

# Naturus



## Daily trading plan for Oct. 5, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1341.25	1359.00	1339.75	1358.25

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1384.17	1385.83	1411.17	1425.83
R2	1371.58	1368.17	1380.83	1355.42
R1	1364.92	1356.83	1363.17	1305.08
<b>PPT</b>	<b>1352.33</b>	<b>1339.17</b>	<b>1332.83</b>	<b>1234.67</b>
S1	1345.67	1327.83	1315.17	1184.33
S2	1333.08	1310.17	1284.83	1113.92
S3	1326.42	1298.83	1267.17	1063.58

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

Sell levels	Buying levels
1365.50-1364.50 (First Sell#)	1352.50-1350.50 (First Buy#)
1371.50 (Second Sell#)	1345.50-1344.50 (second Buy#)

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

<b>Resistance</b>	1363.25	1365.50	1368.25	1371.50	1377.75
<b>Support</b>	1352.25	1349.75	1345.75	1339.25	1333.25

## 5. COMMENTARY

Our Fed Chairman cheers markets again. He stated the housing slump maybe limited and ultimately, it is going to be supported by other factors. So all markets went high and closed at top range.

Based on ES daily chart, it is going to test its top band of uptrend channel. Should it break through that line this time? It may. But daily MACD hasn't showed too much exciting about this rally. So step by step. Today let us see how price react on 1365.50 level which is small 9 wave top.

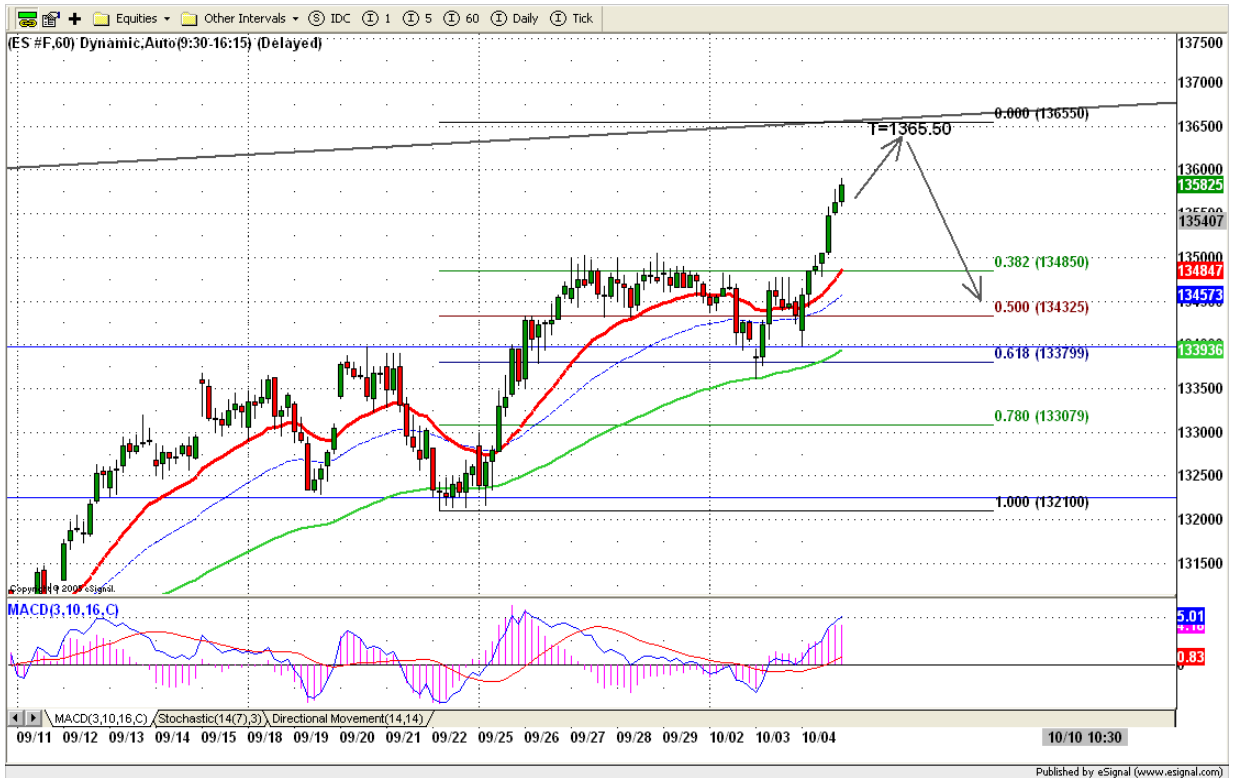


## 6. TODAY'S TRADING

Yesterday ES broke through 1350.50 level which was a recent high. It made a new yearly high and closed at top range. Today, it should continue up direction first to complete its 60 minutes chart symmetrical bullish pattern, and then reverses on lunch time or afternoon. If today early morning, ES gaps down at open, we should expect that the buyers will show up around 1352.50-1350.50 range. If ES gaps up at open, looking for first resistance zone between 1363-1365.50 range to go short.

### **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=3.95)

1382.81	+2/8
1378.91	+1/8
1375.00	8/8
1371.09	7/8
1367.19	6/8
1363.28	5/8
1359.38	4/8
1355.47	3/8
1351.56	2/8
1347.66	1/8
1343.75	0/8
1339.84	-1/8
1335.94	-2/8

### Up (Interval=1.95)

1378.91	+2/8
1376.95	+1/8
1375.00	8/8
1373.05	7/8
1371.09	6/8
1369.14	5/8
1367.19	4/8
1365.23	3/8
1363.28	2/8
1361.33	1/8
1359.38	0/8
1357.42	-1/8
1355.47	-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
0.94	0.61	-15.59	11.10	1349.75
Overbought	overbought	bearish		

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### 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