

# Naturus



## Daily trading plan for Dec. 22, 2005

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1271.00	1277.00	1267.00	1270.00

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1285.67	1230.17	1312.50	1309.17	1428.75
R2	1281.33	1295.58	1298.75	1274.08	1324.25
R1	1275.67	1284.92	1286.50	1241.92	1269.00
PPT	1271.33	1274.33	1272.75	1206.83	1164.50
S1	1265.67	1263.67	1260.50	1174.67	1109.25
S2	1261.33	1253.08	1246.75	1139.58	1004.75
S3	1255.67	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
1276.75 (First Sell#)	1267.25 (First Buy#)
1280.75 (Second Sell#)	1259.75 (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.

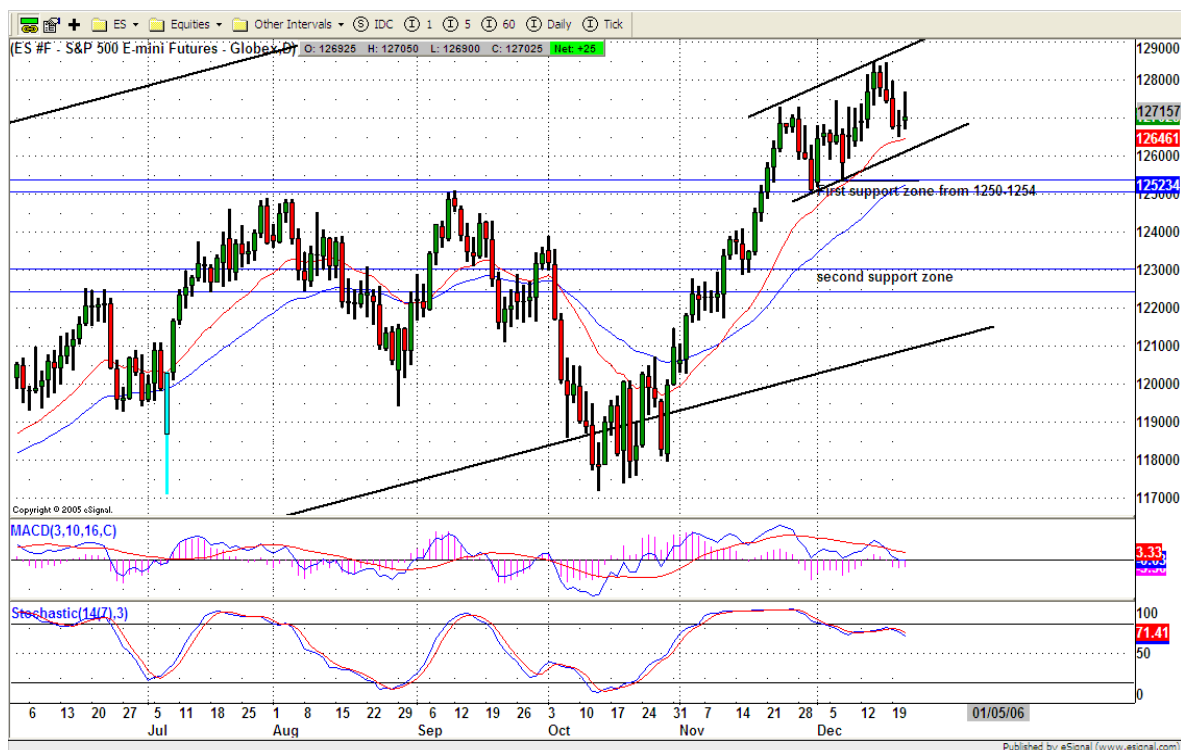
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1271.25	1272.50	1274.50	1275.50	1276.75
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<b>Support</b>	1267.00	1265.25	1262.25	1260.25	1257.50
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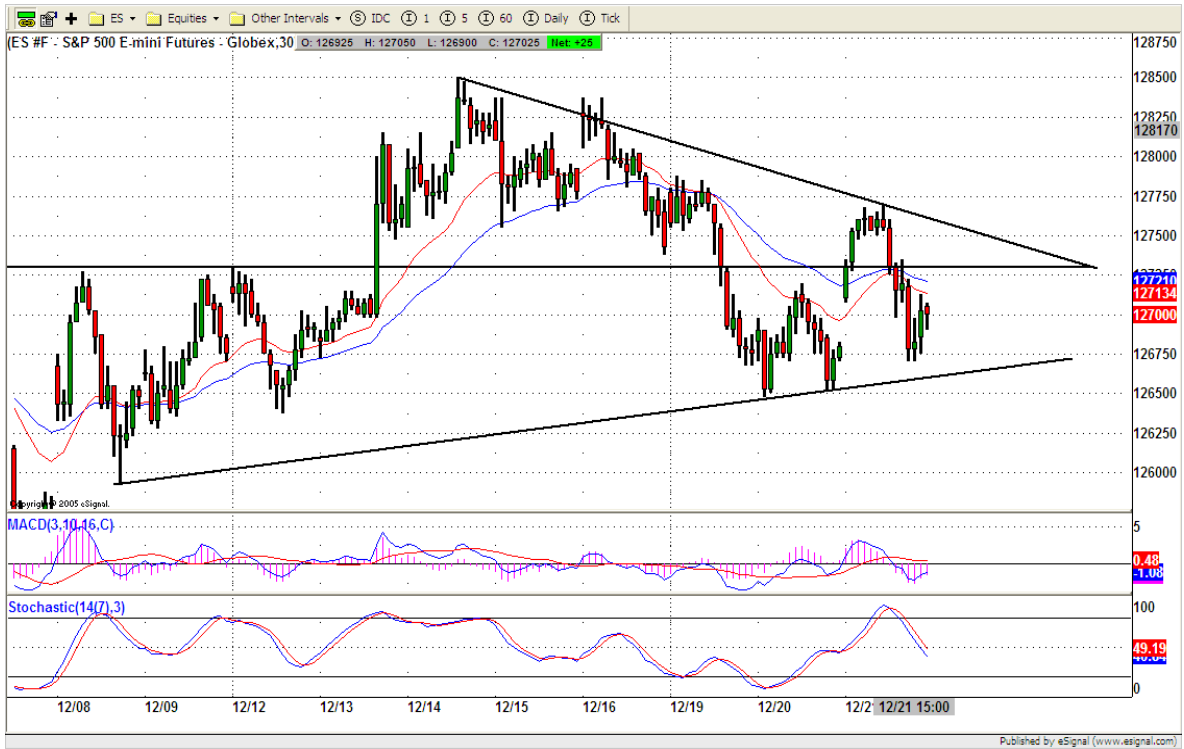
#### 5. COMMENTARY

ES bounced from its 20-day moving average line, but it couldn't hold its gain, finally it gave up most and closed below its opening price. This gives us unhealthy picture. Should this daily bull flag really can hold price? Today 1260 is key level. If it fails to hold, yearly high has been in already.



#### 6. TODAY'S TRADING

On 30 mins chart, ES made higher lows, also made its lower highs. Trading range gets narrower and narrower. Watch for breakout!!! Retesting trend line is very possible today.



**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)**

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)**

1277.34	+2/8
1275.39	+1/8
1273.44	8/8
1271.48	7/8
1269.53	6/8
1267.58	5/8
1265.63	4/8
1263.67	3/8
1261.72	2/8
1259.77	1/8
1257.81	0/8
1255.86	-1/8
1253.91	-2/8

## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.45	9.40	10.30	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)			
<b>Dec. 22</b>			
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%
<b>Dec. 23</b>			
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