

Naturus



Daily trading plan for Nov. 30, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1264.75	1268	1258.75	1259

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1274.50	1303.33	1330.33	1309.17	1428.75
R2	1271.25	1288.17	1301.67	1274.08	1324.25
R1	1265.25	1279.08	1285.83	1241.92	1269.00
PPT	1262.00	1263.92	1257.17	1206.83	1164.50
S1	1256.00	1254.83	1241.33	1174.67	1109.25
S2	1252.75	1239.67	1212.67	1139.58	1004.75
S3	1246.75	1230.58	1196.83	1107.42	949.50

* Blue color number turns into major resistance levels.

* Green color number currently acts as a support level.

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1263-1263.50 (First Sell#)	1259.50 (First Buy#) *Dual number
1267.25-1267.75 (Second Sell#)	1250.25 (second Buy#)

Trading rules for intra-day position trading:

1. **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
2. For intra-day position traders, you have the potential to capture a big move if you are trading in the right direction. If you get stopped out two times in one direction, especially during a strong trend day. **STOP** trading for rest of the day.

3. If you are a scalping trader, **DON'T** hold your position too long if you trading against the direction of a strong trend.
4. If you are in right direction of the market movement, you can hold your position until price hit opposite major resistance or support level target.

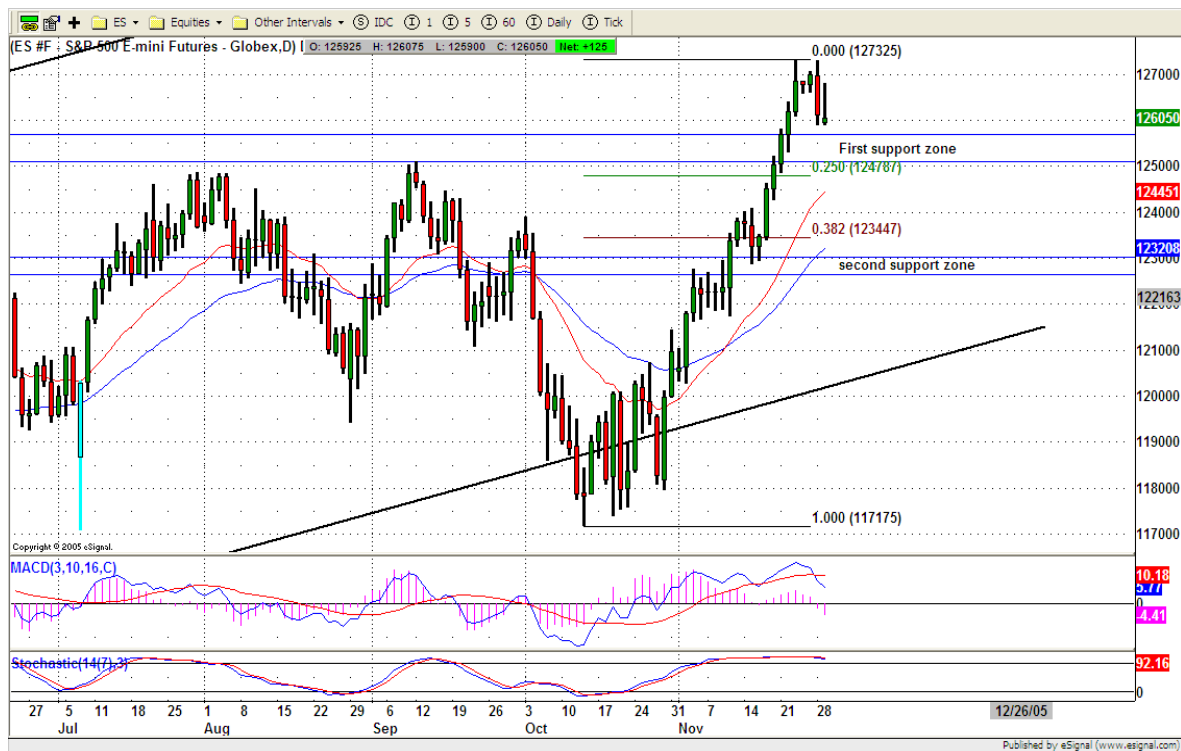
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1263.75	1264.75	1266.50	1270.50	1273.75
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Support	1257.75	1255.75	1253.75	1250.50	1246.50
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5. COMMENTARY

Yesterday shorting one more time on market bounce worked well. So far ES still managed itself to close above its first support zone. Even it hasn't touched its 25% retracement around 1248 level. That means Market is quite stronger than we expect. Yesterday all economic reports data showed very well, this gave an excuse to sell. Today it could be last day of this minor correction. If ES can hold current level for one more day, Bounce should be expected later afternoon today or tomorrow.



6. TODAY'S TRADING

On 60 mins chart, ES did pullback itself into 1258 level again in the last afternoon trading hour. Because today we have GDP reports early morning and Fed Beige Book later afternoon, I expect we could see down

first and later afternoon price moves back up. Looking for reversal signal after 2:30pm



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.95)

1277.34	+2/8
1275.39	+1/8
1273.44	8/8
1271.48	7/8
1269.53	6/8
1267.58	5/8
1265.63	4/8
1263.67	3/8
1261.72	2/8
1259.77	1/8
1257.81	0/8
1255.86	-1/8
1253.91	-2/8

Up (Interval=3.95)

1289.06	+2/8
1285.16	+1/8
1281.25	8/8
1277.34	7/8
1273.44	6/8
1269.53	5/8
1265.63	4/8
1261.72	3/8
1257.81	2/8
1253.91	1/8
1250.00	0/8
1246.09	-1/8
1242.19	-2/8

Down (Interval=1.95)

1269.53	+2/8
1267.58	+1/8
1265.63	8/8
1263.67	7/8
1261.72	6/8
1259.77	5/8
1257.81	4/8
1255.86	3/8
1253.91	2/8
1251.95	1/8
1250.00	0/8
1248.05	-1/8
1246.09	-2/8

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.19	7.50	9.73	1262
oversold			

- NatRSI >80-90 overbought
 NatRSI >30 or <70 neutral
 NatRSI <20 oversold
- ATR** (Average true range) can be used for predicting intra-day's high and low.
- Waist number** is MMLine number, acting pivot number, can be used for support or resistance. Price trades above its level, market is bullish; price trades below its level, market is bearish.

9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Consensus	Prior
Nov. 30	08:30 am	Chain Deflator-Prelim	Q3	3.1%	3.1%
Nov. 30	08:30 am	GDP-Prelim	Q3	4.1%	3.8%

Nov. 30	10:00 am	Chicago PMI	Nov	60.0	62.9
Nov. 30	10:30 am	Crude Inventories	11/25		
Nov. 30	02:00 pm	Fed's Beige Book			
Dec. 1	12:00 am	Auto Sales	Nov	5.3M	5.2M
Dec. 1	12:00 am	Truck Sales	Nov	7.1M	6.2M
Dec. 1	08:30 am	Initial Claims	11/26	N/A	335K
Dec. 1	08:30 am	Personal Income	Oct	0.5%	1.7%
Dec. 1	08:30 am	Personal Spending	Oct	0.2%	0.5%
Dec. 1	10:00 am	Construction Spending	Oct	0.5%	0.5%
Dec. 1	10:00 am	ISM Index	Nov	58.0	59.1
Dec. 2	08:30 am	Average Work Week	Nov	33.8	33.8
Dec. 2	08:30 am	Hourly Earnings	Nov	0.2%	0.5%
Dec. 2	08:30 am	Nonfarm Payrolls	Nov	222K	56K
Dec. 2	08:30 am	Unemployment Rate	Nov	5.0%	5.0%