

# Naturus



## Daily trading plan for Jan. 27, 2006

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1276.75	1280.75	1271.75	1277.75

### 2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1290.75	1311.83	1309.83	1425.83
R2	1285.75	1302.42	1297.42	1355.42
R1	1281.75	1283.58	1276.08	1305.08
<b>PPT</b>	<b>1276.75</b>	<b>1274.17</b>	<b>1263.67</b>	<b>1234.67</b>
S1	1272.75	1255.33	1242.33	1184.33
S2	1267.75	1245.92	1229.92	1113.92
S3	1263.75	1227.08	1208.58	1063.58

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

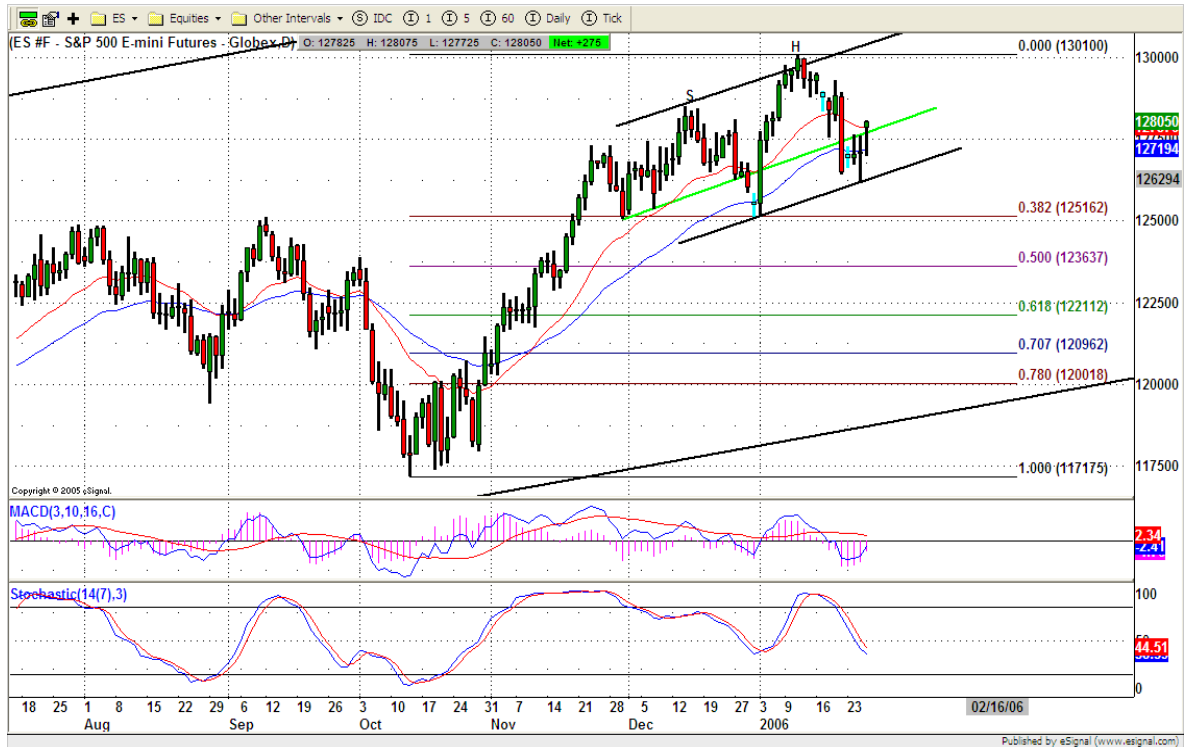
Sell levels	Buying levels
1282.00 (First Sell#)	1270.50 (First Buy#)
1288.00 (Second Sell#)	1267.25 (second Buy#)

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

Resistance	1281.75	1283.50	1285.75	1288.00	1290.75
Support	1276.25	1274.00	1271.25	1267.25	1263.25

## 5. COMMENTARY

ES pulled back up its 20 day moving average line and closed right on it. Where ES can hold its gain today or not depends on GDP report. If report is good, and ES can hold price above 1276-1275 level, then it is very possible for ES to test yearly high level in the coming weeks. If not, ES closes at low level instead, that means we could see the second down movement in next week.



## 6. TODAY'S TRADING

In 60mins chart, ES tested its previous breakdown line (green). Today before GDP report, market is likely going up first. IF gap up before open, we are looking for 1283.50-1285 level for first short, and target gap filled around 1277.75-1278 range. If pre-market movement is very strong, then after market opens, we are looking for going short around 1288. In any case, go short on first hour and half. If 1276 level can be held, we cover our shorts. If not, further downside target 1271 should be our final target for Friday.



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=0.95)**

1283.20	+2/8
1282.23	+1/8
1281.25	8/8
1280.27	7/8
1279.30	6/8
1278.32	5/8
1277.34	4/8
1276.37	3/8
1275.39	2/8
1274.41	1/8
1273.44	0/8
1272.46	-1/8
1271.48	-2/8

**Up (Interval=1.95)**

1300.78	+2/8
1298.83	+1/8
1296.88	8/8
1294.92	7/8
1292.97	6/8
1291.02	5/8
1289.06	4/8
1287.11	3/8
1285.16	2/8
1283.20	1/8
1281.25	0/8
1279.30	-1/8
1277.34	-2/8

**Down (Interval=1.95)**

1285.16	+2/8
1283.20	+1/8
1281.25	8/8
1279.30	7/8
1277.34	6/8
1275.39	5/8
1273.44	4/8
1271.48	3/8
1269.53	2/8
1267.58	1/8
1265.63	0/8
1263.67	-1/8
1261.72	-2/8

## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.38	12.45	10.25	1272.63
neutral			

## 9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week			
(Consensus Forecasts vs. Previous Report)			
Jan 26			
Durable Orders	08:30	Dec	1.0% 4.4%
Initial Claims	08:30	01/21	NA vs 271K
Help-Wanted Index	10:00	Dec	40 vs 39
Jan 27			
Chain Deflator-Adv.	08:30	Q4	2.6% vs 3.3%
GDP-Adv.	08:30	Q4	2.9% vs 4.1%
New Home Sales	10:00	Dec	1235K vs 1245K