

Naturus



Daily trading plan for Dec. 22, 2006

1. ESH7 IN PREVIOUS DAY

| Open | High | Low | Closing |
|---------|---------|---------|---------|
| 1436.50 | 1438.00 | 1426.75 | 1429.75 |

2. PIVOTS FOR ESH7

| | Daily | Weekly | Monthly | Yearly |
|------------|----------------|----------------|----------------|----------------|
| R3 | 1447.50 | 1476.58 | 1466.75 | 1425.83 |
| R2 | 1442.75 | 1460.42 | 1439.00 | 1355.42 |
| R1 | 1436.25 | 1449.33 | 1421.00 | 1305.08 |
| PPT | 1431.50 | 1433.17 | 1393.25 | 1234.67 |
| S1 | 1425.00 | 1422.08 | 1375.25 | 1184.33 |
| S2 | 1420.25 | 1405.92 | 1347.50 | 1113.92 |
| S3 | 1413.75 | 1394.83 | 1329.50 | 1063.58 |

3. FOCUS NUMBERS (intra-day Position trading)

| Sell levels | Buying levels |
|------------------------|-----------------------|
| 1437.50 (First Sell#) | 1423.00 (first Buy#) |
| 1440.25 (Second Sell#) | 1418.25 (second Buy#) |

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

| | | | | | |
|-------------------|---------|----------------|----------------|---------|---------|
| Resistance | 1435.75 | 1437.50 | 1439.25 | 1442.75 | 1447.50 |
| Support | 1425.00 | 1423.00 | 1425.00 | 1421.25 | 1418.75 |

5. COMMENTARY

Finally ES gave up and made its right downside direction. Its bearish symmetrical pattern destination is around 1423. After we see 1423 level, we may see some bounce next week.

All daily indicators are bearish. One more push down could be seen today.



6. TODAY'S TRADING

Based on 60min chart, the second push down was completed by ES around 1426.75 level. The ES moved back up for closing, but it still is unable to move above 1431.75 level. That means we still have a hope to see last push down to complete its bearish pattern around 1423 level.

If we see ES gaps up around 1435-34.75 level, GO SHORT and target 1429.75 (gap filled area), and yesterday's low. If we see ES gaps down around 1426 level, wait for gap filled and then we go SHORT again.



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)

| | |
|---------|------|
| 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 |

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 |
|---------------|---------------|---------|--------|--------------|
| 0.22 | 0.46.53 | -32.07 | 10.13 | 1433.13 |
| oversold | neutral | | | |

9. WEEKLY ECONOMIC CALENDAR

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