

# Naturus



## Daily trading plan for Dec. 8, 2005

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1272.75	1273.50	1261.25	1266.00

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1284.83	1294.67	1298.00	1309.17	1428.75
R2	1279.17	1282.83	1285.50	1274.08	1324.25
R1	1272.58	1274.42	1275.75	1241.92	1269.00
PPT	1266.92	1262.58	1263.25	1206.83	1164.50
S1	1260.33	1254.17	1253.50	1174.67	1109.25
S2	1254.67	1242.33	1241.00	1139.58	1004.75
S3	1248.08	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
1271 (First Sell#)	1263.75 (First Buy#)
1275.75 (Second Sell#)	1256.25 (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.

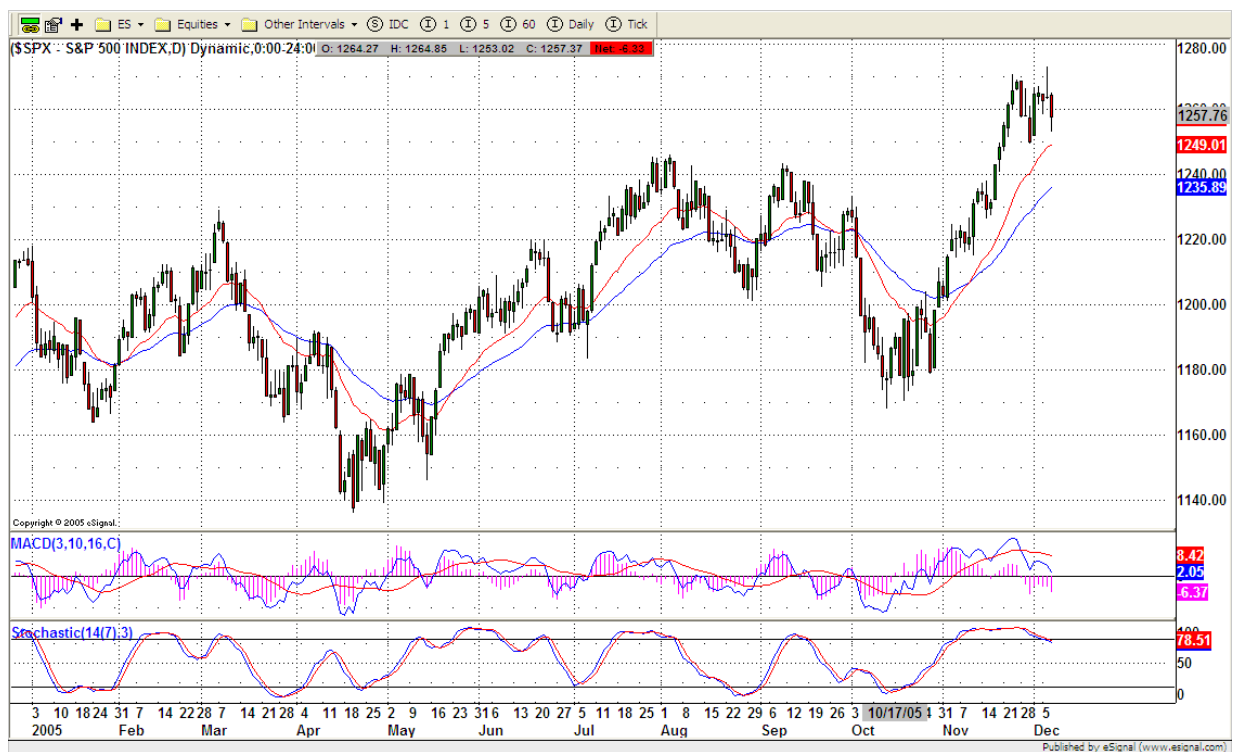
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1266.75	1268.75	1272.00	1273.50	1275.50
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<b>Support</b>	1263.25	1261.25	1258.25	1256.25	1251.00
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#### 5. COMMENTARY

S&P500 (SPX) made double top and keep rolling down. Based on SPX daily chart, if 20 day moving average line couldn't hold price, price could dip down further into 40 day moving average line. Because Today is ROLLOVER DAY, we need to see how SPX reacts on its 1250 level. Both indicators shows Bears are taking in control of the market.



#### 6. TODAY'S TRADING

On 60 mins chart, ESH6 still trades inside its consolidation range. It shows little oversold. If today ES can hold above 1260-1259 level, it could bounce up to 1270. otherwise, price could go down further to 1248-1250 range.



## 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

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.22</b>	<b>9.05</b>	<b>9.50</b>	<b>1269.38</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

Date	ET	Release	For	Consensus	Prior
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%