

Naturus



Daily trading plan for Dec. 8, 2006 — Rollover Day

1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1429.25	1432.00	1419.75	1420.75

2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1440.83	1441.58	1466.75	1425.83
R2	1436.42	1425.17	1439.00	1355.42
R1	1428.58	1412.83	1421.00	1305.08
PPT	1424.17	1396.42	1393.25	1234.67
S1	1416.33	1384.08	1375.25	1184.33
S2	1411.92	1367.67	1347.50	1113.92
S3	1404.08	1355.33	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1428.25-1429.75 (First Sell#)	1412.25 (First Buy#)
1435.25 (Second Sell#)	1406.75 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1425.75	1428.75	1432.00	1435.25	1441.50
Support	1418.75	1416.25	1412.25	1407.00	1404.25

5. COMMENTARY

Rollover Day made ES give up its early morning gain and closed below last Tuesday's low. Today it could continue going lower if 1422.75-23 range can hold price down firmly.

Daily indicators still show overbought. One more day in pullback should be expected.



6. TODAY'S TRADING

Based on 60min chart, ES made a thrust move right after its open, but quickly headed south and closed at the low of day. Today in the early morning, Downside continuation should be expected. In the first hour, ES could go lower to around 1412 level to search for support if it can't breakout 1423 level. If Gap up at open, looking for resistance level around 1428-29 level for short play.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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
0.15	0.76	12.36	11.63	1425.02
neutral	overbought			

9. WEEKLY ECONOMIC CALENDAR**Projected Economic Releases for This Week****(Consensus Forecasts vs. Previous Report)**

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