

Naturus



Daily trading plan for Dec. 5, 2006

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1400.00	1413.50	1400.00	1410.75

2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1429.67	1441.58	1466.75	1425.83
R2	1421.58	1425.17	1439.00	1355.42
R1	1416.17	1412.83	1421.00	1305.08
PPT	1408.08	1396.42	1393.25	1234.67
S1	1402.67	1384.08	1375.25	1184.33
S2	1394.58	1367.67	1347.50	1113.92
S3	1389.17	1355.33	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1416.25 (First Sell#)	1397.75-1396.25 (First Buy#)
1421.75 (Second Sell#)	1386.50 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1412.50	1414.25	1416.25	1421.75	1425.75
Support	1407.00	1404.25	1401.25	1396.75	1391.58

5. COMMENTARY

Yesterday ES broke its triangle pattern and made gain for closing at 1410.75 level. Today ES could continue going higher to 1416.25 level if it can hold price above 1404-1405 range. Daily indicators turn up and still support upside move. But \$INDU and SP100 didn't break out their triangle pattern yesterday. Lack of confirmation may lead ES go sideways or pullback today.



6. TODAY'S TRADING

Based on 60min chart, ES broke out its first hour range 1406 which also was its resistance from its triangle pattern. It created upside MOMO to push price higher to complete its intraday bullish symmetrical pattern target around 1413.50 level. Today ES may go down first to test its 1404-1406 range again. As long as ES can hold this range, it is possible for price to move higher again to make a new high.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (Interval=1.95)

1425.78	+2/8
1423.83	+1/8
1421.88	8/8
1419.92	7/8
1417.97	6/8
1416.02	5/8
1414.06	4/8
1412.11	3/8
1410.16	2/8
1408.20	1/8
1406.25	0/8
1404.30	-1/8
1402.34	-2/8

Down (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

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8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.90	0.64	36.75	10.85	1405.38
overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Date	Time	Indicator	Month	Consensus Forecast	Previous Report
12/5	08:30	Productivity-Rev.	Q3	0.5%	0.0%
12/5	10:00	Factory Orders	Oct	-3.7%	2.1%
12/5	10:00	ISM Services	Nov	56.0	57.1
12/6	10:30	Crude Inventories	12/1	NA	-360K
12/7	08:30	Initial Claims	12/2	320K	357K
12/7	15:00	Consumer Credit	Oct	\$4.5B	-\$1.2B
12/8	08:30	Nonfarm Payrolls	Nov	115K	92K
12/8	08:30	Unemployment Rate	Nov	4.5%	4.4%
12/8	08:30	Hourly Earnings	Nov	0.3%	0.4%
12/8	08:30	Average Workweek	Nov	33.9	33.9
12/8	10:00	Mich Sentiment-Prel.	Dec	92.5	92.1