

# Naturus



## Daily trading plan for Nov. 9, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1382.50	1393.25	1380.25	1391.50

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1409.42	1403.75	1466.25	1425.83
R2	1401.33	1395.50	1430.75	1355.42
R1	1396.42	1382.00	1407.00	1305.08
<b>PPT</b>	<b>1388.33</b>	<b>1373.75</b>	<b>1371.50</b>	<b>1234.67</b>
S1	1383.42	1360.25	1347.75	1184.33
S2	1375.33	1352.00	1312.25	1113.92
S3	1370.42	1338.50	1288.50	1063.58

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

Sell levels	Buying levels
1396.75 (First Sell#)	1386.25 (First Buy#)
1404.25 (Second Sell#)	1379.25-1380.25 (second Buy#)

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

<b>Resistance</b>	1393.75	1396.50	1398.75	1403.75	1406.75
<b>Support</b>	1381.75	1377.25	1373.75	1369.25	1365.50

## 5. COMMENTARY

Election made intraday movement go wild. Yesterday morning, ES sold off deeply, but after market opened, ES managed to hold its support level around 1381 and moved up. Finally it successfully squeezed all shorts and made a higher close than yesterday. Obviously this market is strong and bullish. Today it is possible to see higher price than Oct. 26 if 1386-88 level can be held firmly.



## 6. TODAY'S TRADING

Yesterday ES moved from its low and closed at top range. Today if ES gaps down at open = bullish. As long as ES can hold up above 1387.50 level, it is likely to see price moving up to retest yesterday's high or higher to 1398. If ES gaps up at open, first resistance level will be around 1396/1398 range. Selling pressure could be seen around this range. Minor retracement to 1389 level should be expected.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

1394.53	+2/8
1392.58	+1/8
1390.63	8/8
1388.67	7/8
1386.72	6/8
1384.77	5/8
1382.81	4/8
1380.86	3/8
1378.91	2/8
1376.95	1/8
1375.00	0/8
1373.05	-1/8
1371.09	-2/8

### Up (Interval=1.95)

1410.16	+2/8
1408.20	+1/8
1406.25	8/8
1404.30	7/8
1402.34	6/8
1400.39	5/8
1398.44	4/8
1396.48	3/8
1394.53	2/8
1392.58	1/8
1390.63	0/8
1388.67	-1/8
1386.72	-2/8

### Down (Interval=1.95)

1394.53	+2/8
1392.58	+1/8
1390.63	8/8
1388.67	7/8
1386.72	6/8
1384.77	5/8
1382.81	4/8
1380.86	3/8
1378.91	2/8
1376.95	1/8
1375.00	0/8
1373.05	-1/8
1371.09	-2/8

**8. OTHER INDICATORS**

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.85	0.64	50.04	11.13	1387.00
overbought	neutral			

**9. WEEKLY ECONOMIC CALENDAR****Projected Economic Releases for This Week****(Consensus Forecasts vs. Previous Report)****Nov 9**

Export Prices ex-ag.	8:30	Oct	NA vs -0.5%
Import Prices ex-oil	8:30	Oct	NA vs 0.1%
Initial Claims	8:30	11/04	NA vs 327K
Trade Balance Sep	8:30		-\$66.0B vs -\$69.9B
Wholesale Inventories	10:00	Sep	0.6% vs 1.1%