

Naturus



Daily trading plan for Dec. 21, 2006

1. ESH7 IN PREVIOUS DAY

Open	High	Low	Closing
1436.75	1440.50	1434.00	1435.25

2. PIVOTS FOR ESH7

	Daily	Weekly	Monthly	Yearly
R3	1445.67	1476.58	1466.75	1425.83
R2	1443.08	1460.42	1439.00	1355.42
R1	1439.17	1449.33	1421.00	1305.08
PPT	1436.58	1433.17	1393.25	1234.67
S1	1432.67	1422.08	1375.25	1184.33
S2	1430.08	1405.92	1347.50	1113.92
S3	1426.17	1394.83	1329.50	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1444.75 (First Sell#)	1429.50 (First Buy#)
1447.25-1448.25 (Second Sell#)	1423.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1439.25	1443.25	1445.75	1449.75	1456.50
Support	1431.25	1429.50	1425.25	1423.00	1418.75

5. COMMENTARY

Yesterday early morning ES made a high four times at 1440.50, but could not breakout from that level. ES then formed a distribution channel all day long. Now daily indicators start to wind down. If today ES still fails to breakout 1440.50, it should go down to 1323-20 before it goes back up again next week.



6. TODAY'S TRADING

Based on 60min chart, ES retested 1440.50 and made quadruple tops yesterday then closed at low range. Today GDP report will be the key. If the report is good, ES may attempt to move back up again. If report is not good, it should continue going down to form a bearish symmetrical pattern around 1423-1420 range.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1443.36	+2/8
1442.38	+1/8
1441.41	8/8
1440.43	7/8
1439.45	6/8
1438.48	5/8
1437.50	4/8
1436.52	3/8
1435.55	2/8
1434.57	1/8
1433.59	0/8
1432.62	-1/8
1431.64	-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

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.38	0.63	-5.99	10.15	1436.00
neutral	neutral			

9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior	Revised From
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		