

Naturus



Daily trading plan for Jan. 9, 2006

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1287.50	1292.75	1281.25	1291.75

2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1307.42	1347.08	1309.83	1425.83
R2	1300.08	1319.92	1297.42	1355.42
R1	1295.92	1305.83	1276.08	1305.08
PPT	1288.58	1278.67	1263.67	1234.67
S1	1284.42	1264.58	1242.33	1184.33
S2	1277.08	1237.42	1229.92	1113.92
S3	1272.92	1223.33	1208.58	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1296.50 (First Sell#)	1283.75-1282.75 (First Buy#)
1300.75 (Second Sell#)	1275.50 (second Buy#)

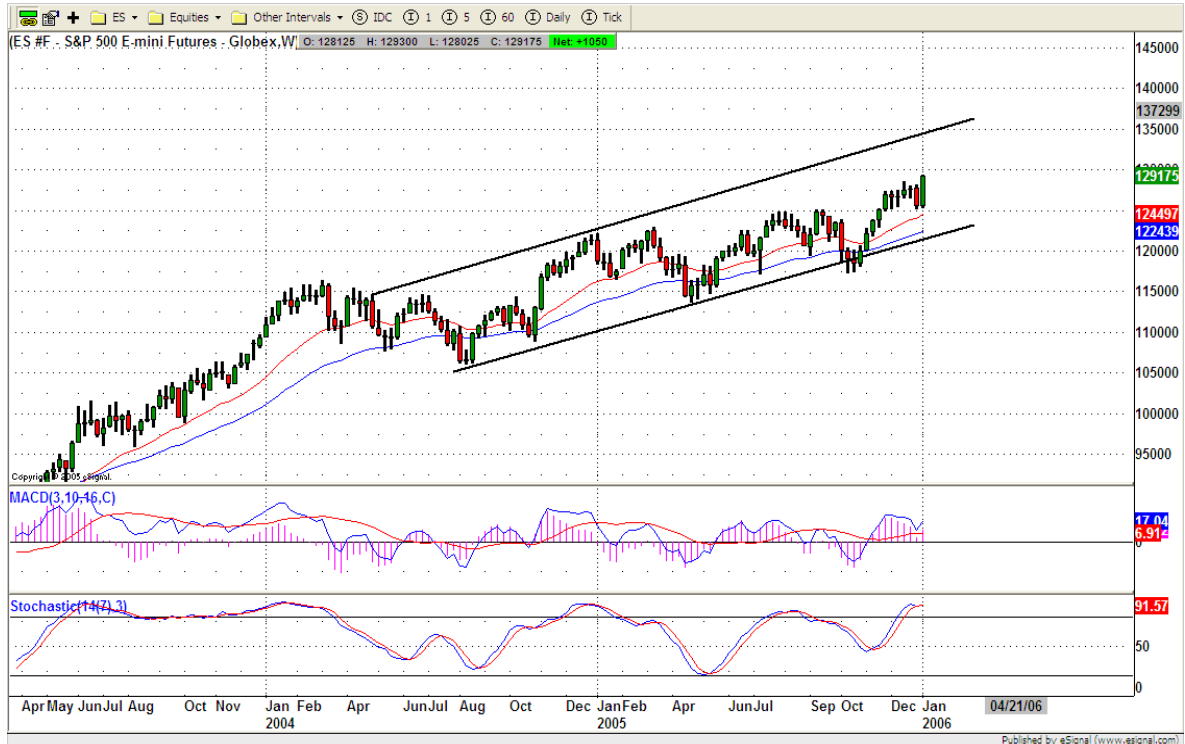
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1293.00	1296.50	1297.50	1300.25	1305.75
Support	1288.75	1286.25	1284.25	1277.25	1275.25

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5. COMMENTARY

Last Monday's rally didn't convince us enough that a new bull rally was on the way. But the advance continued, across all markets all week. Especially last Friday, all major indices broke out to new 5 week highs. That not only is bullish in its own, but also in the process. It formed a huge reversal week. (see below weekly chart). Right now ES approaches its resistance zone from 1296-1305 zone. A decisive close above 1300 level, ES could take a run into 1325 area. Long term trend is bullish and still up.



Let us look at daily chart of ES below, ES pushes price up within 4 days and closed little below its top band of uptrend channel. Daily chart is bullish. All indicators supported price up-movement. Ahead of ES current price, there is a minor resistance level around 1296-1297 level, breakout this level, ES will take second leg up run. We may see some consolidation Monday and Tuesday, but as long as 1285 level is holding, this trend could be extended into 1305-1307 level, or further into 1325 area.



6. TODAY'S TRADING

In 60mins chart of ES, it shows that price closed at very high top intraday range. In very short term, selling divergence is in process. Looking for reversal signal in first trading hour or range breakout, If first hour range breakdown, 1285 could be retested today.



7. PREDICTION FOR TODAY'S MOVEMENT



Current (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

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)

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

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.68	12.05	10.23	1289.63
neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases

(Consensus Forecasts vs. Previous Report)

Jan. 9

Consumer Credit	3pm	Nov.	\$4.6B vs. \$ - 7.2B
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Jan. 10

Wholesale Inventories	10:00	Nov.	0.4% vs. 0.2%
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Jan. 11

Crude Inventories	10:30	01/06	
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Jan. 12

Export Prices ex-ag.	8:30	Dec.	N/A vs. - 0.9%
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Import Prices ex-oil	8:30	Dec.	N/A vs. - 0.2%
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Initial Claims	8:30	01/07	325K vs. 291K
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Trade Balance	8:30	Nov.	\$ - 65.9B vs. \$ - 68.9B
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Treasury Budget	2pm	Dec.	\$ - 2.8B vs. \$ - 2.9B
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Jan. 13

Business Inventories	8:30	Nov.	0.4% vs. 0.3%
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Core PPI	8:30	Dec.	0.2% vs. 0.1%
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PPI	8:30	Dec.	0.4% vs. - 0.7%
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Retail Sales	8:30	Dec.	0.8% vs. 0.3%
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Retail Sales ex-auto	8:30	Dec.	0.4% vs. - 0.3%
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Mich Sentiment-Prelim.	9:50	Jan.	N/A vs. 91.5
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