

# Naturus



## Daily trading plan for Feb. 28, 2006

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1293.25	1299.75	1292.00	1294.00

### 2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1306.25	1311.75	1355.33	1425.83
R2	1303.00	1304.00	1328.17	1355.42
R1	1298.50	1298.50	1305.83	1305.08
<b>PPT</b>	<b>1295.25</b>	<b>1290.75</b>	<b>1278.67</b>	<b>1234.67</b>
S1	1290.75	1290.75	1256.33	1184.33
S2	1287.50	1277.50	1229.17	1113.92
S3	1283.00	1272.00	1206.83	1063.58

### 3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1300.25-1302.25 (First Sell#)	1291.25 (First Buy#)
1304.25-1306.25 (Second Sell#)	1285.75 (second Buy#)

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

Resistance	1295.50	1298.75	1302.50	1304.50	1306.25
Support	1290.75	1287.50	1285.75	1283.25	1279.25

## 5. COMMENTARY

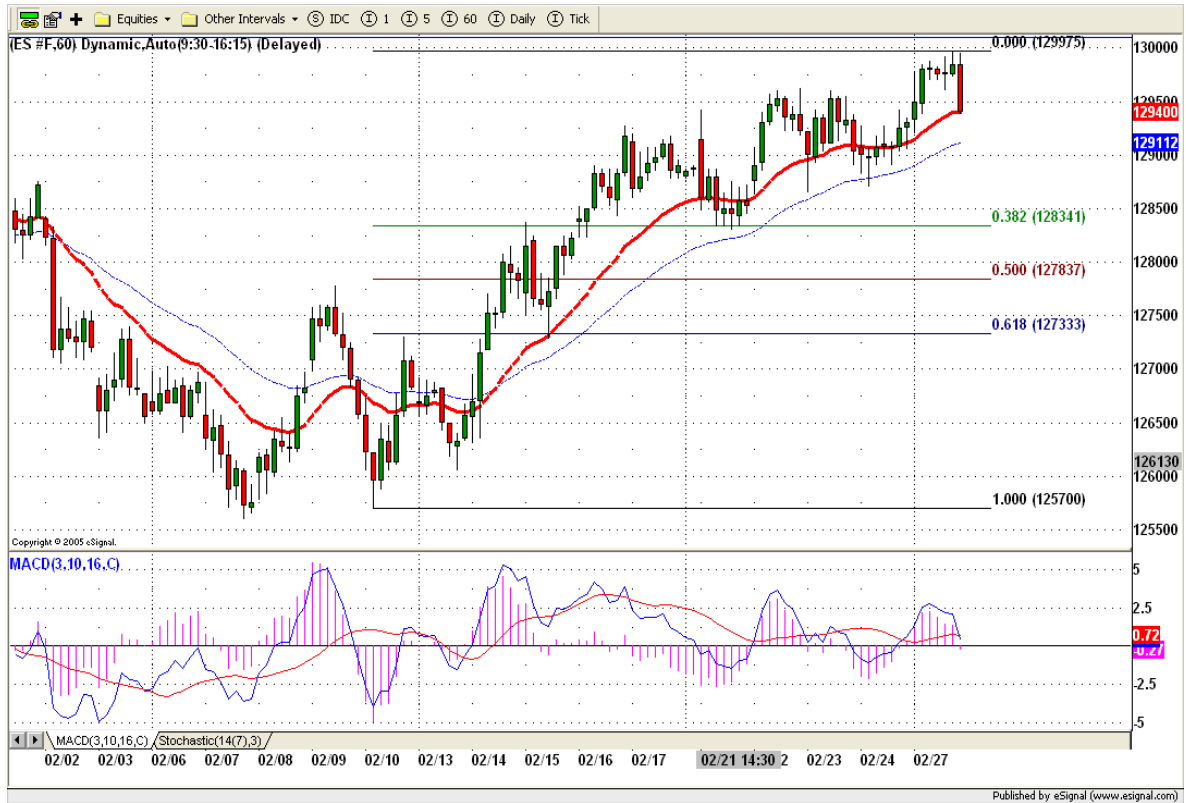
Yesterday ES made its spinning top pattern. This is bearish signal. That means ES made its new high but it couldn't hold its gain. This could be related Today's GDP report. If today's GDP report is good, ES could try pushing up for one more time. If not good, price will start its down trend. But price still could be inside range bounce.



## 6. TODAY'S TRADING

Based on 60mins chart, ES pulled back to test 20 ema line and closed right on it. Today if GDP report is not good, price could continue sliding down to 1291.25 level. If 1290.50-1291.25 range can't be held, then it is very likely for price to dip into 1285 level or retesting 1283 level. If GDP report is good, price could bounce back up to retest 1295.50-1297.50 level.

In any case, damage is already done by ES. Sell pressure will increase if ES bounce up.



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

**Current (interval=0.95)**

1302.73	+2/8
1301.76	+1/8
1300.78	8/8
1299.80	7/8
1298.83	6/8
1297.85	5/8
1296.88	4/8
1295.90	3/8
1294.92	2/8
1293.95	1/8
1292.97	0/8
1291.99	-1/8
1291.02	-2/8

**Up (Interval=1.95)**

1316.41	+2/8
1314.45	+1/8
1312.50	8/8
1310.55	7/8
1308.59	6/8
1306.64	5/8
1304.69	4/8
1302.73	3/8
1300.78	2/8
1298.83	1/8
1296.88	0/8
1294.92	-1/8
1292.97	-2/8

**Down (Interval=0.95)**

1294.92	+2/8
1293.95	+1/8
1292.97	8/8
1291.99	7/8
1291.02	6/8
1290.04	5/8
1289.06	4/8
1288.09	3/8
1287.11	2/8
1286.13	1/8
1285.16	0/8
1284.18	-1/8
1283.20	-2/8

## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.55	9.15	10.03	1293.63
neutral			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for this Week

(Consensus Forecasts vs. Previous Report)

#### Feb 28

Chain Deflator-Prel.	8:30	Q4	3.0% vs 3.0%
GDP-Prel.	8:30	Q4	1.5% vs 1.1%
Chicago PMI	10:00	Feb	58.2 vs 58.5
Consumer Confidence	10:00	Feb	105.0 vs 106.3
Existing Home Sales	10:00	Jan	NA vs 6.60M

#### Mar 1

Auto Sales	12:00	Feb	NA vs 6.5M
Truck Sales	12:00	Feb	NA vs 7.7M
Personal Income	8:30	Jan	0.6% vs 0.4%
Personal Spending	8:30	Jan	0.9% vs 0.9%
Construction Spending	10:00	Jan	1.0% vs 1.0%
ISM Index	10:00	Feb	55.1 vs 54.8
Crude Inventories	10:30	02/24	NA vs NA

#### Mar 2

Initial Claims	8:30	02/25	NA vs 278K
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#### Mar 3

Mich Sentiment-Rev.	9:50	Feb	87.5 vs 87.4
ISM Services	10:00	Feb	58.0 vs 56.8