

Naturus



Daily trading plan for Nov. 28, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1402.00	1402.75	1382.75	1383.50

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1416.58	1419.08	1466.25	1425.83
R2	1409.67	1415.17	1430.75	1355.42
R1	1396.58	1409.08	1407.00	1305.08
PPT	1389.67	1405.17	1371.50	1234.67
S1	1376.58	1399.08	1347.75	1184.33
S2	1369.67	1395.17	1312.25	1113.92
S3	1356.58	1389.08	1288.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1390.75-1391.75 (First Sell#)	1375.25 (First Buy#)
1394.75-1395.75 (Second Sell#)	1371.50 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1389.75	1390.75	1393.75	1396.25	1399.25
Support	1381.25	1375.50	1371.50	1367.25	1363.50

5. COMMENTARY

First day after holiday week, three major indexes all went down in a hurry. Has something changed since yesterday? Since last Friday, people have started to worry about economy and low market volatility. Market overbought situation makes people nervous and reluctant to buy any stocks. Yesterday it was a first warning sign to tell us that market direction is going to turn in the short term. Even we have December, a favorable seasonal month ahead, it may not turn out a big deal for rest of investors.

Daily indicators turns down to support Bearish movement. Short term direction clearly points out downside. As long as price stays below 1396 level, Bearish will continue to push price down to any one of lower Fibonacci support levels.



6. TODAY'S TRADING

Based on 60min chart, ES made an impulse downside move and directly headed down to the low of Nov.13 week. Today 1382 is key level. ES may bounce if it can hold price above 1382. Otherwise, price could continue going down to 1378/75 range to search for support.

If ES gaps up at open, selling pressure will show up around ES first resistance level 1389.75-91.75 range and push price back into 1384/83 range again. If ES gaps down and then moves up above 1386.50, it is

possible for price to go higher to test 1391.75 or further to 1396/95 range.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.95)

1414.06	+2/8
1410.16	+1/8
1406.25	8/8
1402.34	7/8
1398.44	6/8
1394.53	5/8
1390.63	4/8
1386.72	3/8
1382.81	2/8
1378.91	1/8
1375.00	0/8
1371.09	-1/8
1367.19	-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

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8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.03	0.46	-40.02	9.23	1392.75
Oversold	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Date	Time	Indicator	Month	Forecast	Previous Report
Nov 28	08:30	Durable Orders	Oct	-4.5%	-6.0%
Nov 28	10:00	Consumer Confidence	Nov	106.5	105.4
Nov 28	10:00	Existing Home Sales	Oct	6.20M	6.18M
Nov 29	08:30	GDP- Prel.	Q3	1.8%	1.6%
Nov 29	08:30	Chain Deflator-Prel.	Q3	1.8%	1.8%
Nov 29	10:00	New Home Sales	Oct	1045K	1075K
Nov 29	10:30	Crude Inventories	11/24	NA	5161K
Nov 29	14:00	Fed's Beige Book	N/A		
Nov 30	08:30	Initial Claims	11/25	NA	321K
Nov 30	08:30	Personal Income	Oct	0.5%	0.5%
Nov 30	08:30	Personal Spending	Oct	0.1%	0.1%
Nov 30	10:00	Chicago PMI	Nov	54.5	53.5
Dec 1	10:00	Help-Wanted Index	Oct	31	30
Dec 1	00:00	Auto Sales	Nov	5.2M	5.1M
Dec 1	00:00	Truck Sales	Nov	7.3M	7.2M
Dec 1	10:00	Construction Spending	Oct	-0.2%	-0.3%
Dec 1	10:00	ISM Index	Nov	52.0	51.2