

Naturus



Daily trading plan for Dec. 13, 2006

1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1425.25	1427.00	1417.00	1424.75

2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1439.00	1468.17	1466.75	1425.83
R2	1433.00	1450.08	1439.00	1355.42
R1	1429.00	1436.17	1421.00	1305.08
PPT	1423.00	1418.08	1393.25	1234.67
S1	1419.00	1404.17	1375.25	1184.33
S2	1413.00	1386.08	1347.50	1113.92
S3	1409.00	1372.17	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1435.50 (First Sell#)	1415.25-1414.00 (First Buy#)
1438.50 (Second Sell#)	1406.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1431.75	1435.50	1437.75	1438.00	1442.25
Support	1421.50	1418.25	1414.00	1412.25	1406.25

5. COMMENTARY

Yesterday Fed. Announcement was no rate change with some mild language about economy. ES regained power after it sold off during the lunch time. It only lost 1.75pts from its previous closing.

Today as long as ES can hold itself above 1422 level, it still has a chance to make a new high around 1435.50-1437.75 range. Fails to hold price up around 1422, ES could go down to retest yesterday's low around 1417-15 range or lower to 1406.25 level.



6. TODAY'S TRADING

Based on 60min chart, ES went sideways in the morning session and formed a descending triangle pattern in 5min chart. During lunch time, ES broke down that pattern and fell into major support level around 1418.75. Later after FOMC announcement, ES regained its power and pushed price back up to its opening area. That behavior shows bull continues to take control of this market.

Today 1422.75-21.50 range is a key range. Holding above that range, it is possible for ES to move higher to 1435.50-1437.75 range if it can breakout 1427.75 successfully. Fails to hold above that key range, all bets will be off. ES could go down to 1414 or lower to 1406.25 level.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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
0.48	0.79	3.35	10.95	1425.13
neutral	overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

Dec 13	Business Inventories	8:30	Oct	0.5% vs 0.4%
	Retail Sales	8:30	Nov	0.2% vs - 0.4%
	Retail Sales ex-auto	8:30	Nov	0.3% vs -0.4%
	Crude Inventories	10:30	Dec	NA vs 1049K
Dec 14	Export Price ex-ag	8:30	Nov	NA vs -0.5%
	Import Prices ex -oil	8:30	Nov	NA vs -0.6%
	Initial Claims	8:30	Dec	Na vs 325K
Dec 15	CPI	8:30	Nov	0.2% vs -0.5%
	Core CPI	8:30	Nov	0.2% vs 0.1%
	NY Empire State Index	8:30	Dec	20.0 vs 26.7
	Net Foreign Purchases	9:00	Nov	NA vs \$65.1B
	Capacity Utilization	9:15	Nov	82.2% vs 82.2%
	Industrial Production	9:15	Nov	0.2% vs 0.2%