

Naturus



Daily trading plan for Oct. 13, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1362.50	1372.00	1361.75	1370.75

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1384.83	1396.58	1411.17	1425.83
R2	1378.42	1379.92	1380.83	1355.42
R1	1374.58	1369.33	1363.17	1305.08
PPT	1368.17	1352.67	1332.83	1234.67
S1	1364.33	1342.08	1315.17	1184.33
S2	1357.92	1325.42	1284.83	1113.92
S3	1354.08	1314.83	1267.17	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1375.50 (First Sell#)	1362.75 (First Buy#)
1379.75 (Second Sell#)	1361.50 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1375.50	1378.50	1380.25	1383.75	1385.00
Support	1365.25	1363.25	1361.25	1359.25	1357.75

5. COMMENTARY

ES made its strong uptrend movement again as soon as it broke out its major resistance level around 1363.25 yesterday. But the daily volume decreased by 23.37% on this breakout. Whether ES can hold its gain or not, it depends on today's follow through movement.

Based on the daily indicators, Bulls take control of this market. MACD turns into positive again and SST indicator remains at top range. ADX line still shows that bulls have some strength to push price higher.



6. TODAY'S TRADING

ES gaped up at open and held above the gap for closing at top range. It is bullish sign. Today early morning session we may see some profit taking, but later afternoon the price may move back up to the daily high if nothing unexpected happens. Pre-market, we may see gap up before the reports out. Looking for major resistance level 1375.50 and 1378.25 for short, target is gap filled area around 1370.75. After 10:30am, if 1367 level can be held and ES forms a double bottom, then scalping on long side and target for 1372-1374.

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=0.95)

1373.05	+2/8
1372.07	+1/8
1371.09	8/8
1370.12	7/8
1369.14	6/8
1368.16	5/8
1367.19	4/8
1366.21	3/8
1365.23	2/8
1364.26	1/8
1363.28	0/8
1362.30	-1/8
1361.33	-2/8

Up (Interval=1.95)

1386.72	+2/8
1384.77	+1/8
1382.81	8/8
1380.86	7/8
1378.91	6/8
1376.95	5/8
1375.00	4/8
1373.05	3/8
1371.09	2/8
1369.14	1/8
1367.19	0/8
1365.23	-1/8
1363.28	-2/8

Down (Interval=0.95)

1373.05	+2/8
1372.07	+1/8
1371.09	8/8
1370.12	7/8
1369.14	6/8
1368.16	5/8
1367.19	4/8
1366.21	3/8
1365.23	2/8
1364.26	1/8
1363.28	0/8
1362.30	-1/8
1361.33	-2/8

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8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.90	0.75	-2.93	9.38	1366.63
neutral	overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Oct 13

Export Prices ex-ag.	8:30	Sep	NA vs 0.4%
Import Prices ex-oil	8:30	Sep	NA vs 0.5%
Retail Sales	8:30	Sep	0.2% vs 0.2%
Retail Sales ex-auto	8:30	Sep	0.0% vs 0.2%
Mich Sentiment-Prel.	9:50	Oct	86.0 vs 85.4
Business Inventories	10:00	Aug	0.5% vs 0.6%