

Naturus



Daily trading plan for Nov. 15, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1391.25	1399.25	1383.00	1397.75

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1419.92	1416.08	1466.25	1425.83
R2	1409.58	1404.92	1430.75	1355.42
R1	1403.67	1394.83	1407.00	1305.08
PPT	1393.33	1383.67	1371.50	1234.67
S1	1387.42	1373.58	1347.75	1184.33
S2	1377.08	1362.42	1312.25	1113.92
S3	1371.17	1352.33	1288.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1407.75-1408.50 (First Sell#)	1388.50-1387 (First Buy#)
(Second Sell#) none	(second Buy#) none

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1401.25	1403.75	1407.00	1409.50	1416.25
Support	1393.50	1391.75	1389.50	1386.50	1383.00

5. COMMENTARY

After a quick pullback in the early morning yesterday, ES made a new yearly high in the afternoon trading. This movement squeezed shorts badly and created panic upside move. However this market is still in later upside stage. Before Nov. 17, ES still has a chance to make a new high again before it does a minor correction again.



6. TODAY'S TRADING

Based on 60min chart, ES made its second breakout high move yesterday afternoon. This morning, it could continue going higher to 1401.25 level before it does little retracement to 1395.50. Or it could go down first to test 1395.50 level first before it moves up higher to 1407 level.

Watch for first hour range carefully; the breakout from the first hour range, it usually gives the direction for rest of the day.



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=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)

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
0.70	0.75	5.38	11.60	1394.50
overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

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