

# Naturus



## Daily trading plan for March 2, 2006

### 1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1284.25	1293.50	1283.50	1292.00

### 2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1305.83	1311.75	1346.58	1425.83
R2	1299.67	1304.00	1323.17	1355.42
R1	1295.83	1298.50	1302.83	1305.08
<b>PPT</b>	<b>1289.67</b>	<b>1290.75</b>	<b>1279.42</b>	<b>1234.67</b>
S1	1285.83	1290.75	1259.08	1184.33
S2	1279.67	1277.50	1235.67	1113.92
S3	1275.83	1272.00	1215.33	1063.58

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

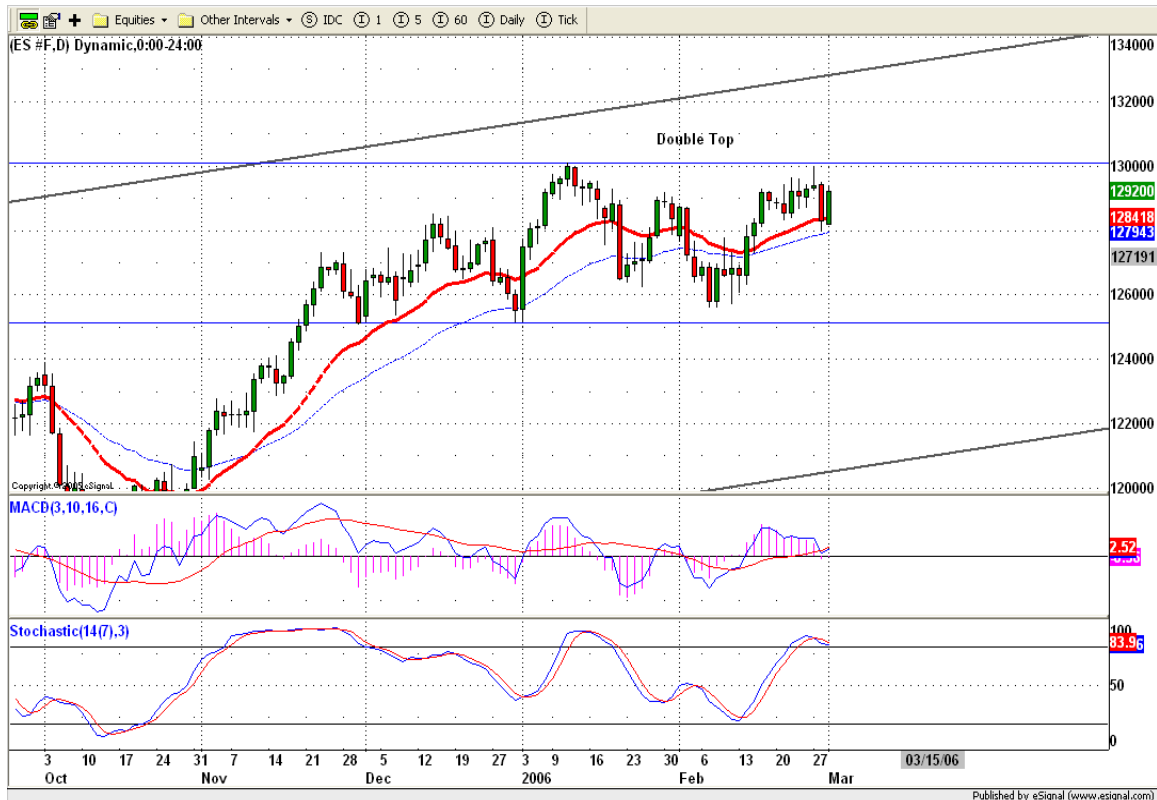
Sell levels	Buying levels
1293.50 (First Sell#)	1283.75 (First Buy#)
1301.75 (Second Sell#)	1282.25 (second Buy#)

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

Resistance	1295.75	1298.50	1299.75	1302.75	1304.00
Support	1290.75	1289.25	1285.50	1279.75	1277.50

## 5. COMMENTARY

ES made its first day of March with impressional gain. But this won't be monthly high or low. We should see some new highs and new lows in the coming weeks. Based on yesterday's selling pressure all day, in some days, huge movement in either direction should be expected. Indicators still show some divergence and overbought situation. We need to see 1305 level to be broken to squeeze shorts or see 1279 level to fail to shakeout longs to reach 1250 level again.



## 6. TODAY'S TRADING

Based on 60mins chart, ES made V-shape yesterday. It still has some room to move up if ES wants to retest its broken uptrend line. So far, indicators still support LONGS. Therefore, we should see some continuation movement in the morning. Looking for reversal signal around 11am if we see fast move up or 13pm if we see slow move up.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### Up (Interval=1.95)

1308.59	+2/8
1306.64	+1/8
1304.69	8/8
1302.73	7/8
1300.78	6/8
1298.83	5/8
1296.88	4/8
1294.92	3/8
1292.97	2/8
1291.02	1/8
1289.06	0/8
1287.11	-1/8
1285.16	-2/8

### Down (Interval=1.95)

1300.78	+2/8
1298.83	+1/8
1296.88	8/8
1294.92	7/8
1292.97	6/8
1291.02	5/8
1289.06	4/8
1287.11	3/8
1285.16	2/8
1283.20	1/8
1281.25	0/8
1279.30	-1/8
1277.34	-2/8

## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.88	9.30	9.53	1288.00
overbought			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for this Week

(Consensus Forecasts vs. Previous Report)

#### 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