

# Naturus



## Daily trading plan for Dec. 29, 2005

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1265.75	1268.25	1263.25	1265.25

### 2. PIVOTS FOR ESH6

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1272.92	1295.92	1307.67	1309.17	1428.75
R2	1270.58	1287.33	1296.33	1274.08	1324.25
R1	1267.92	1281.92	1286.42	1241.92	1269.00
PPT	1265.58	1273.33	1275.08	1206.83	1164.50
S1	1262.92	1267.92	1265.17	1174.67	1109.25
S2	1260.58	1259.33	1253.83	1139.58	1004.75
S3	1257.92	1253.92	1243.92	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
1272.25 (First Sell#)	1261.25 (First Buy#)
1274.25 (Second Sell#)	1258.25 (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.

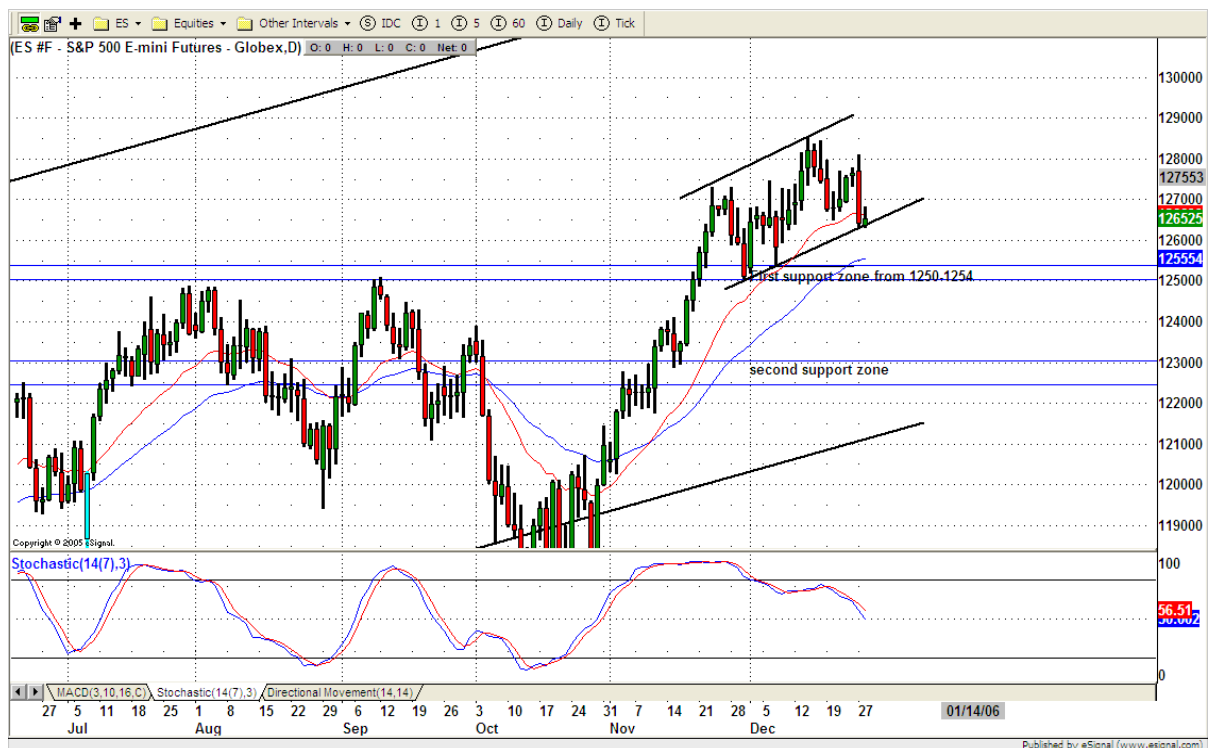
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1268.50	1270.25	1272.25	1274.50	1276.00
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<b>Support</b>	1261.25	1259.25	1258.25	1256.25	1251.00
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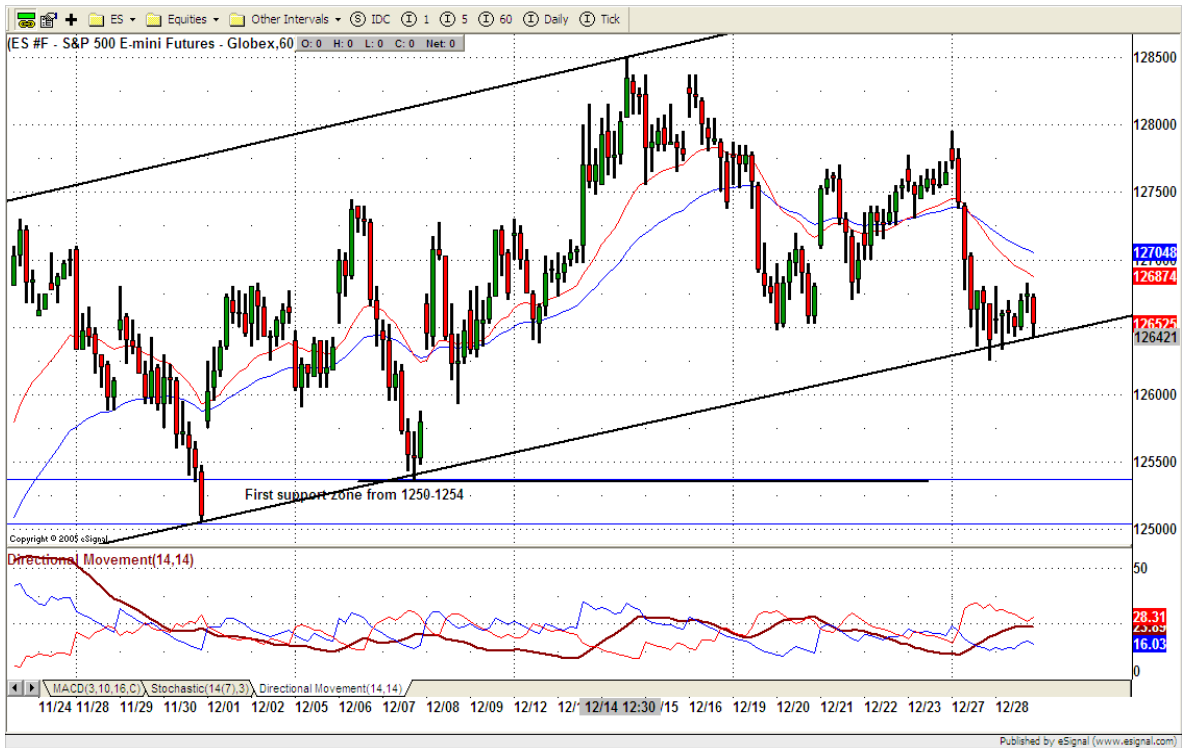
#### 5. COMMENTARY

**ES consolidated at its low range and tried to balance out its very short time oversold situation. But it closed poorly. Based on the indicators, ES still has a lot of room to go down. Today we may see one more consolidation day due to holiday season.**



#### 6. TODAY'S TRADING

**On 60 mins chart, short on any bounce continued going all day yesterday. Today, if ES can breakout 1268.50 level, it could retest 1273.25, otherwise, it may stay within yesterday's trading range or may breakdown 1262 level to push price down further to 1258.25 level. Bears take in control this time.**



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (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

**Up (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

**Down (Interval=0.95)**

1267.58	+2/8
1266.60	+1/8
1265.63	8/8
1264.65	7/8
1263.67	6/8
1262.70	5/8
1261.72	4/8
1260.74	3/8
1259.77	2/8
1258.79	1/8
1257.81	0/8
1256.84	-1/8
1255.86	-2/8

## 8. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.48</b>	<b>8.55</b>	<b>8.93</b>	<b>1265.50</b>
neutral			

1. NatRSI >80-90                      overbought  
   NatRSI >30 or <70                neutral  
   NatRSI <20                         oversold
2. **ATR** (Average true range) can be used for predicting intra-day's high and low.
3. **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

<b>Date</b>	<b>ET</b>	<b>Release</b>	<b>For</b>	<b>Consensus</b>	<b>Prior</b>
Dec 29	08:30	Initial Claims	12/24	NA	318K
Dec 29	10:00	Chicago PMI	Dec	60.0	61.7
Dec 29	10:00	Existing Home Sales	Nov	7.00M	7.09M
Dec 29	10:00	Help-Wanted Index	Nov	39	38
Dec 29	10:30	Crude Inventories	12/23	-	1300K