

Naturus



Daily trading plan for Dec. 1, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1259.25	1262.75	1250.50	1251.00

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1271.25	1303.33	1330.33	1309.17	1428.75
R2	1267.00	1288.17	1301.67	1274.08	1324.25
R1	1259.00	1279.08	1285.83	1241.92	1269.00
PPT	1254.75	1263.92	1257.17	1206.83	1164.50
S1	1246.75	1254.83	1241.33	1174.67	1109.25
S2	1242.50	1239.67	1212.67	1139.58	1004.75
S3	1234.50	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
1261.75-1262.25 (First Sell#)	1251.50 (First Buy#)
1270.50 (Second Sell#)	1239.75 (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.

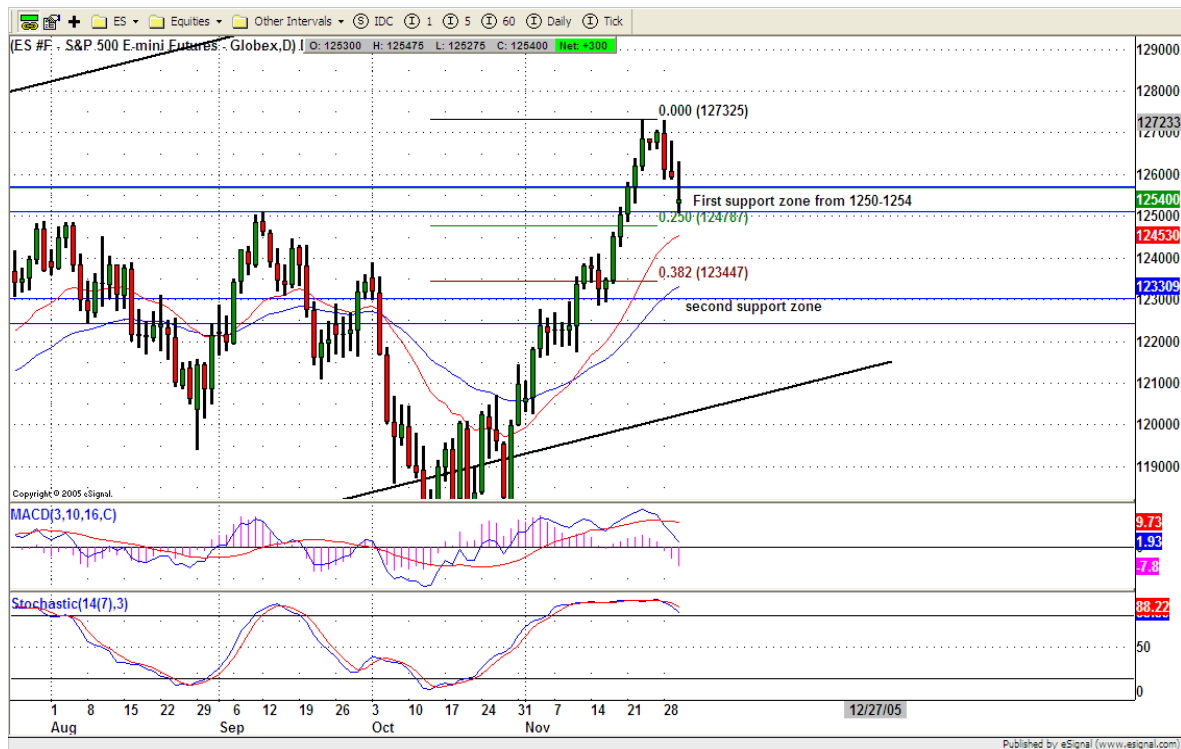
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1257.25	1259.25	1262.25	1266.75	1270.50
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Support	1250.50	1247.5	1246.25	1242.25	1234.50
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5. COMMENTARY

Last day of November, ES dipped into low band of first support zone. Today it is first day of December, bounce should be expected. The question only is how far it will bounce. This bounce could be 38% or 68% retracement from low. Then next week, we will see one more down movement to complete a-b-c pattern.



6. TODAY'S TRADING

On 30 mins chart, ES had almost 5 wave from yearly high around 1273. Bounce could be to 1257.25 or 1263 for today. If today morning gap up at open is quite strong, then we should expect to see higher level in the later of trading session.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (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

Down (Interval=1.95)

1253.91	+2/8
1251.95	+1/8
1250.00	8/8
1248.05	7/8
1246.09	6/8
1244.14	5/8
1242.19	4/8
1240.23	3/8
1238.28	2/8
1236.33	1/8
1234.38	0/8
1232.42	-1/8
1230.47	-2/8

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8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.16	9.95	9.70	1255.13
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
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%