

Naturus



Daily trading plan for March 17, 2006

1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1316.50	1321.50	1315.00	1316.75

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1327.00	1329.50	1346.58	1425.83
R2	1324.25	1312.50	1323.17	1355.42
R1	1320.50	1302.75	1302.83	1305.08
PPT	1317.75	1285.75	1279.42	1234.67
S1	1314.00	1276.00	1259.08	1184.33
S2	1311.25	1259.00	1235.67	1113.92
S3	1307.50	1249.25	1215.33	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1326.25 (First Sell#)	1310.25 (First Buy#)
1327.75 (Second Sell#)	1305.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1317.75	1321.75	1324.75	1327.75	1330.50
Support	1311.50	1308.75	1307.50	1305.25	1303.25

5. COMMENTARY

Today is option expiration day. ES hit our first target 1321.50 level and couldn't hold up at high, instead it closed at on its opening price, but it held above its previous day's high 1315.50.

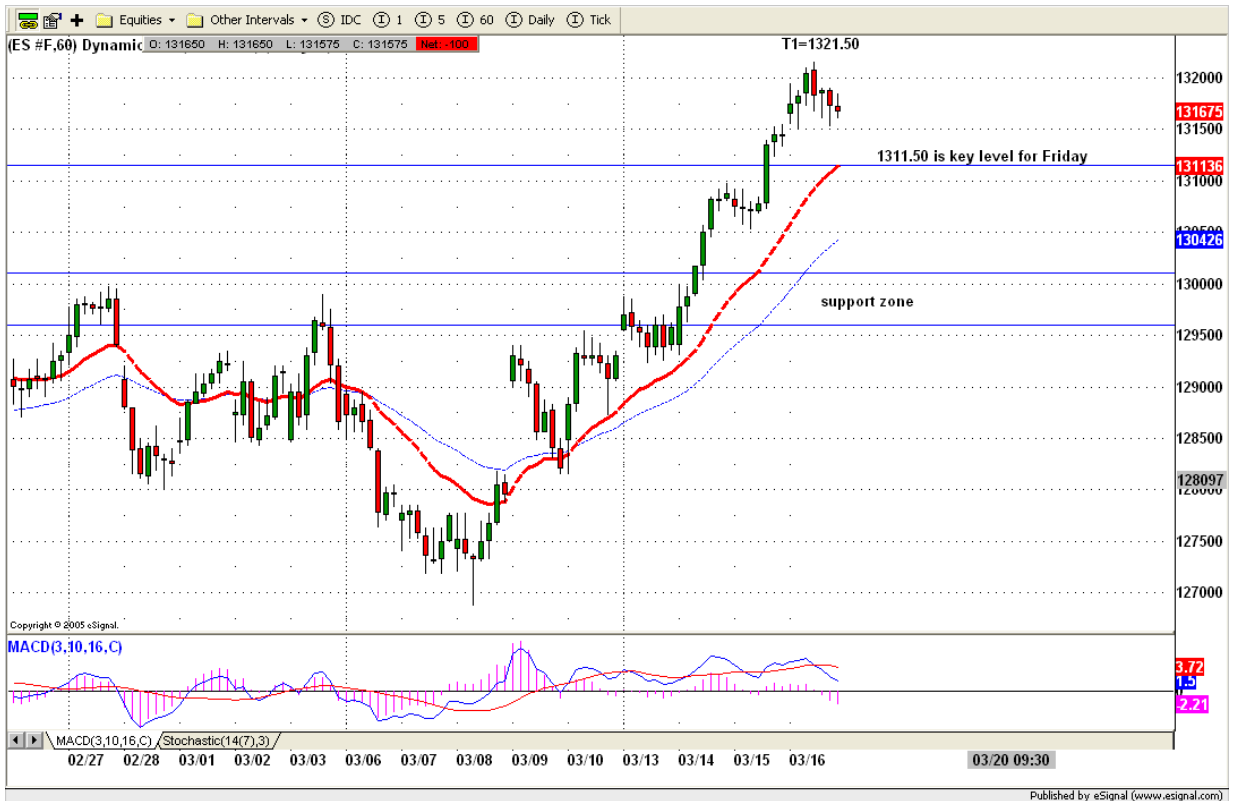
Little exhaustion - island gap. We should see some pullback today or next Monday.



6. TODAY'S TRADING

Based on 60mins chart, ES made its very narrow range day yesterday. Today we need to see range breakout movement. Breakout yesterday's high, price could pop into 1325 or 1328 level, if we see this pop, Short on these two levels.

If ES breakdown yesterday's low, price could dip into 1311.50 level. This is a key level. Can't hold this level, longs will be squeezed out very hard. If this happens, price could dip into 1308.50 level or further down to 1301.50 level.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1322.27	+2/8
1321.29	+1/8
1320.31	8/8
1319.34	7/8
1318.36	6/8
1317.38	5/8
1316.41	4/8
1315.43	3/8
1314.45	2/8
1313.48	1/8
1312.50	0/8
1311.52	-1/8
1310.55	-2/8

Up (Interval=1.95)

1332.03	+2/8
1330.08	+1/8
1328.13	8/8
1326.17	7/8
1324.22	6/8
1322.27	5/8
1320.31	4/8
1318.36	3/8
1316.41	2/8
1314.45	1/8
1312.50	0/8
1310.55	-1/8
1308.59	-2/8

Down (Interval=1.95)

1324.22	+2/8
1322.27	+1/8
1320.31	8/8
1318.36	7/8
1316.41	6/8
1314.45	5/8
1312.50	4/8
1310.55	3/8
1308.59	2/8
1306.64	1/8
1304.69	0/8
1302.73	-1/8
1300.78	-2/8

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.52	10.80	11.43	1316.63
neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week			
(Consensus Forecasts vs. Previous Report)			
Mar 17			
Capacity Utilization	9:15	Feb	81.3% vs 80.9%
Industrial Production	9:15	Feb	0.7% vs -0.2%
Mich Sentiment-Prel.	9:50	Mar	89.5 vs 86.7