

Naturus



Daily trading plan for Dec. 21, 2005

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1268.50	1272.00	1264.75	1268.00

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1279.00	1230.17	1312.50	1309.17	1428.75
R2	1275.00	1295.58	1298.75	1274.08	1324.25
R1	1271.75	1284.92	1286.50	1241.92	1269.00
PPT	1268.25	1274.33	1272.75	1206.83	1164.50
S1	1264.50	1263.67	1260.50	1174.67	1109.25
S2	1261.00	1253.08	1246.75	1139.58	1004.75
S3	1257.25	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
1274.50 (First Sell#)	1262.50 (First Buy#)
1277.50 (Second Sell#)	1258.50 (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.

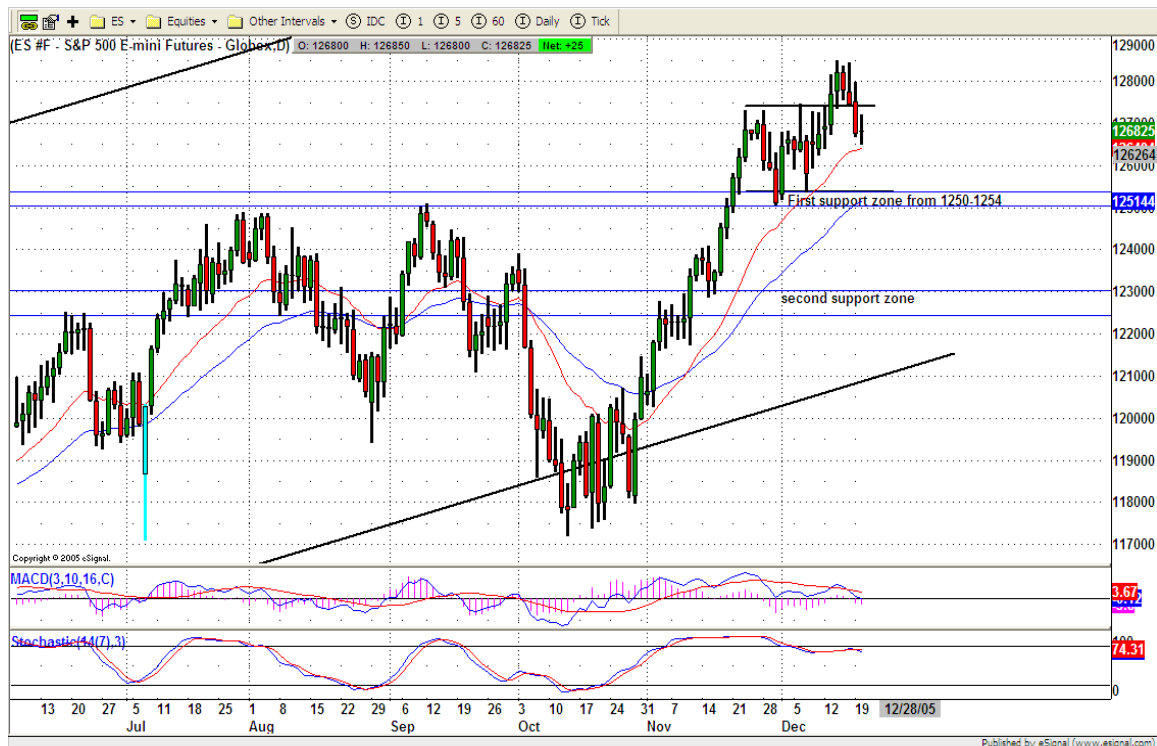
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1272.75	1275.25	1279.25	1281.50	1284.75
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Support	1264.50	1261.25	1258.25	1257.25	1256.25
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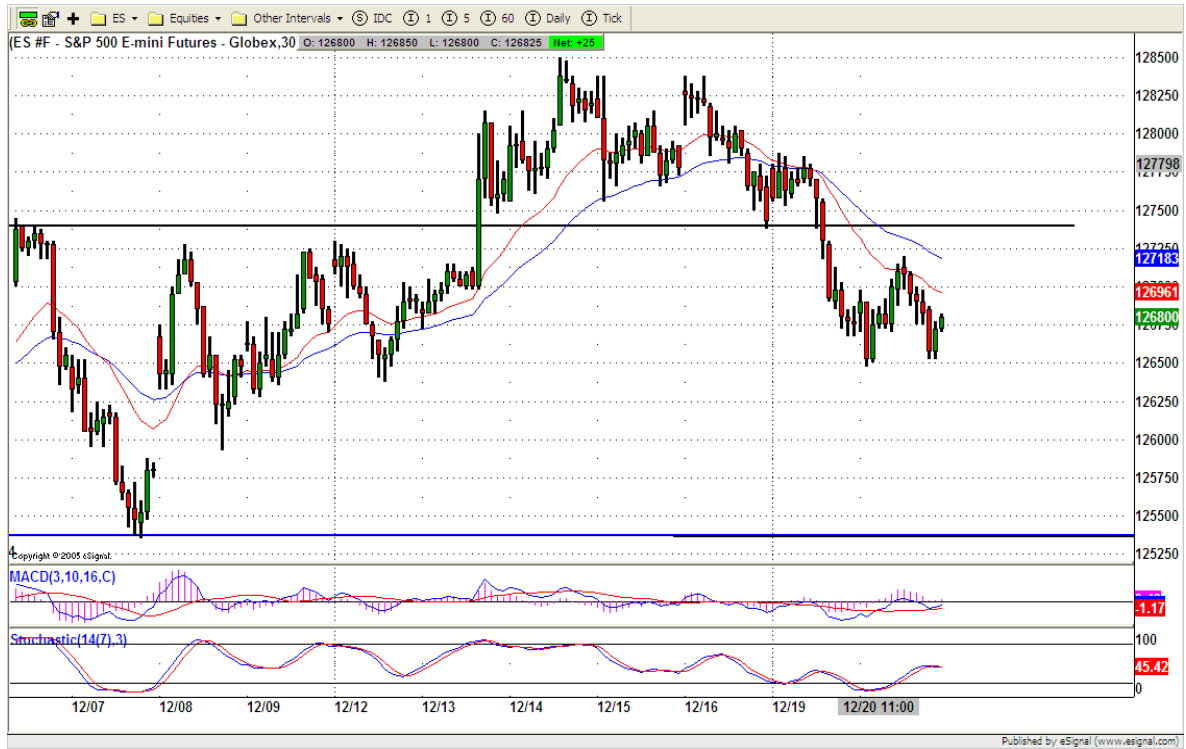
5. COMMENTARY

ES had a doji pattern on daily chart. It could stop falling here. If Today ES can holding itself above that 20 days moving average line, bounce should be expected today.



6. TODAY'S TRADING

On 30 mins chart, ES made a double bottom pattern. Neckline is lying at 1272 level. If ES can breakout 1273-1274.50 range, it could pop up into 1277.50-1279.50 range. If ES breakdown 1262 level, price could dip into 1257.50-1256.00 range.



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=0.95)

1279.30	+2/8
1278.32	+1/8
1277.34	8/8
1276.37	7/8
1275.39	6/8
1274.41	5/8
1273.44	4/8
1272.46	3/8
1271.48	2/8
1270.51	1/8
1269.53	0/8
1268.55	-1/8
1267.58	-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

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.46	9.30	10.53	1268.25
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. 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