

# Naturus



## Daily trading plan for Dec. 19, 2005

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1282.75	1283.75	1273.75	1274.25

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1290.75	1230.17	1312.50	1309.17	1428.75
R2	1287.25	1295.58	1298.75	1274.08	1324.25
R1	1280.75	1284.92	1286.50	1241.92	1269.00
PPT	1277.25	1274.33	1272.75	1206.83	1164.50
S1	1270.75	1263.67	1260.50	1174.67	1109.25
S2	1267.25	1253.08	1246.75	1139.58	1004.75
S3	1260.75	1242.42	1234.50	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
1283.50 (First Sell#)	1274.50 (First Buy#) *dual number
1287.50 (Second Sell#)	1265.00 (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.

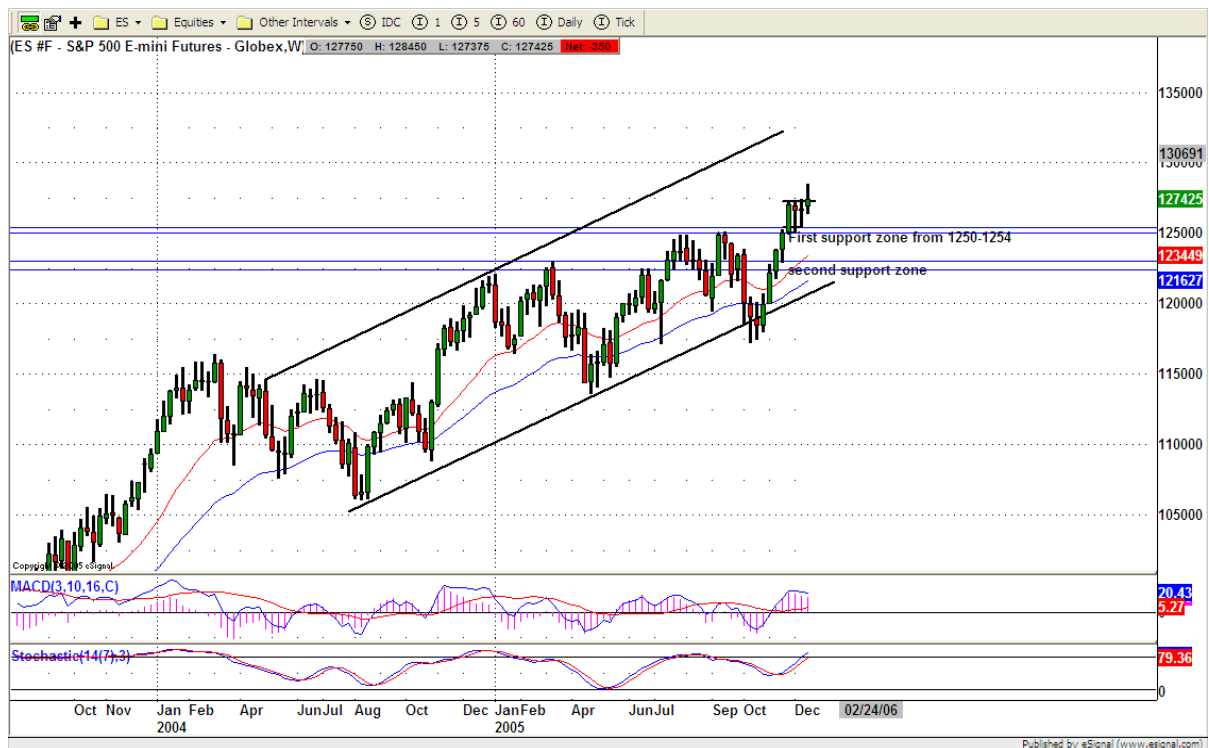
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1278.75	1281.25	1284.00	1286.50	1290.75
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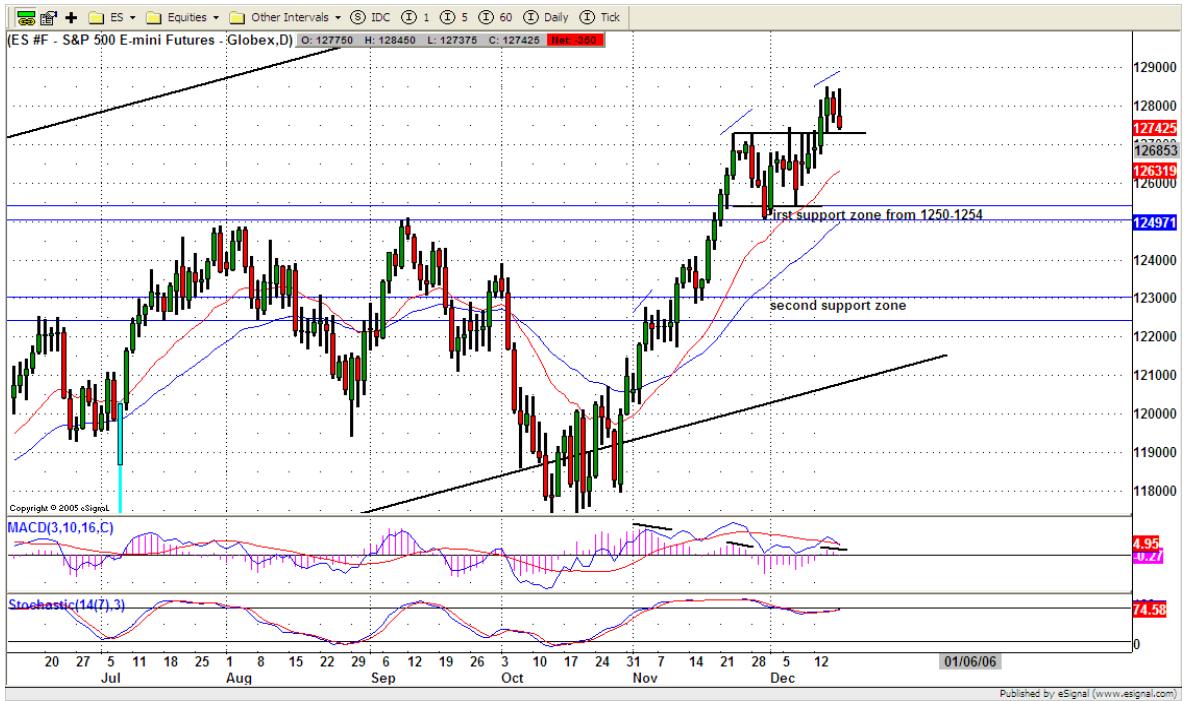
<b>Support</b>	1273.25	1271.25	1270.75	1265.25	1262.75
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#### 5. COMMENTARY

**ES had two days' pullback correction, but it managed to close above last week's closing price. That is still Bullish. Market is certainly holding in there even it appeared weak. Long term trend for ES is up.**

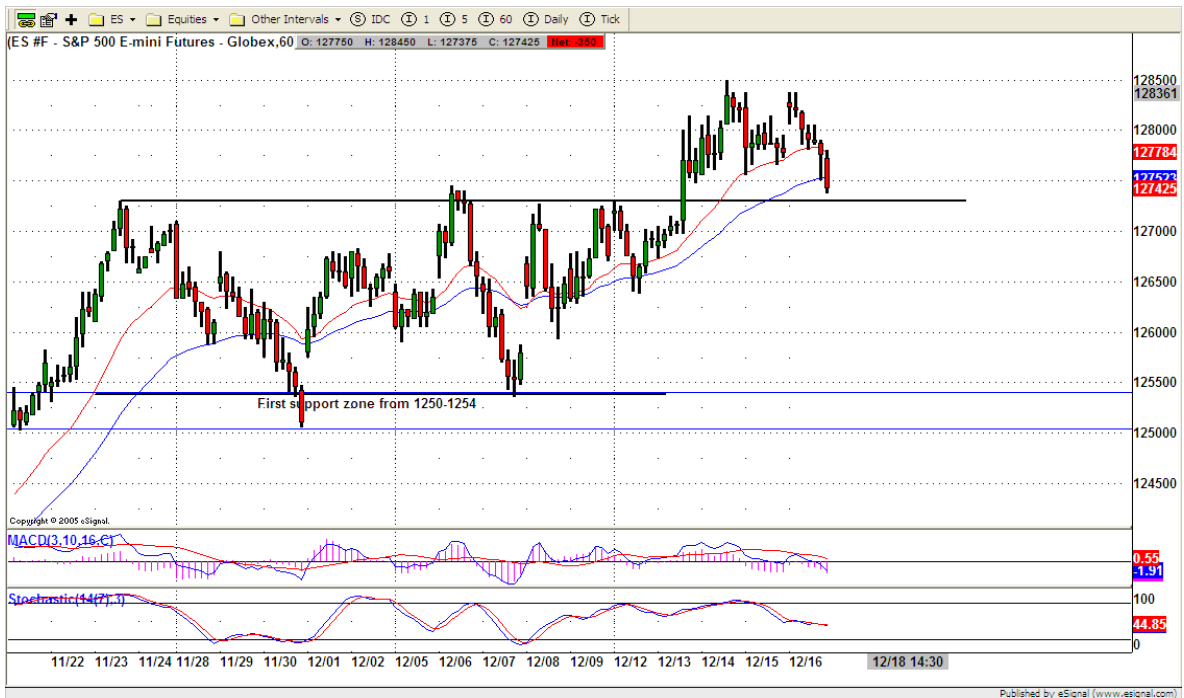


Daily chart of ES (below) shows that ES is tiring and has a little selling divergence on the indicators. But due to holiday's season, ES could continue doing its consolidation and smoothes out those selling pressure. As long as price can hold above 1273 level, price may trade within 1286 to 1273 range for a while.

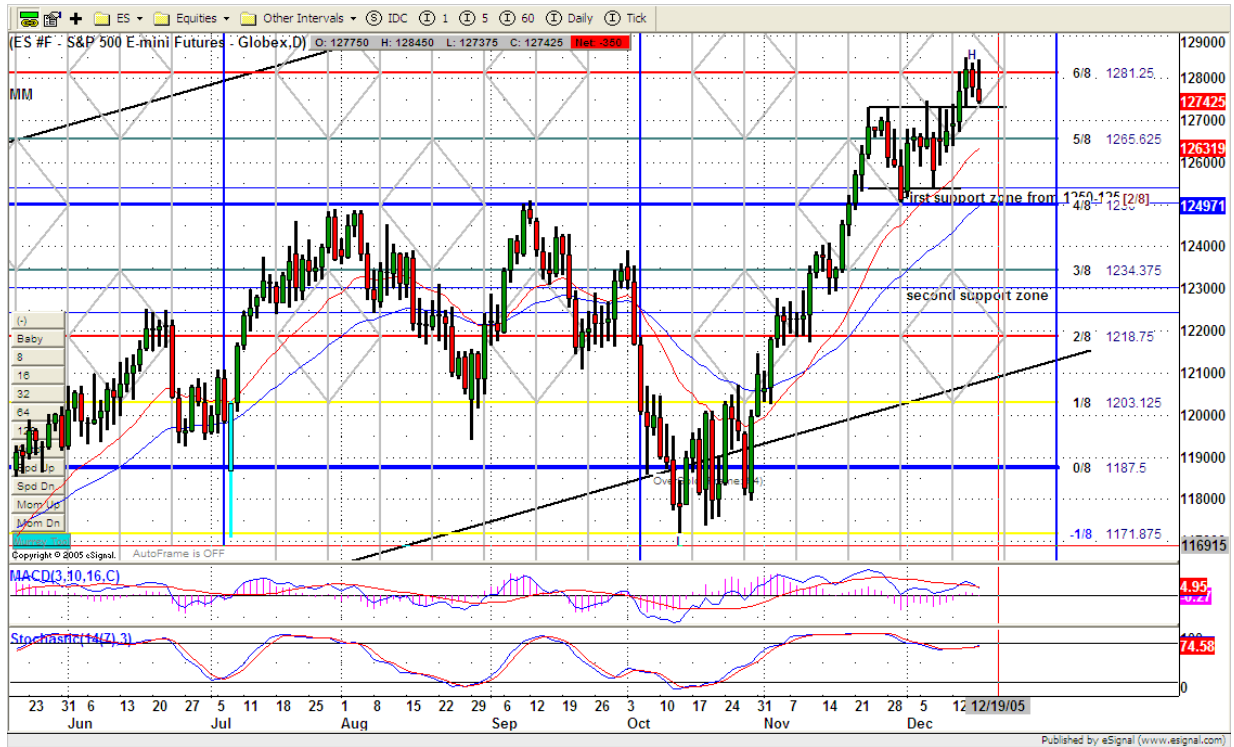


## 6. TODAY'S TRADING

On 60 mins chart, ES filled its Friday's gap and heading down to test 40ema line. Today ES needs to be held above 1274 level, otherwise, it could dip into 1265 level. Looking for support level to go long.



## 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
0.08	10.20	10.33	1278.50
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

### Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

#### Dec. 20

Building Permits	8:30	Nov.	2079K vs. 2103K
Core PPI	8:30	Nov.	0.2% vs. - 0.3%
Housing Starts	8:30	Nov.	2010K vs. 2014K
PPI	8:30	Nov.	- 0.4% vs. 0.7%

#### Dec. 21

Chain Deflator-Final	8:30	Q3	3.0% vs. 3.0%
GDP-Final	8:30	Q3	4.3% vs. 4.3%
Crude Inventories	10:30	12/16	N/A vs. 892K

#### Dec. 22

Initial Claims	8:30	12/17	325K vs. 329K
Personal Income	8:30	Nov.	0.3% vs. 0.4%
Personal Spending	8:30	Nov.	0.4% vs. 0.2%
Leading Indicators	10:00	Nov.	0.4% vs. 0.9%

#### Dec. 23

Durable Orders	8:30	Nov.	1.0% vs. 3.4%
Mich Sentiment-Rev.	9:45	Dec.	89.0 vs. 88.7
New Home Sales	10:00	Nov.	1310K vs. 1424K

