

Naturus



Daily trading plan for Oct. 27, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1392.00	1395.25	1385.00	1393.00

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1307.42	1398.42	1411.17	1425.83
R2	1401.33	1389.33	1380.83	1355.42
R1	1397.17	1382.17	1363.17	1305.08
PPT	1391.08	1373.08	1332.83	1234.67
S1	1386.92	1365.92	1315.17	1184.33
S2	1380.83	1356.83	1284.83	1113.92
S3	1376.67	1349.67	1267.17	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1395.25 (First Sell#)	1386.75 (First Buy#)
1401.50 (Second Sell#)	1383.50 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1396.50	1398.50	1401.50	1403.75	1407.50
Support	1389.25	1386.75	1383.25	1380.75	1376.25

5. COMMENTARY

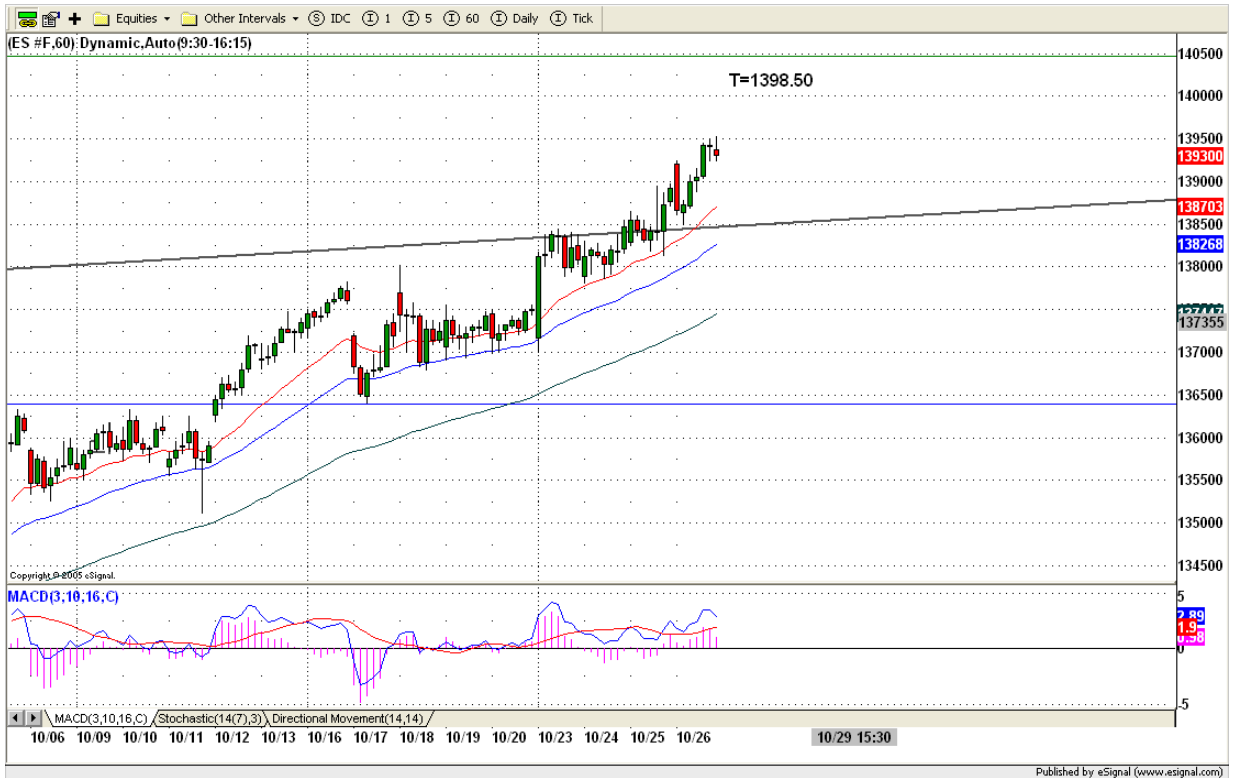
Yesterday ES tested its breakout level around 1384/1385. So far ES still can hold its gain. Today GDP reports will be out and sell off on the news should be expected in the morning. If ES close under 1383 level today, it is possible for retesting 1375 level next Monday.

The markets all are extremely overbought. Mainly holding up for election. Anytime, it could sell off.



6. TODAY'S TRADING

ES made its new highs at 1395.25 yesterday, and closed below at 1393. Today price may go up to 1398.50 first if GDP number is good, then go down again to test 1390/1389 level. If GDP number is not good, ES may go down 1385/1384 level for second time testing.



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=1.95)

1402.34	+2/8
1400.39	+1/8
1398.44	8/8
1396.48	7/8
1394.53	6/8
1392.58	5/8
1390.63	4/8
1388.67	3/8
1386.72	2/8
1384.77	1/8
1382.81	0/8
1380.86	-1/8
1378.91	-2/8

Up (Interval=0.95)

1404.30	+2/8
1403.32	+1/8
1402.34	8/8
1401.37	7/8
1400.39	6/8
1399.41	5/8
1398.44	4/8
1397.46	3/8
1396.48	2/8
1395.51	1/8
1394.53	0/8
1393.55	-1/8
1392.58	-2/8

Down (Interval=1.95)

1402.34	+2/8
1400.39	+1/8
1398.44	8/8
1396.48	7/8
1394.53	6/8
1392.58	5/8
1390.63	4/8
1388.67	3/8
1386.72	2/8
1384.77	1/8
1382.81	0/8
1380.86	-1/8
1378.91	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.52	0.84	19.69	7.50	1392.25
neutral	overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week				
(Consensus Forecasts vs. Previous Report)				
Oct 27				
Chain Deflator-Adv.		8:30	Q3	2.9% vs 3.3%
GDP-Adv.		8:30	Q3	2.2% vs 2.6%
Chain Deflator-Adv.		8:30	Q3	2.9% vs 3.3%
Mich Sentiment-Rev.		9:50	Oct	92.5 vs 92.3