

Naturus



If

Daily trading plan for Dec. 14, 2006

1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1430.00	1430.25	1423.00	1426.50

2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1437.42	1468.17	1466.75	1425.83
R2	1433.83	1450.08	1439.00	1355.42
R1	1430.17	1436.17	1421.00	1305.08
PPT	1426.58	1418.08	1393.25	1234.67
S1	1422.92	1404.17	1375.25	1184.33
S2	1419.53	1386.08	1347.50	1113.92
S3	1415.67	1372.17	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1433.70-1435.50 (First Sell#)	1417.75 (First Buy#)
1437.50-1438.50 (Second Sell#)	1412.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1431.75	1435.50	1437.75	1438.75	1442.25
Support	1421.50	1418.25	1412.75	1410.25	1406.25

5. COMMENTARY

Yesterday early morning ES faked its breakout and later it didn't hold up the price. It continues doing its consolidation. Today we may have one more day sideway. Daily indicators still remain bullish. Only if ES breaks down 1420 level, downside Momentum could push the price down to 1412-14 range. Otherwise, Bull will continue defending its support level.



6. TODAY'S TRADING

Based on 60min chart, ES formed a double bottom pattern. Even it didn't hold the price after it broke the neckline, it still tells us that BULL is in charge of upside. Today as long as 1416 level can be held, ES either goes sideway for one more day or tries to test 1431 level again.

But no matter how far ES goes today, upside is limited.



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=0.95)

1435.55	+2/8
1434.57	+1/8
1433.59	8/8
1432.62	7/8
1431.64	6/8
1430.66	5/8
1429.69	4/8
1428.71	3/8
1427.73	2/8
1426.76	1/8
1425.78	0/8
1424.80	-1/8
1423.83	-2/8

Down (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

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8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.26	0.65	-9.85	10.55	1428.13
neutral	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

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%