

Naturus



Daily trading plan for Feb. 17, 2006

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1283.75	1292.75	1282.25	1291.75

2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1306.08	1300.42	1355.33	1425.83
R2	1299.42	1289.08	1328.17	1355.42
R1	1295.42	1278.67	1305.83	1305.08
PPT	1288.92	1267.33	1278.67	1234.67
S1	1285.08	1256.92	1256.33	1184.33
S2	1278.42	1245.58	1229.17	1113.92
S3	1274.58	1235.17	1206.83	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1295.75 (First Sell#)	1286-1285 (First Buy#)
1305.25 (Second Sell#)	1279-1279 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1295.75	1299.75	1301.25	1305.75	1306.75
Support	1289.25	1285.25	1282.25	1278.75	1275.25

5. COMMENTARY

Market welcomed our new Fed. Chairman's speech again. ES broke out its major resistance level and closed at its extremely higher range. Trend is changing from downside to upside. Daily double tops or new higher to 1330 level is very possible to see in the coming days.



6. TODAY'S TRADING

Based on 60mins chart, ES started its impulse up move and broke 1283.50 level and closed around 1292 level. This is bullish movement. Even current ES has overbought situation, Momentum doesn't slow down yet. This MOMO could push price higher level. Today if Gap up at open, GO SHORT around 1295.75 level and cover at gap filled around 1291.75. If gap down at open, looking for 1285 level to GO LONG, first target is gap filled, and max target is 1296 area.



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)

1308.59	+2/8
1306.64	+1/8
1304.69	8/8
1302.73	7/8
1300.78	6/8
1298.83	5/8
1296.88	4/8
1294.92	3/8
1292.97	2/8
1291.02	1/8
1289.06	0/8
1287.11	-1/8
1285.16	-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

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8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.88	12.90	11.85	1287.75
overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Feb 17

Core PPI	8:30	Jan	0.2% vs 0.1%
PPI	8:30	Jan	0.2% vs 0.9%
Mich Sentiment-Prel.	9:50	Feb	92.0 vs 91.2