

Naturus



Daily trading plan for Nov. 30, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1393.00	1403.50	1392.25	1402.25

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1417.67	1419.08	1466.25	1425.83
R2	1410.58	1415.17	1430.75	1355.42
R1	1406.42	1409.08	1407.00	1305.08
PPT	1399.33	1405.17	1371.50	1234.67
S1	1395.17	1399.08	1347.75	1184.33
S2	1388.08	1395.17	1312.25	1113.92
S3	1383.92	1389.08	1288.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1405.75-1407.75 (First Sell#)	1394.25-1392.25 (First Buy#)
1416.75 (Second Sell#)	1388.50-1387.75 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1405.75	1407.75	1413.25	1415.75	1419.25
Support	1399.25	1398.00	1395.25	1392.25	1388.00

5. COMMENTARY

Yesterday ES bounced from its 40 day moving average lines and moved up to daily uptrend channel for testing. Even price hasn't moved back into uptrend channel (Red) yet, but it already managed to close above long term support line (black) which gives a bullish sign. As long as ES can hold up above 1394 level, it is possible to move up to 1415/16 or higher to 1450/1445 range in the coming month to complete last wave 5 pattern.



6. TODAY'S TRADING

Based on 60min chart, ES gapped at open and created a strong bullish movement. This could be a window dressing. But in the coming holiday season, market sentiments favor the bulls. Today we may see small pullback into 1398 or 1394/95 range for consolidation movement. But it is possible for ES to dip down further if it fails to hold above 1394 level.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (Interval=3.95)

1429.69	+2/8
1425.78	+1/8
1421.88	8/8
1417.97	7/8
1414.06	6/8
1410.16	5/8
1406.25	4/8
1402.34	3/8
1398.44	2/8
1394.53	1/8
1390.63	0/8
1386.72	-1/8
1382.81	-2/8

Down (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

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.91	0.27	-43.28	8.73	1397.75
Overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week					
(Consensus Forecasts vs. Previous Report)					
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