

Naturus



Daily trading plan for Dec. 5, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1265.25	1268.25	1262.50	1266.00

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1274.42	1294.67	1298.00	1309.17	1428.75
R2	1271.33	1282.83	1285.50	1274.08	1324.25
R1	1268.67	1274.42	1275.75	1241.92	1269.00
PPT	1265.58	1262.58	1263.25	1206.83	1164.50
S1	1262.92	1254.17	1253.50	1174.67	1109.25
S2	1259.83	1242.33	1241.00	1139.58	1004.75
S3	1257.17	1233.92	1231.25	1107.42	949.50

* Blue color number turns into major resistance levels.

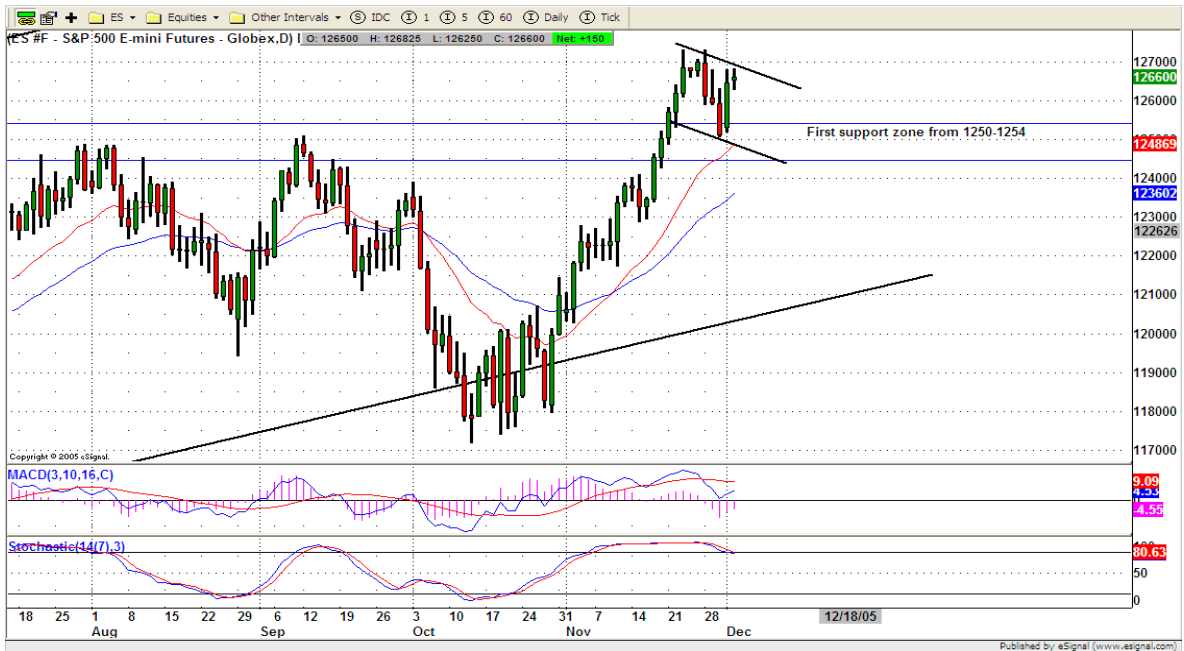
* Green color number currently acts as a support level.

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1272 (First Sell#)	1258.75 (First Buy#)
1275.50 (Second Sell#)	1256.50 (second Buy#)

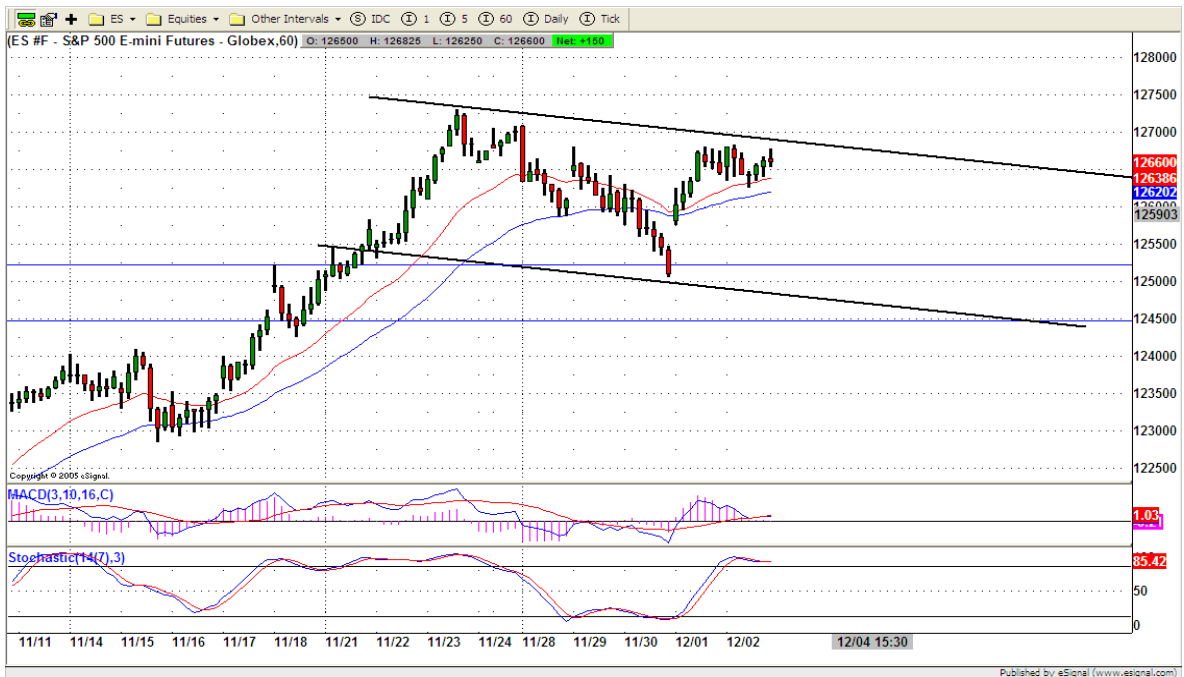
Trading rules for intra-day position trading:

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.

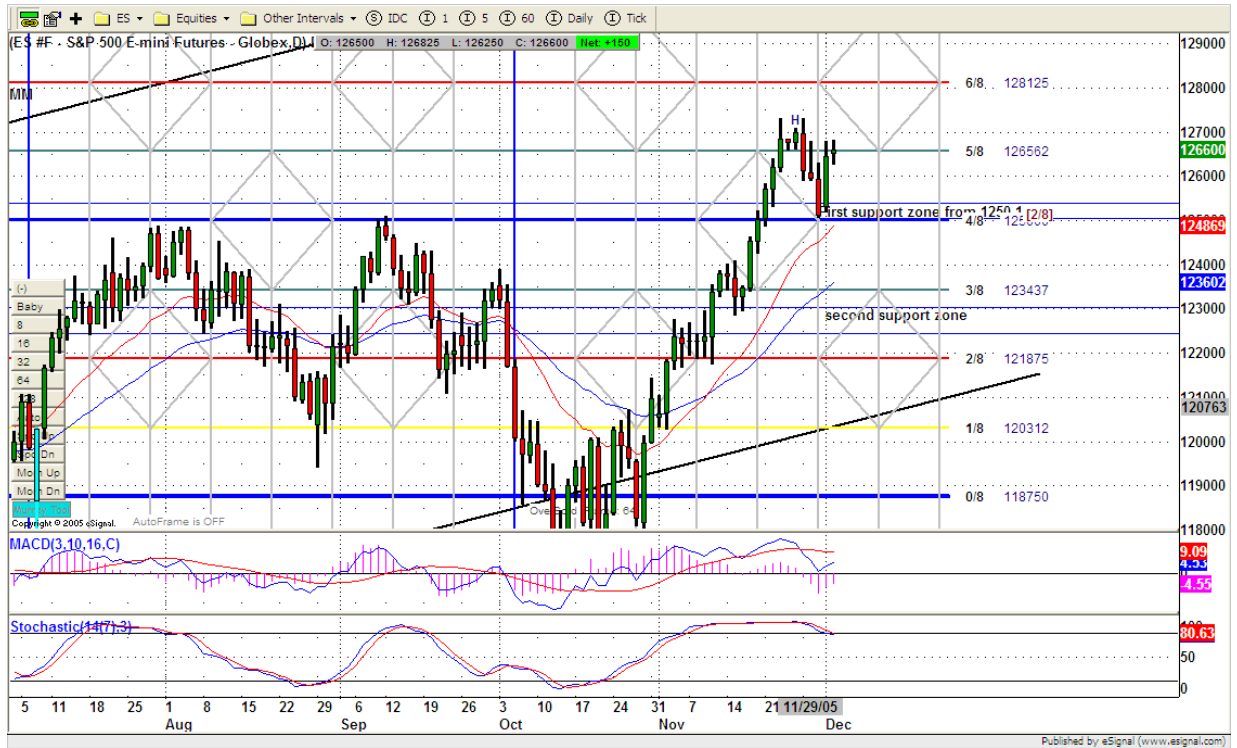


6. TODAY'S TRADING

On 60 mins chart, ES first push itself high was complete. If 20ema line around 1265 level can hold price, as soon as 1267 level breaks out, MOMO could push price higher to 1274-1275.50 range. If 1265 level can't hold price, as soon as price breakdown 1262 level, price could dip into 1251 level to fill last Thursday's gap.



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=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)

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
0.59	9.63	10.00	1265.63
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

Date	ET	Release	For	Consensus	Prior
Dec 05	10:00	ISM Services	Nov	59.3	60.0
Dec 06	08:30	Productivity-Rev.	Q3	4.2%	4.1%
Dec 06	10:00	Factory Orders	Oct	1.5%	-1.7%
Dec 07	10:30	Crude Inventories	12/2	-	-4188K
Dec 07	15:00	Consumer Credit	Oct	\$5.7B	-\$0.1B
Dec 08	08:30	Initial Claims	12/03	NA	320K
Dec 09	09:45	Mich Sentiment-Prel.	Dec	84.0	81.6
Dec 09	10:00	Wholesale Inventories	Oct	0.4%	0.6%