

# Naturus



## Daily trading plan for Nov. 14, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1384.00	1392.25	1382.50	1388.00

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1402.42	1416.08	1466.25	1425.83
R2	1397.33	1404.92	1430.75	1355.42
R1	1392.67	1394.83	1407.00	1305.08
<b>PPT</b>	<b>1387.58</b>	<b>1383.67</b>	<b>1371.50</b>	<b>1234.67</b>
S1	1382.92	1373.58	1347.75	1184.33
S2	1377.83	1362.42	1312.25	1113.92
S3	1373.17	1352.33	1288.50	1063.58

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

Sell levels	Buying levels
1392.50 (First Sell#)	1377.25 (First Buy#)
1397.50 (Second Sell#)	1373.25 (second Buy#)

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

<b>Resistance</b>	1387.50	1392.50	1394.75	1397.50	1402.50
<b>Support</b>	1382.75	1377.75	1373.25	1371.50	1368.50

## 5. COMMENTARY

Yesterday ES gaped down at open and quickly found its support level around 1382.50. Within first 15 minutes, ES made a terrific range breakout move after it broke out last Friday's high. Even if price later lost momentum, it still managed to close right on the top band of uptrend channel.

Daily chart shows ES still has a chance to make a new high if it can hold price above its major support line (20 days moving average line). If ES can breakout 1395.50 level, it is likely for ES to go higher 1407.50-1409 range.



## 6. TODAY'S TRADING

Based on 60min chart, bulls definitely saw inverted H&S pattern and forgot bear double top pattern. This morning, we may see price continue traveling within blue and red line (triangle pattern) until one side gives up. Depending on this morning economic reports at 8:30, if ES breakout 1395.50 level, it could go to 1397/99 range or higher to 1407.50/09.50 range. Breakdown 1382, price could dip into 1375/73 or lower to 1368/65 range. Anything could happen in option expiration week. Trade With Caution.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1392.58	+2/8
1391.60	+1/8
1390.63	8/8
1389.65	7/8
1388.67	6/8
1387.70	5/8
1386.72	4/8
1385.74	3/8
1384.77	2/8
1383.79	1/8
1382.81	0/8
1381.84	-1/8
1380.86	-2/8

### Up (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

### 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
0.71	0.67	2.96	11.00	1386.00
overbought	neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### Nov 14

Retail Sales	8:30	Oct	-0.4% vs -0.4%
Retail Sales ex-auto	8:30	Oct	-0.2% vs -0.5%
PPI	8:30	Oct	-0.4% vs -1.3%
Core PPI	8:30	Oct	0.1% vs 0.6%
Business Inventories	10:00	Sep	0.5% vs 0.6%

#### Nov 15

NY Empire State Index	8:30	Nov	16.0 vs 22.9
Crude Inventories	10:30	11/10	NA vs 435K
FOMC Minutes	14:00	Oct 25	

#### Nov 16

CPI	8:30	Oct	-0.3% vs -0.5%
Core CPI	8:30	Oct	0.2% vs 0.2%
Initial Claims	8:30	11/11	NA vs 308K
Net Foreign Purchases	9:00	Sep	NA vs \$116.8B
Industrial Production	9:15	Oct	0.2% vs -0.6%
Capacity Utilization	9:15	Oct	82.0% vs 81.9%
Philadelphia Fed	12:00	Nov	5.5 vs -0.7

#### Nov 17

Housing Starts	8:30	Oct	1700K vs 1772K
Building Permits	8:30	Oct	1625K vs 1638K
Mich Sentiment-Prel.	10:00	Nov	NA vs 93.6