

# Naturus



## Daily trading plan for Dec. 13, 2005

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1271.75	1273.00	1263.75	1269.25

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1282.83	1290.50	1301.83	1309.17	1428.75
R2	1277.92	1282.50	1288.17	1274.08	1324.25
R1	1273.58	1275.00	1277.83	1241.92	1269.00
PPT	1268.67	1267.00	1264.17	1206.83	1164.50
S1	1264.33	1259.50	1253.83	1174.67	1109.25
S2	1259.42	1251.50	1240.17	1139.58	1004.75
S3	1255.08	1244.00	1229.83	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
1274.50 (First Sell#)	1262.25 (First Buy#)
1280.25 (Second Sell#)	1258.25 (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.

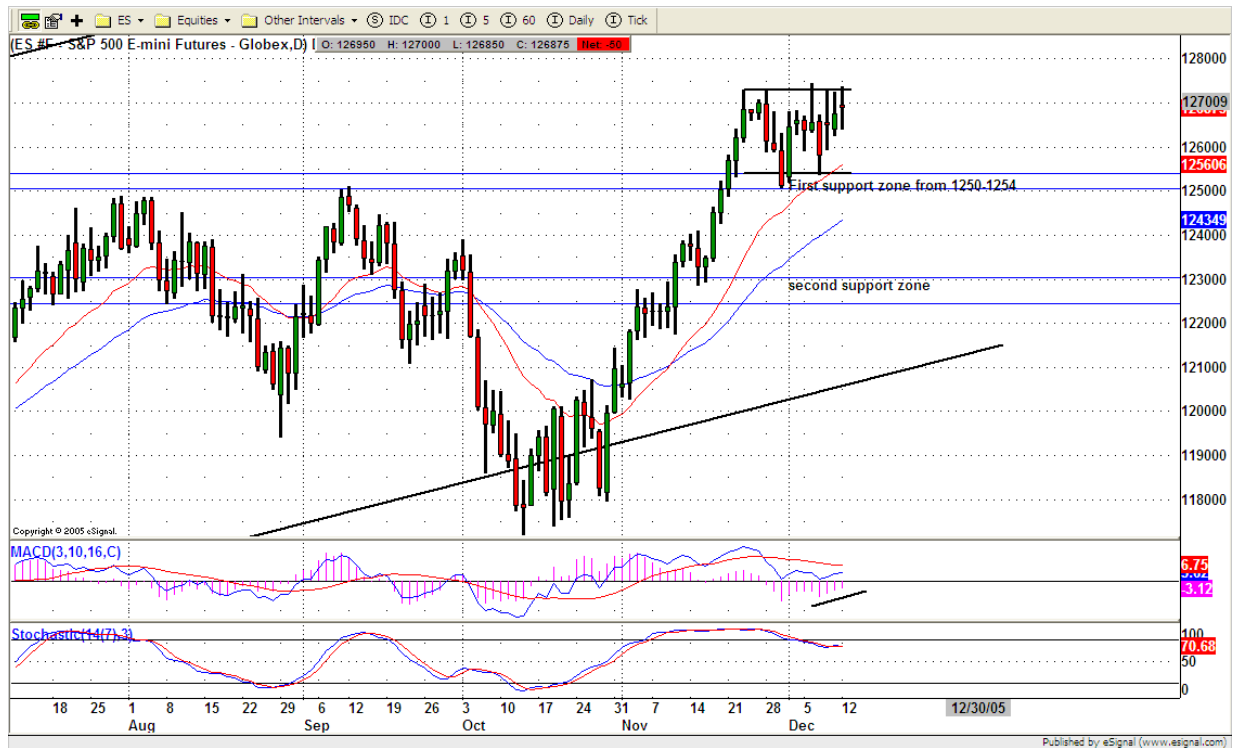
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1273.75	1275.25	1278.75	1280.75	1282.25
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<b>Support</b>	1265.75	1264.00	1262.25	1259.50	1255.00
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#### 5. COMMENTARY

**ES continues its consolidation. It made higher lows and relatively same highs. FOMC announcement could move Today's market. Early morning narrow range trading should be expected.**



#### 6. TODAY'S TRADING

**On 60 mins chart, ES couldn't hold up at top range, but it managed to close at the middle of trading range. Range gets narrower and narrower. Watch for breakout either direction. Breakout 1275, MOMO could push price into 1282 level. If ES breakdown 63, price could dip into 1260 or further to 1255-1254 level.**



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=0.95)**

1275.39	+2/8
1274.41	+1/8
1273.44	8/8
1272.46	7/8
1271.48	6/8
1270.51	5/8
1269.53	4/8
1268.55	3/8
1267.58	2/8
1266.60	1/8
1265.63	0/8
1264.65	-1/8
1263.67	-2/8

**Up (Interval=1.95)**

1285.16	+2/8
1283.20	+1/8
1281.25	8/8
1279.30	7/8
1277.34	6/8
1275.39	5/8
1273.44	4/8
1271.48	3/8
1269.53	2/8
1267.58	1/8
1265.63	0/8
1263.67	-1/8
1261.72	-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

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## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.36	11.15	9.93	1270.50
Neutral			

- 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

### Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

#### Dec. 13

Retail Sales	8:30	Nov.	0.4% vs. -0.1%
Retail Sales ex-auto	8:30	Nov.	0.1% vs. 0.9%
Business Inventories	10:00	Oct.	0.5% vs. 0.5%
FOMC policy announcement	2:15		

#### Dec. 14

Export Prices ex-ag.	8:30	Nov.	N/A vs. 0.6%
Import Prices ex-oil	8:30	Nov.	N/A vs. 0.8%
Trade Balance	8:30	Oct.	-\$63.0B vs. -\$66.1B
Crude Inventories	10:30	12/9	N/A vs. 2720K

#### Dec. 15

Core CPI	8:30	Nov.	0.2% vs. 0.2%
CPI	8:30	Nov.	- 0.4% vs. 0.2%
Initial Claims	8:30	12/10	320K vs. 327K
Capacity Utilization	9:15	Nov.	79.8% vs. 79.5%
Industrial Production	9:15	Nov.	0.5% vs. 0.9%
Philadelphia Fed	12pm	Dec.	14.0 vs. 11.5

**Dec. 16**

Current Account

8:30

Q3

- \$203.6B vs. -\$195.7B