

Naturus



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Daily trading plan for Nov. 21, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1403.25	1408.00	1401.25	1405.25

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1415.17	1439.83	1466.25	1425.83
R2	1411.58	1423.92	1430.75	1355.42
R1	1408.42	1414.33	1407.00	1305.08
PPT	1404.83	1398.42	1371.50	1234.67
S1	1401.67	1388.83	1347.75	1184.33
S2	1398.08	1372.92	1312.25	1113.92
S3	1394.92	1363.33	1288.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1408.75 (First Sell#)	1401.25 (First Buy#)
1413.25 (Second Sell#)	1398.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1408.50	1409.25	1413.00	1414.50	1418.75
Support	1400.25	1398.25	1395.25	1392.75	1388.75

5. COMMENTARY

Yesterday ES tested last week's high, but it couldn't break through it. Instead it pulled back its intraday low. This kind of movement is typical holiday mode. Consolidation (sideway) with a little breakout move should be expected this short week.

Today we could see 1412 level if ES breakout 1408 level or see 1397 if ES breakdown 1400 level. All long term indicators still show bullish and daily indicators show little overbought.



6. TODAY'S TRADING

Based on 60min chart, ES gapped down at open and quickly moved up to fill the gap in the first hour trading yesterday. Later it tested 1408 level, but failed to hold price. Today I still expect sideway move (1408-1401) Any breakout 1408 level, upside MOMO will carry price up to 1411.50-1413.25 range. Any breakdown 1400 level, price could dip a little to 1397/98 range. However we need to pay more attention to \$VIX which is too low.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1408.20	+2/8
1407.23	+1/8
1406.25	8/8
1405.27	7/8
1404.30	6/8
1403.32	5/8
1402.34	4/8
1401.37	3/8
1400.39	2/8
1399.41	1/8
1398.44	0/8
1397.46	-1/8
1396.48	-2/8

Up (Interval=1.95)

1417.97	+2/8
1416.02	+1/8
1414.06	8/8
1412.11	7/8
1410.16	6/8
1408.20	5/8
1406.25	4/8
1404.30	3/8
1402.34	2/8
1400.39	1/8
1398.44	0/8
1396.48	-1/8
1394.53	-2/8

Down (Interval=0.95)

1408.20	+2/8
1407.23	+1/8
1406.25	8/8
1405.27	7/8
1404.30	6/8
1403.32	5/8
1402.34	4/8
1401.37	3/8
1400.39	2/8
1399.41	1/8
1398.44	0/8
1397.46	-1/8
1396.48	-2/8

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8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.65	0.85	13.83	9.70	1404.25
neutral	overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Nov 22

Initial Claims	8:30	11/18	310K vs 308K
Mich Sentiment-Rev.	10:00	Nov	93.0 vs 92.3
Crude Inventories	10:30	11/17	NA vs 1283K