

Naturus



Daily trading plan for Dec. 6, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1264.00	1264.75	1259.00	1263.50

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1271.58	1294.67	1298.00	1309.17	1428.75
R2	1268.17	1282.83	1285.50	1274.08	1324.25
R1	1265.83	1274.42	1275.75	1241.92	1269.00
PPT	1262.42	1262.58	1263.25	1206.83	1164.50
S1	1260.08	1254.17	1253.50	1174.67	1109.25
S2	1256.67	1242.33	1241.00	1139.58	1004.75
S3	1254.33	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
1270.75 (First Sell#)	1256.25 (First Buy#)
1275.75 (Second Sell#)	1250.25 (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.

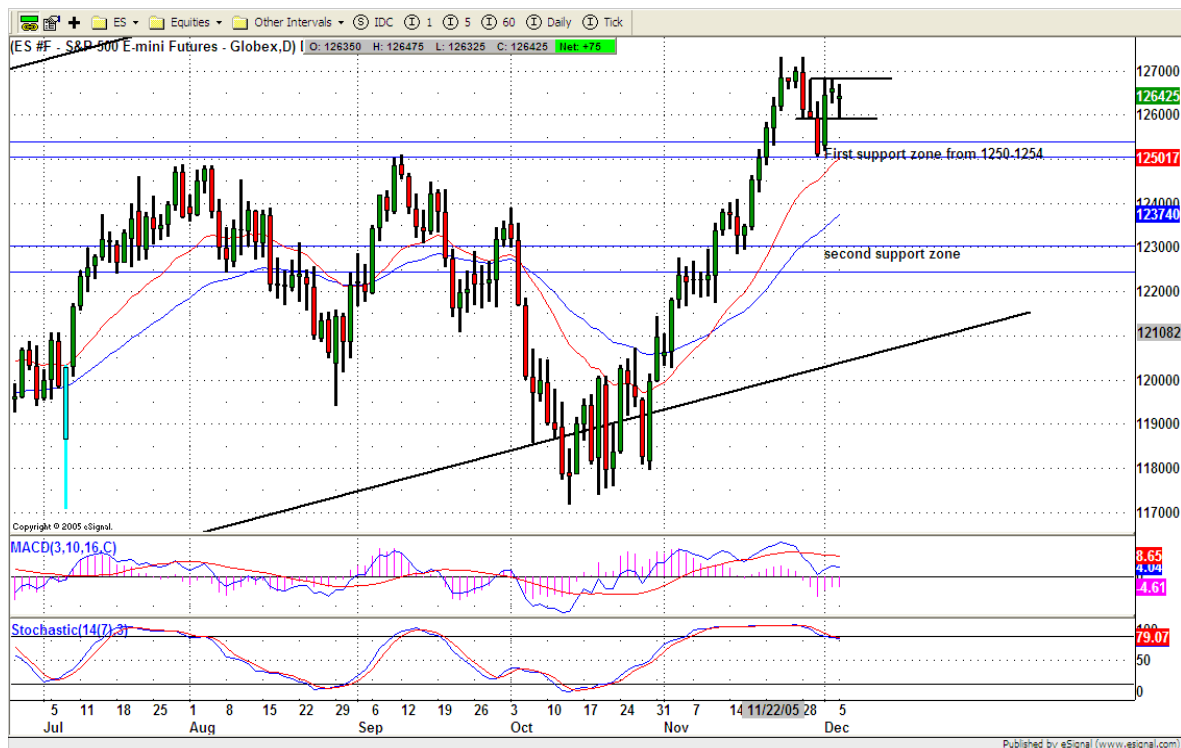
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1265.75	1268.75	1270.00	1275.75	1278.50
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Support	1260.25	1256.75	1253.25	1251.00	1249.25
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5. COMMENTARY

ES continued its consolidation, and Bulls still try to defend their territory. As long as Bulls can hold price above first support zone until next Monday, 1280-1300 level could be achieved before Christmas.



6. TODAY'S TRADING

On 60 mins chart, ES held itself above last week breakout level. Today, shake and choppy movement still should be expected. If ES can fill yesterday's gap at 1266, then price could pop into 1268-1270.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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

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8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.45	8.70	9.23	1263.75
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 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%