

# Naturus



## Daily trading plan for Dec. 19, 2006

### 1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1440.75	1444.00	1432.25	1434.75

### 2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1453.50	1476.58	1466.75	1425.83
R2	1448.75	1460.42	1439.00	1355.42
R1	1441.75	1449.33	1421.00	1305.08
<b>PPT</b>	<b>1437.00</b>	<b>1433.17</b>	<b>1393.25</b>	<b>1234.67</b>
S1	1430.00	1422.08	1375.25	1184.33
S2	1425.25	1405.92	1347.50	1113.92
S3	1418.25	1394.83	1329.50	1063.58

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

Sell levels	Buying levels
1442.25-1445.00 (First Sell#)	1432.00 (First Buy#)
1447.25-1448.25 (Second Sell#)	1420.75 (second Buy#)

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

<b>Resistance</b>	1437.75	1439.25	1442.75	1445.00	1448.75
<b>Support</b>	1430.00	1425.25	1421.75	1418.25	1405.50

## 5. COMMENTARY

Yesterday three major markets were in pullback mode, including ES. ES went up first but later fell to test last Friday's low, as I said it might. Whether today this downside movement will follow through, depends on whether price can hold up 1430-1432 range or not. If ES can't hold 1430-29.75 level, it is likely for price to go down further to 1421-20 range. If ES can hold 1430-32 range, sideways should be expected today.

All daily indicators show ES is overbought, don't be surprised if there is a little pullback.



## 6. TODAY'S TRADING

Based on 60min chart, ES made a higher high and pulled back for close again. Today 1436.50 still is a key level. As long as 1436.50 level can hold price down, ES should stay inside a small range and go sideways. If it breakdown 1432-30 level, next testing level could be 1420-21 range.

If early morning reports are good, ES may go back up for retesting 1442-44 range again for holiday move.



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=1.95)**

1449.22	+2/8
1447.27	+1/8
1445.31	8/8
1443.36	7/8
1441.41	6/8
1439.45	5/8
1437.50	4/8
1435.55	3/8
1433.59	2/8
1431.64	1/8
1429.69	0/8
1427.73	-1/8
1425.78	-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
0.13	0.78	13.29	9.48	1437.75
oversold	overbought			

## 9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior	Revised From
Dec 19	08:30	Housing Starts	Nov	1550K	1550K	1486K		
Dec 19	08:30	Building Permits	Nov	1540K	1535K	1553K		
Dec 19	08:30	PPI	Nov	1.2%	0.5%	-1.6%		
Dec 19	08:30	Core PPI	Nov	0.2%	0.2%	-0.9%		
Dec 20	10:30	Crude Inventories	12/15	NA	NA	-4295K		
Dec 21	08:30	Chain Deflator-Final	Q3	1.8%	1.8%	1.8%		
Dec 21	08:30	GDP-Final	Q3	2.2%	2.2%	2.2%		
Dec 21	08:30	Initial Claims	12/16	315K	NA	304K		
Dec 21	10:00	Leading Indicators	Nov	0.0%	0.0%	0.2%		
Dec 21	12:00	Philadelphia Fed	Dec	3.0	6.0	5.1		
Dec 22	08:30	Durable Orders	Nov	1.0%	1.2%	-8.2%		
Dec 22	08:30	Personal Income	Nov	0.4%	0.4%	0.4%		
Dec 22	08:30	Personal Spending	Nov	0.7%	0.3%	0.2%		
Dec 22	10:00	Mich Sentiment-Rev.	Dec	90.2	90.7	90.2		