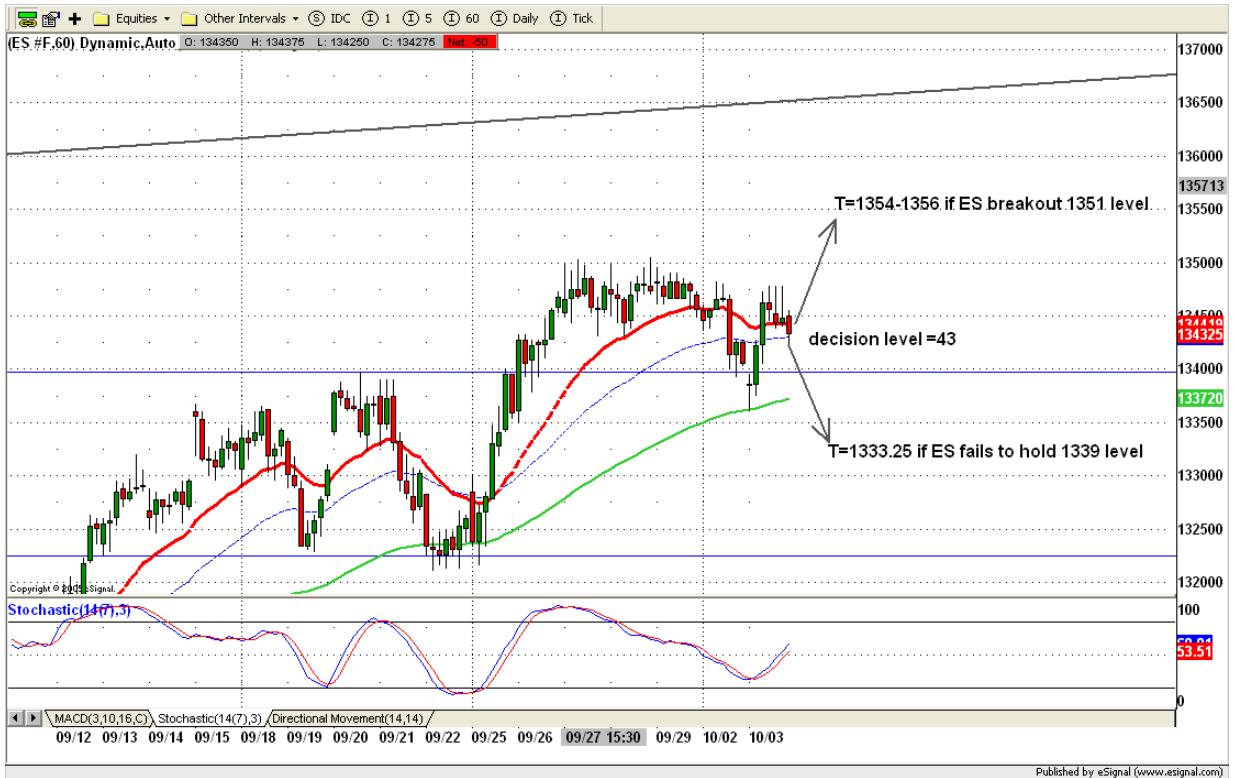


6. TODAY'S TRADING

Yesterday ES closed at its major decision level 1343.50. Today it could go both directions depending on the reports coming out this morning. If overnight 1341-1339 range can be held, price could go up first to retest yesterday's high 1348-1347.75 range. Any breakout movement will push price up to 1356-1354 range. If ES fails to hold price 1339 in the earning morning, it is likely to go down to test 1336 before it moves up again.

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
0.69	0.59	-15.06	9.93	1341.00
neutral	overbought	bearish		

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

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