

# Naturus



## Daily trading plan for Dec. 6, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1413.75	1417.50	1410.25	1416.75

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1426.67	1441.58	1466.75	1425.83
R2	1422.08	1425.17	1439.00	1355.42
R1	1419.42	1412.83	1421.00	1305.08
<b>PPT</b>	<b>1414.83</b>	<b>1396.42</b>	<b>1393.25</b>	<b>1234.67</b>
S1	1412.07	1384.08	1375.25	1184.33
S2	1407.58	1367.67	1347.50	1113.92
S3	1404.92	1355.33	1329.50	1063.58

### 3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1424.75 (First Sell#)	1404.75-1404.25 (First Buy#)
1429.75 (Second Sell#)	1397.75-1396.25 (second Buy#)

### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1419.25	1421.00	<b>1424.75</b>	1427.50	1430.75
<b>Support</b>	1412.25	1406.75	1404.25	1400.50	1396.25

## 5. COMMENTARY

Yesterday ES achieved our predictive target 1416.25 and closed above it for 2 ticks. Daily indicators still supported bullish price movement. Today and tomorrow a minor pullback should be expected.



## 6. TODAY'S TRADING

Based on 60min chart, ES held up above its major breakout level 1406.50 and continued moving up making a new high. Today it is possible for ES to pullback if it gaps up at open. Watch for reversal signal after first hour trading.



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=0.95)**

1419.92	+2/8
1418.95	+1/8
1417.97	8/8
1416.99	7/8
1416.02	6/8
1415.04	5/8
1414.06	4/8
1413.09	3/8
1412.11	2/8
1411.13	1/8
1410.16	0/8
1409.18	-1/8
1408.20	-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)**

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

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**8. OTHER INDICATORS**

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.74	0.75	37.52	10.88	1415.00
overbought	overbought			

**9. WEEKLY ECONOMIC CALENDAR**

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