

Naturus



Daily trading plan for Dec. 15, 2006

1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1426.50	1440.00	1425.75	1438.25

2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1457.83	1468.17	1466.75	1425.83
R2	1448.92	1450.08	1439.00	1355.42
R1	1443.58	1436.17	1421.00	1305.08
PPT	1434.67	1418.08	1393.25	1234.67
S1	1429.33	1404.17	1375.25	1184.33
S2	1420.42	1386.08	1347.50	1113.92
S3	1415.08	1372.17	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1448-1449.75 (First Sell#)	1429.50 (First Buy#)
1456.25 (Second Sell#)	1418.75 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1439.50	1444.00	1446.75	1449.75	1454.50
Support	1435.75	1433.00	1432.25	1429.75	1426.75

5. COMMENTARY

ES broke out and made a new high again with high volume yesterday. All daily indicators are bullish. Today only small pullback should be expected.



6. TODAY'S TRADING

Based on 60min chart, ES finally broke out its double bottom pattern and closed at top range. Today if price gap up before open, it is possible for price pulling back to fill the gap. If ES gaps down at open, buying pressure will show up around its major support level again.

Therefore, looking for 1444-45 level as first resistance level for GO SHORT and looking for 1432-32 level as first support level for GO LONG. All targets are gap filled.



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)

1457.03	+2/8
1455.08	+1/8
1453.13	8/8
1451.17	7/8
1449.22	6/8
1447.27	5/8
1445.31	4/8
1443.36	3/8
1441.41	2/8
1439.45	1/8
1437.50	0/8
1435.55	-1/8
1433.59	-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
0.91	0.68	-10.37	10.65	1432.88
overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

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%