

Naturus



Daily trading plan for Dec. 15, 2005

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1275.75	1285.00	1275.50	1282.00

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1295.67	1290.50	1301.83	1309.17	1428.75
R2	1290.33	1282.50	1288.17	1274.08	1324.25
R1	1286.17	1275.00	1277.83	1241.92	1269.00
PPT	1280.83	1267.00	1264.17	1206.83	1164.50
S1	1276.67	1259.50	1253.83	1174.67	1109.25
S2	1271.33	1251.50	1240.17	1139.58	1004.75
S3	1267.17	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
1286.50 (First Sell#)	1274.00 (First Buy#)
1293.00 (Second Sell#)	1271.00 (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.

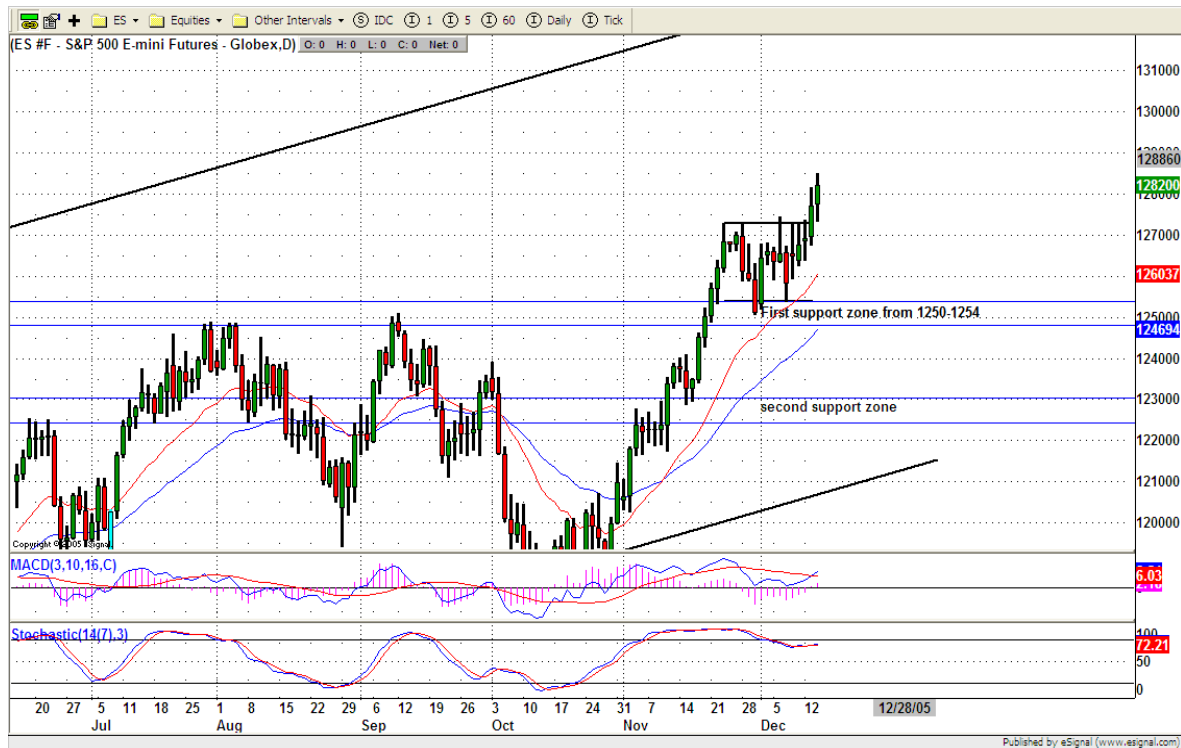
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1286.50	1287.75	1289.75	1292.50	1295.50
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Support	1280.50	1278.75	1276.75	1274.00	1271.00
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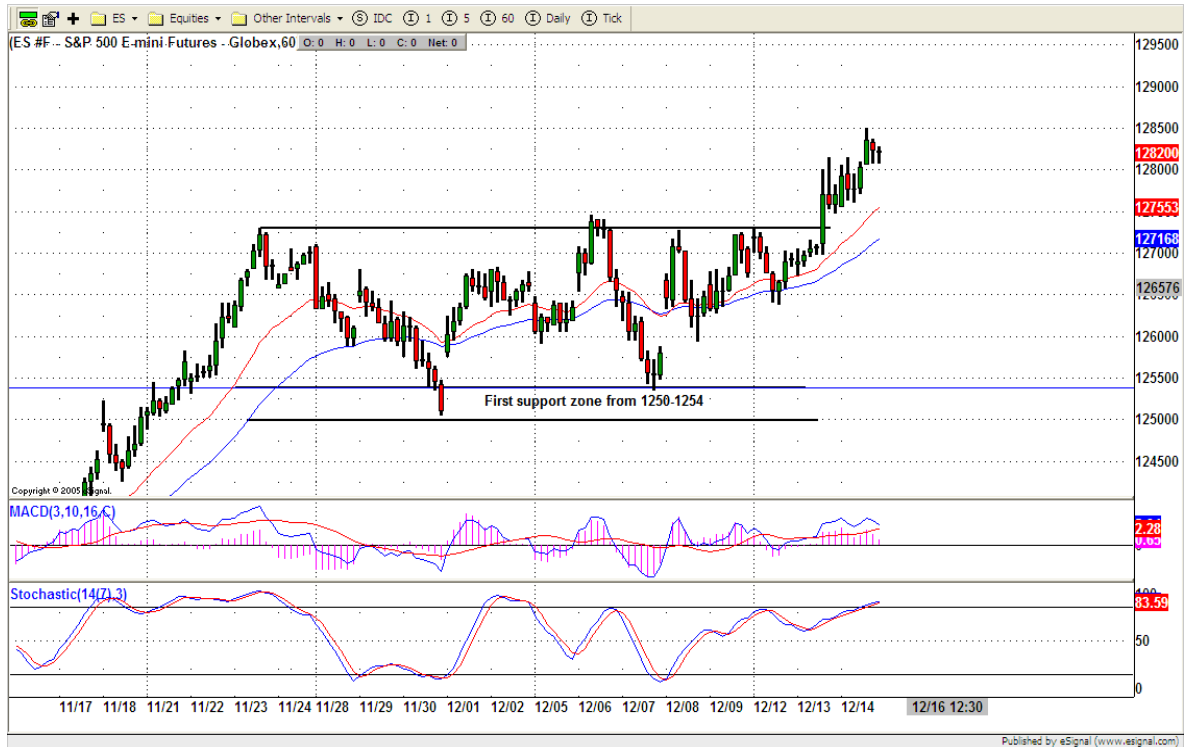
5. COMMENTARY

ES found its base and continues breaking higher level. Option expiration this week anything could happen. Because ES is on 5 days on the road to high, today, minor pullback should be expected.



6. TODAY'S TRADING

On 60 mins chart, ES had little overbought. If today gap up, we should expect to see some selling pressure may increase around 1286-1287 area. Retesting 1280 also should be expected.



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=1.95)

1300.78	+2/8
1298.83	+1/8
1296.88	8/8
1294.92	7/8
1292.97	6/8
1291.02	5/8
1289.06	4/8
1287.11	3/8
1285.16	2/8
1283.20	1/8
1281.25	0/8
1279.30	-1/8
1277.34	-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
0.83	11.20	10.13	1278.88
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. 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
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