

Naturus



Daily trading plan for Dec. 14, 2005

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1268.50	1281.25	1267.25	1277.00

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1297.08	1290.50	1301.83	1309.17	1428.75
R2	1289.17	1282.50	1288.17	1274.08	1324.25
R1	1283.08	1275.00	1277.83	1241.92	1269.00
PPT	1275.17	1267.00	1264.17	1206.83	1164.50
S1	1269.08	1259.50	1253.83	1174.67	1109.25
S2	1261.17	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
1278.25 (First Sell#)	1270.25 (First Buy#)
1288.00 (Second Sell#)	1266.00 (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.

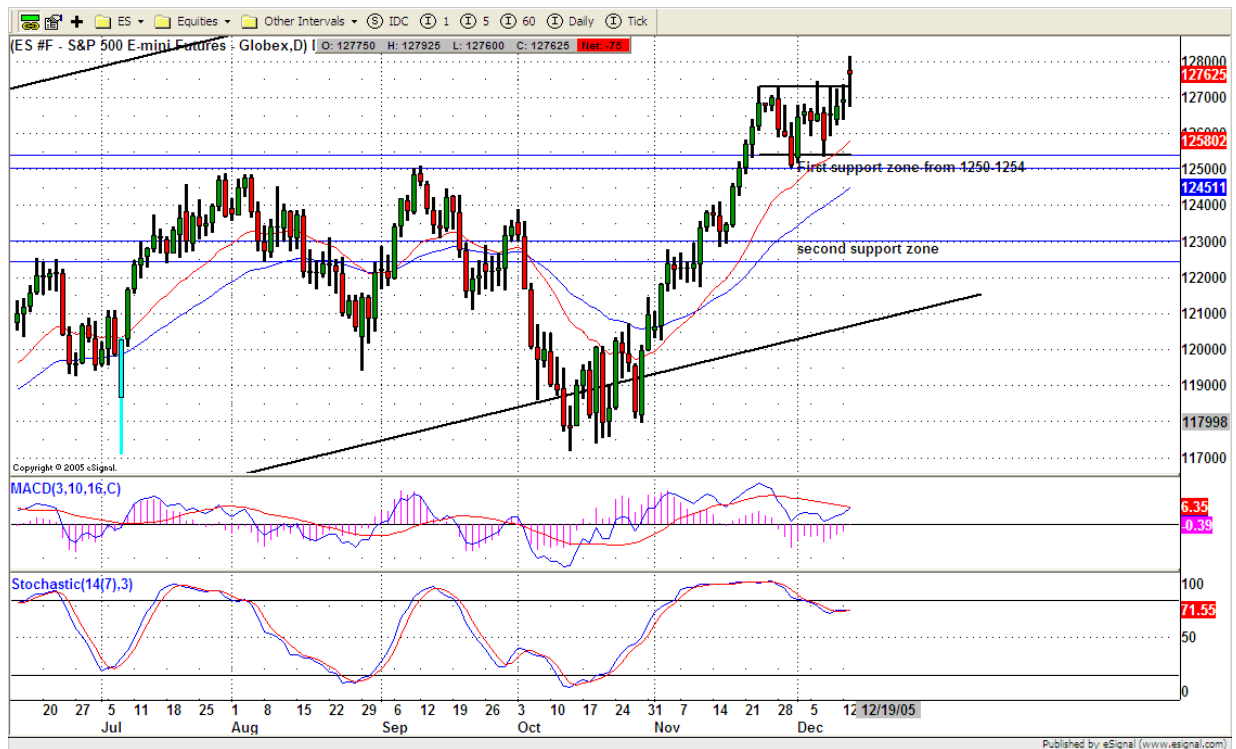
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1278.25	1281.25	1283.25	1287.75	1292.75
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Support	1273.75	1272.75	1269.75	1267.25	1266.50
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5. COMMENTARY

ES finally broke out its consolidation range and managed to close above that breakout level. Today we need to see some kind of following through to make sure that was a real breakout. 1275 must be held for up movement target 1295.50, especially MACD and SST needs to be turned up to support price movement. Otherwise, Bulls will be only short live.



6. TODAY'S TRADING

On 60 mins chart, ES broke its consolidation range at 1274.50. Today price needs to be traded above that breakout level. As long as price holds above that breakout line, yesterday's high at 1281.50 and 1283.50

could be seen today. But we may see price dip to 1269.75-1270 for quick testing also.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (Interval=0.95)

1292.97	+2/8
1291.02	+1/8
1289.06	8/8
1287.11	7/8
1285.16	6/8
1283.20	5/8
1281.25	4/8
1279.30	3/8
1277.34	2/8
1275.39	1/8
1273.44	0/8
1271.48	-1/8
1269.53	-2/8

Down (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

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.80	11.75	10.40	1272.75
overbought			

- 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. 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