

# Naturus



## Daily trading plan for Oct. 17, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1372.75	1378.25	1371.50	1376.00

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1385.75	1405.00	1411.17	1425.83
R2	1382.00	1390.17	1380.83	1355.42
R1	1379.00	1381.83	1363.17	1305.08
<b>PPT</b>	<b>1375.25</b>	<b>1366.42</b>	<b>1332.83</b>	<b>1234.67</b>
S1	1372.25	1358.08	1315.17	1184.33
S2	1368.50	1342.67	1284.83	1113.92
S3	1365.50	1334.33	1267.17	1063.58

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

Sell levels	Buying levels
1379.25 (First Sell#)	1368.25 (First Buy#)
1385.25 (Second Sell#)	1357.50 (second Buy#)

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

<b>Resistance</b>	1379.00	1381.75	1385.75	1390.25	1397.75
<b>Support</b>	1372.25	1368.25	1365.50	1363.25	1357.50

## 5. COMMENTARY

Yesterday ES completed its two bullish patterns at 1375.50 and 1378.25 level. At the end of day, it pulled back from its top with relatively high volume at the end. So today we should see ES continue doing its pullback. If ES fails to hold 1371.50 level in the early morning, it could dip into 1365.25 level and further down to 1357.50 in the afternoon for its option expiration correction move.



## 6. TODAY'S TRADING

Based on 60 mins chart, ES completed its symmetrical bullish pattern at 1378.25 level, and 60 min indicators show divergences from the price. Today price pullback into 1371.50 should be expected in the early morning. If PPI report is good in the pre-market, looking for major resistance level to go short if price pop on the news, then looking for 1371.50 for support level for scalping long entry.



**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)**

1380.86	+2/8
1379.88	+1/8
1378.91	8/8
1377.93	7/8
1376.95	6/8
1375.98	5/8
1375.00	4/8
1374.02	3/8
1373.05	2/8
1372.07	1/8
1371.09	0/8
1370.12	-1/8
1369.14	-2/8

**Up (Interval=0.95)**

1384.77	+2/8
1383.79	+1/8
1382.81	8/8
1381.84	7/8
1380.86	6/8
1379.88	5/8
1378.91	4/8
1377.93	3/8
1376.95	2/8
1375.98	1/8
1375.00	0/8
1374.02	-1/8
1373.05	-2/8

**Down (Interval=1.95)**

1378.91	+2/8
1376.95	+1/8
1375.00	8/8
1373.05	7/8
1371.09	6/8
1369.14	5/8
1367.19	4/8
1365.23	3/8
1363.28	2/8
1361.33	1/8
1359.38	0/8
1357.42	-1/8
1355.47	-2/8

**8. OTHER INDICATORS**

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.74	0.81	3.51	9.35	1374.38
overbought	overbought			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### Oct 17

Core PPI	8:30	Sep	0.2% vs -0.4%
PPI	8:30	Sep	-0.6% vs 0.1%
Core PPI	8:30	Sep	0.2% vs -0.4%
Net Foreign Purchases	9:00	Aug	\$50.0B vs \$32.9B
Capacity Utilization	9:15	Sep	82.3% vs 82.4%
Industrial Production	9:15	Sep	0.0% vs -0.1%
Capacity Utilization	9:15	Sep	82.3% vs 82.4%

#### Oct 18

Building Permits	8:30	Sep	1715K vs 1727K
Core CPI	8:30	Sep	0.2% vs 0.2%
CPI	8:30	Sep	-0.3% vs 0.2% -
Housing Starts	8:30	Sep	1650K vs 1665K
Core CPI	8:30	Sep	0.2% vs 0.2%
Housing Starts	8:30	Sep	1650K vs 1665K
Building Permits	8:30	Sep	1715K vs 1727K
Crude Inventories	10:30	10/13	NA vs 2408K

#### Oct 19

Initial Claims	8:30	10/14	NA vs 308K
Leading Indicators	10:00	Sep	0.3% vs -0.2%
Philadelphia Fed	12:00	Oct	6.5 vs -0.4