

Naturus



Daily trading plan for Dec. 7, 2006 — Rollover Day

1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1415.50	1417.75	1412.00	1414.75

2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1434.67	1441.58	1466.75	1425.83
R2	1432.08	1425.17	1439.00	1355.42
R1	1429.42	1412.83	1421.00	1305.08
PPT	1426.83	1396.42	1393.25	1234.67
S1	1424.17	1384.08	1375.25	1184.33
S2	1421.58	1367.67	1347.50	1113.92
S3	1418.92	1355.33	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1435.25 (First Sell#)	1417.75 (First Buy#)
1437.75 (Second Sell#)	1415.75 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1429.75	1433.75	1434.75	1437.75	1441.50
Support	1419.25	1417.75	1415.75	1412.00	1410.25

5. COMMENTARY

Comments refer to ESH7. Yesterday ES made another day of consolidation movement. It seems Bulls get exhausted. It could be related with Today's rollover. Both sides are being very careful. All daily indicators show extremely overbought. ES needs to do small retracement before it moves up again for Christmas holiday. Today and tomorrow we may see a thrust up and then go down sharply to make a low in the 1418-1415 range.



6. TODAY'S TRADING

Based on 60min chart, ES went sideways to form a round top. Today due to Rollover Day, price may have a high volatility move this morning. There is one bullish pattern completion around 1435.50 level. If we see this level, pullback could be on the way immediately. Then I will expect 1418-1415 range should be the target for this pullback. If we see ES going down first in the morning, expect the price could bounce sharply after 10:30am. Later in the afternoon, ES may go down again for testing early morning low.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1431.64	+2/8
1430.66	+1/8
1429.69	8/8
1428.71	7/8
1427.73	6/8
1426.76	5/8
1425.78	4/8
1424.80	3/8
1423.83	2/8
1422.85	1/8
1421.88	0/8
1420.90	-1/8
1419.92	-2/8

Up (Interval=1.95)

1441.41	+2/8
1439.45	+1/8
1437.50	8/8
1435.55	7/8
1433.59	6/8
1431.64	5/8
1429.69	4/8
1427.73	3/8
1425.78	2/8
1423.83	1/8
1421.88	0/8
1419.92	-1/8
1417.97	-2/8

Down (Interval=1.95)

1433.59	+2/8
1431.64	+1/8
1429.69	8/8
1427.73	7/8
1425.78	6/8
1423.83	5/8
1421.88	4/8
1419.92	3/8
1417.97	2/8
1416.02	1/8
1414.06	0/8
1412.11	-1/8
1410.16	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.43	0.84	37.35	11.08	1427.13
neutral	overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Date	Time	Indicator	Month	Consensus Forecast	Previous Report
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