

Naturus



Daily trading plan for Dec. 20, 2006

1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1430.00	1440.50	1426.50	1436.25

2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1456.33	1476.58	1466.75	1425.83
R2	1448.42	1460.42	1439.00	1355.42
R1	1442.33	1449.33	1421.00	1305.08
PPT	1434.42	1433.17	1393.25	1234.67
S1	1428.33	1422.08	1375.25	1184.33
S2	1420.42	1405.92	1347.50	1113.92
S3	1414.33	1394.83	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1440.50 (First Sell#)	1429.50 (First Buy#)
1447.25-1448.25 (Second Sell#)	1425.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1442.50	1447.75	1448.50	1450.00	1456.50
Support	1434.75	1428.50	1425.25	1421.75	1418.75

5. COMMENTARY

Yesterday ES pulled back, but quickly recovered in the afternoon and closed at middle of the trading range. Holiday Rally – Today ES could go up to retest yesterday's high first before it does retracement again. But this retracement won't be very big. As long as 1430-32 level can be held up, Holiday Bulls and Bears will be dancing on sideways move.



6. TODAY'S TRADING

Based on 60min chart, ES bounced from its low to make yesterday's high around 1440.50 level which is 78% Fib. retracement. Whether ES can continue to go up or not, depends on how it deals with 1437.50 level. Breakout 1437.50 level, price could go higher to 1442-43 or higher to 1446-48 range. Fails to breakout, it could go down to retest 1430-32 support level again. Narrow range sideways move should be expected today.



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=0.95)

1447.27	+2/8
1446.29	+1/8
1445.31	8/8
1444.34	7/8
1443.36	6/8
1442.38	5/8
1441.41	4/8
1440.43	3/8
1439.45	2/8
1438.48	1/8
1437.50	0/8
1436.52	-1/8
1435.55	-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

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.72	0.65	-2.53	10.15	1433.25
overbought	neutral			

9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior	Revised From
Dec 20	10:30	Crude Inventories	12/15	NA	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		