

# Naturus



## Daily trading plan for Dec. 12, 2006

### 1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1422.50	1429.25	1421.50	1426.75

### 2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1437.92	1468.17	1466.75	1425.83
R2	1433.58	1450.08	1439.00	1355.42
R1	1430.17	1436.17	1421.00	1305.08
<b>PPT</b>	<b>1425.83</b>	<b>1418.08</b>	<b>1393.25</b>	<b>1234.67</b>
S1	1422.42	1404.17	1375.25	1184.33
S2	1418.08	1386.08	1347.50	1113.92
S3	1414.67	1372.17	1329.50	1063.58

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

Sell levels	Buying levels
1435.50 (First Sell#)	1416.25 (First Buy#)
1437.75 (Second Sell#)	1412.25 (second Buy#)

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

<b>Resistance</b>	1431.75	1435.50	1437.75	1444.50	1450.25
<b>Support</b>	1422.50	1418.25	1415.75	1412.25	1406.75

## 5. COMMENTARY

Yesterday ES ran up first within the first trading hour and then went flat for closing. All are waiting for today's FOMC announcement.

Today as long as ES can hold itself above 1418-16 range, it could go up to complete its latest bullish pattern around 1435.50-1437.75 range. Fails to hold price up, ES could dip to max lower to 1406-1408 range

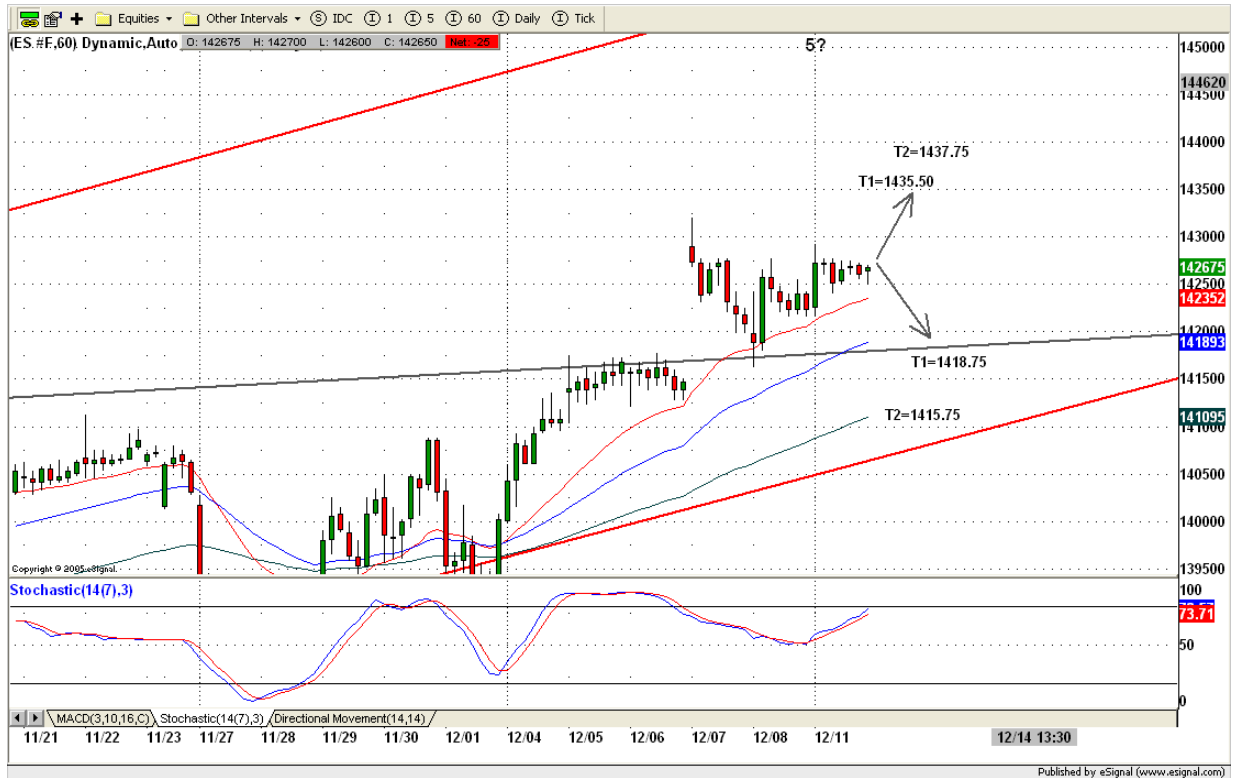


## 6. TODAY'S TRADING

Based on 60min chart, ES went sideways after its first hour run up. This morning sideways still should be expected until 2:15pm FOMC announcement out.

After announcement, Looking for 1435.50-37.75 range for short if ES goes up first. Or looking for 1415.75-16.25 range for long if ES goes down first or pullback from its run up.

Volatility will be very high after announcement. Trade with caution.



## 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=0.95)

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
0.77	0.74	-6.02	10.93	1424.63
overbought	overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week				
(Consensus Forecasts vs. Previous Report)				
<b>Dec 12</b>	<b>Trade Balance</b>	<b>8:30</b>	<b>Oct</b>	<b>-\$63.5B vs - 64.3 B</b>
	<b>Treasure Budget</b>	<b>14:00</b>	<b>Nov</b>	<b>-74.0B vs -83.1B</b>
	<b>FOMC Policy Statement</b>	<b>14:15</b>		
<b>Dec 13</b>	<b>Business Inventories</b>	<b>8:30</b>	<b>Oct</b>	<b>0.5% vs 0.4%</b>
	<b>Retail Sales</b>	<b>8:30</b>	<b>Nov</b>	<b>0.2% vs - 0.4%</b>
	<b>Retail Sales ex-auto</b>	<b>8:30</b>	<b>Nov</b>	<b>0.3% vs -0.4%</b>
	<b>Crude Inventories</b>	<b>10:30</b>	<b>Dec</b>	<b>NA vs 1049K</b>
<b>Dec 14</b>	<b>Export Price ex-ag</b>	<b>8:30</b>	<b>Nov</b>	<b>NA vs -0.5%</b>
	<b>Import Prices ex -oil</b>	<b>8:30</b>	<b>Nov</b>	<b>NA vs -0.6%</b>
	<b>Initial Claims</b>	<b>8:30</b>	<b>Dec</b>	<b>Na vs 325K</b>
<b>Dec 15</b>	<b>CPI</b>	<b>8:30</b>	<b>Nov</b>	<b>0.2% vs -0.5%</b>
	<b>Core CPI</b>	<b>8:30</b>	<b>Nov</b>	<b>0.2% vs 0.1%</b>
	<b>NY Empire State Index</b>	<b>8:30</b>	<b>Dec</b>	<b>20.0 vs 26.7</b>
	<b>Net Foreign Purchases</b>	<b>9:00</b>	<b>Nov</b>	<b>NA vs \$65.1B</b>
	<b>Capacity Utilization</b>	<b>9:15</b>	<b>Nov</b>	<b>82.2% vs 82.2%</b>
	<b>Industrial Production</b>	<b>9:15</b>	<b>Nov</b>	<b>0.2% vs 0.2%</b>