

Naturus



Daily trading plan for Feb. 9, 2006

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1260.50	1269.75	1257.75	1268.25

2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1284.75	1311.92	1341.00	1425.83
R2	1277.25	1301.83	1321.00	1355.42
R1	1272.75	1283.67	1302.25	1305.08
PPT	1265.25	1273.58	1282.25	1234.67
S1	1260.75	1255.42	1263.50	1184.33
S2	1253.25	1245.33	1243.50	1113.92
S3	1248.75	1227.17	1224.75	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1272.75 (First Sell#)	1264.25 (First Buy#)
1278.50 (Second Sell#)	1258.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1270.75	1273.50	1275.50	1277.75	1280.75
Support	1264.25	1262.25	1259.25	1257.75	1256.00

5. COMMENTARY

ES explored up in the last hour trading and closed at its top range. This is a strength sign. But whether ES can back up above its 20 or 40 day moving average lines or not, it depends on today's movement. As long as ES can hold price above 1263 level, Bulls still will try to push price higher to test their breakdown level around 1277.75 or further next line around 1282.50 level.



6. TODAY'S TRADING

Based on 60mins chart, ES did its 38% retracement from yesterday's low. Today, if gap down open, looking for support level around 1263.50-1264.50 range, if this range holds price, GO LONG for double top target around 1268.25-1269.25 area. If ES gap up at opens, looking for resistance level around 1272.75-1273.50 range. If this range shows strength to resist price, GO SHORT for gap filled target at 1268.25 and further down 1266.75 level.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.95)

1277.34	+2/8
1275.39	+1/8
1273.44	8/8
1271.48	7/8
1269.53	6/8
1267.58	5/8
1265.63	4/8
1263.67	3/8
1261.72	2/8
1259.77	1/8
1257.81	0/8
1255.86	-1/8
1253.91	-2/8

Up (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

Down (Interval=1.95)

1269.53	+2/8
1267.58	+1/8
1265.63	8/8
1263.67	7/8
1261.72	6/8
1259.77	5/8
1257.81	4/8
1255.86	3/8
1253.91	2/8
1251.95	1/8
1250.00	0/8
1248.05	-1/8
1246.09	-2/8

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.85	11.05	9.83	1264.25
overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

Feb 9

Initial Claims	8:30 AM	02/04	NA vs 273K
Wholesale Inventories	10:00 AM	Dec	0.4% vs 0.4%

Feb 10

Trade Balance	8:30 AM	Dec	-\$64.5B vs -\$64.2
Treasury Budget	2:00 PM	Jan	\$6.0B vs \$8.6B