

Naturus



Daily trading plan for Dec. 23, 2005

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1272.00	1276.00	1270.00	1275.50

2. PIVOTS FOR ESH6

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1284.00	1230.17	1312.50	1309.17	1428.75
R2	1280.00	1295.58	1298.75	1274.08	1324.25
R1	1278.00	1284.92	1286.50	1241.92	1269.00
PPT	1274.00	1274.33	1272.75	1206.83	1164.50
S1	1272.00	1263.67	1260.50	1174.67	1109.25
S2	1268.00	1253.08	1246.75	1139.58	1004.75
S3	1266.00	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
1281.00 (First Sell#)	1270.25 (First Buy#)
1284.00 (Second Sell#)	1268.25 (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.

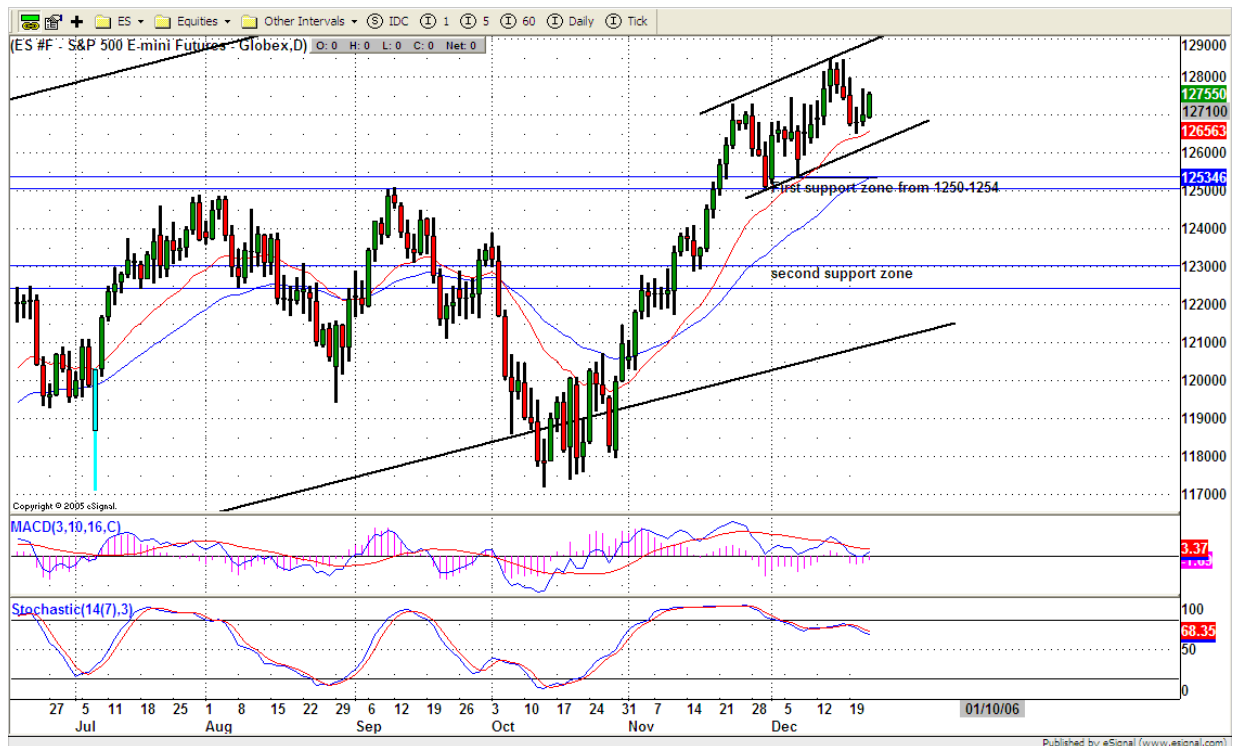
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1277.75	1280.50	1281.50	1283.75	1285.75
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Support	1271.50	1270.25	1268.25	1266.25	1264.50
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5. COMMENTARY

ES had a little Santa Rally. It filled its gap and turned back up for closing. That means little bulls took control in the market without a big bear. All indicators are still in negative territory. Next week, we may see there is a clear selling divergence from the market.



6. TODAY'S TRADING

On 60 mins chart, ES broke its 20 and 40 hourly moving average lines and heading towards 1280 direction. This morning, bounce to 1280-1281 range should be expected in the early morning trading. Short on this bounce, especially if gap up for open.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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=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

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8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.79	9.05	9.60	1273.50
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. 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