



## Daily Trading Plan for Dec. 18, 2009 (Quadruple Witch Day)

### 1. ESH0 IN PREVIOUS DAY

Open	High	Low	Closing
1096.25	1099.50	1090.75	1094.25

### 2. PIVOTS FOR ESH0

	Daily	Weekly	Monthly	Yearly
R3	1107.67	1139.25	1214.33	2082.17
R2	1103.58	1124.75	1162.92	1781.33
R1	1098.92	1122.92	1128.83	1340.67
<b>PPT</b>	<b>1094.83</b>	<b>1114.00</b>	<b>1077.42</b>	<b>1039.83</b>
S1	1090.17	1088.75	1043.33	599.17
S2	1086.08	1074.25	991.92	448.75
S3	1081.42	1063.50	957.83	298.33

### 3. FOCUS NUMBERS

	Daily	Weekly
1 <sup>st</sup> Sell level	1100.50-1103.25	1123.75-1125.75
2 <sup>nd</sup> Sell level	1107.25-1109.25	1144.25-1146.50
<b>Key #</b>	<b>1090.50-1091.50</b>	<b>1113.50-1115.75</b>
1 <sup>st</sup> Buy level	1085.25-1084.75	1082.00-1079.75
2 <sup>nd</sup> Buy level	1076.75-1074.25	1068.00-1066.75

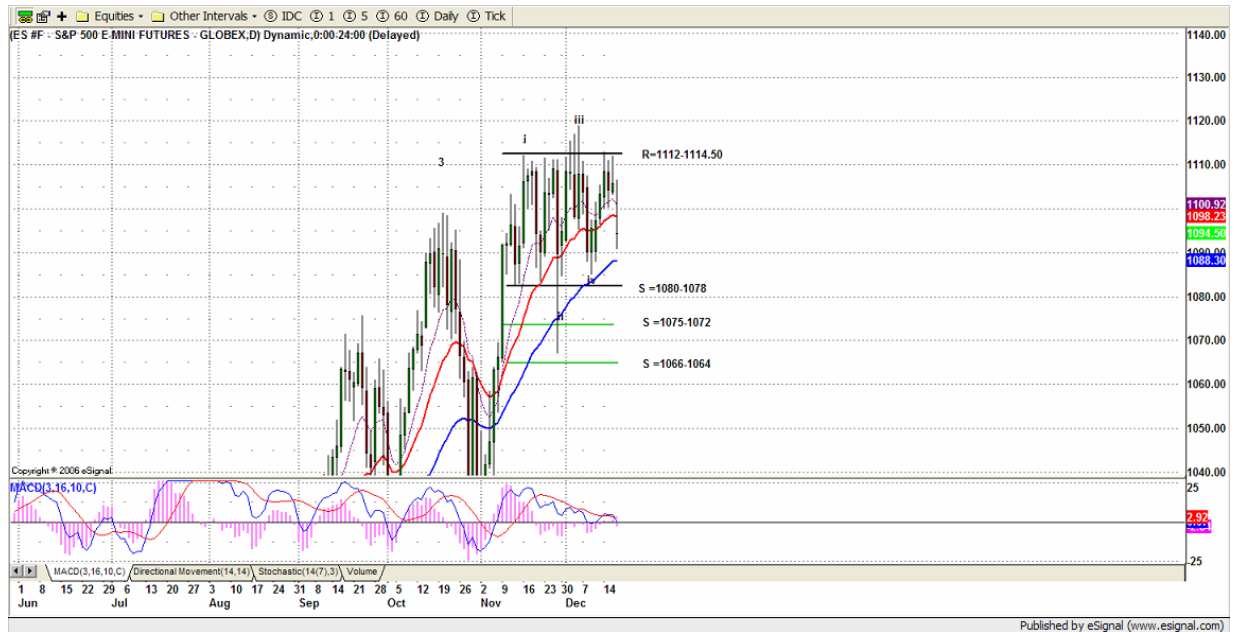
#### 4. DAILY OUTLOOK

Quadruple witching day. Both sides will continue fighting for today's closing price. 1093.75-1091.75 turns into very important line for bull's side. Bull side needs to hold ES to close above 1093.75 line. For bears, yesterday's sell off will give them courage to continue fighting for lower price level. As long as yesterday's gap holds and is unfilled, ES remains in downside direction

1100-1098 range returns psychological resistance line. Yesterday selling volume had been increasing 12%. Internal buying strength turns down. A move below 1093-91 range and closing below it today will be first signal that buyers are going to give up. If ES can close below 1085 line, it indicates we already saw this year's high. The following week may continue seeing holiday rally back up to daily range top and going down after Christmas holidays.

Today is last trading for most of individual traders and firms. Also is last day trading for our Natusus members. The Natusus Team sincerely wishes all our members will have wonderful holidays and A Happy New Year.

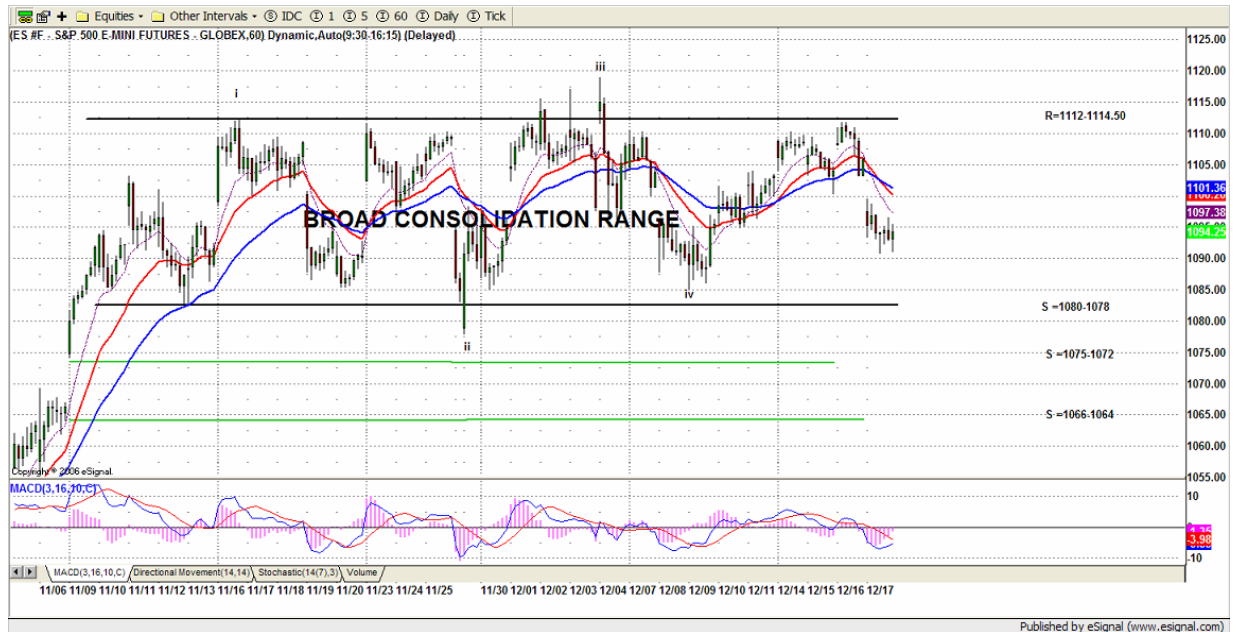
#### ESH0 DAILY Chart



## 5. TRADING STRATEGY FOR Dec. 18, 2009

Strong gap down for open yesterday indicates ES still can't work out this daily broad consolidation range. We may see a continuation low if 1096-1098 range can hold price down and breakdown yesterday's low 1090.75 line. A break below 1089.50 could push price down to 1086-84 or lower to 1081-80 (long entry). A move above 1099.75 could push price up to 1106.75-1109 (short entry) to fill yesterday's gap. Yesterday's gap is important for today. It needs to hold and be unfilled for bears to continue pushing back down to low level of the broad consolidation range.

### ESH0 INTRADAY



### INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
<b>Sell level</b>	<b>1099.50 -1100.50</b>	<b>1107.00-1109.25</b>	<b>1111.75-1113.00</b>
<b>Buy level</b>	<b>1086.75-1085.00</b>	<b>1075.00-1074.00</b>	<b>1066.50-1065.00</b>

## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.92)

1113.28	+2/8
1111.33	+1/8
1109.38	8/8
1107.42	7/8
1105.47	6/8
1103.52	5/8
1101.56	4/8
1099.61	3/8
1097.66	2/8
1095.70	1/8
1093.75	0/8
1091.80	-1/8
1089.84	-2/8

### Up (Interval=1.95)

1113.28	+2/8
1111.33	+1/8
1109.38	8/8
1107.42	7/8
1105.47	6/8
1103.52	5/8
1101.56	4/8
1099.61	3/8
1097.66	2/8
1095.70	1/8
1093.75	0/8
1091.80	-1/8
1089.84	-2/8

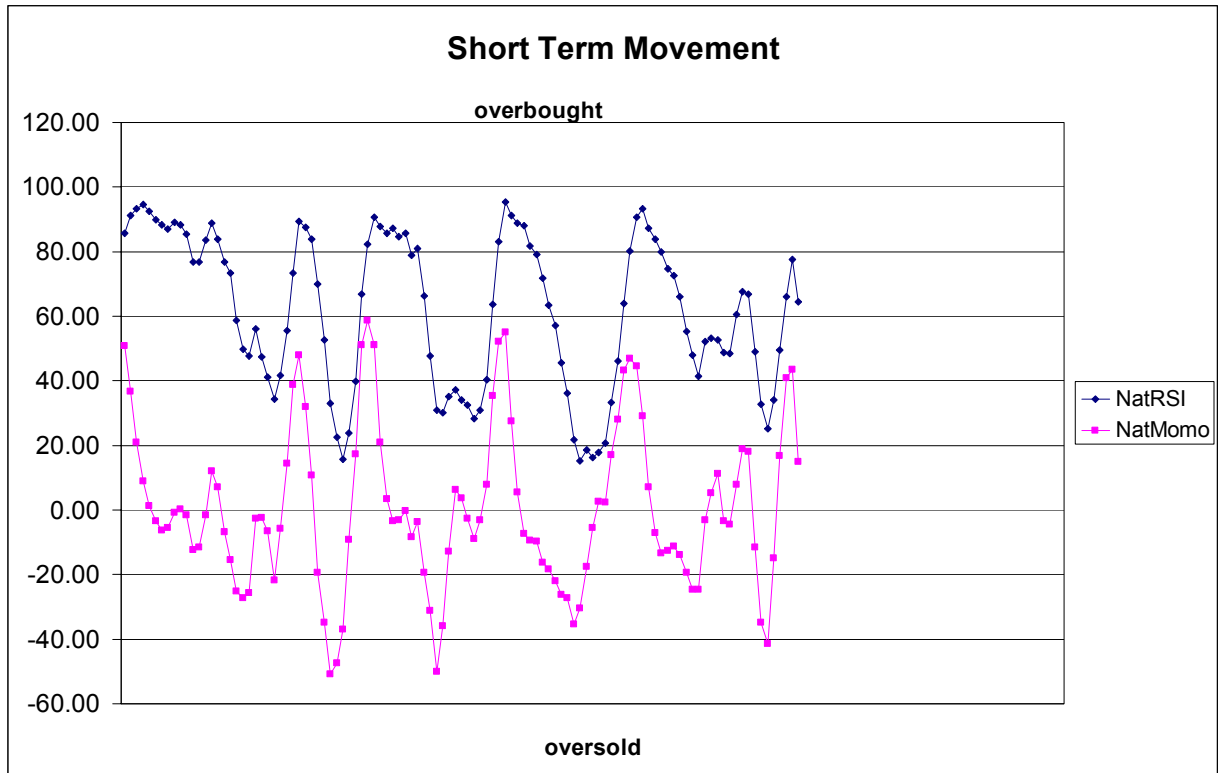
### Down (Interval=1.95)

1097.66	+2/8
1095.70	+1/8
1093.75	8/8
1091.80	7/8
1089.84	6/8
1087.89	5/8
1085.94	4/8
1083.98	3/8
1082.03	2/8
1080.08	1/8
1078.13	0/8
1076.17	-1/8
1074.22	-2/8

## 7. OVERNIGHT CALL (3:30am to 8am)

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1097.25-1098.75	1103.25-1102.50
Central line	1094.25	
	1089.75-1086.75	1082.25-1080.50
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

## 8. SHORT TERM SENTIMENT



## 9. WEEKLY ECONOMIC REPORTS

(<http://www.briefing.com/Investor/Public/Calendars/EconomicCalendar.htm> )