

# Naturus



## Daily trading plan for March 29, 2006

### 1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1309.75	1315.50	1300.50	1302.50

### 2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1326.83	1337.33	1346.58	1425.83
R2	1321.17	1329.42	1323.17	1355.42
R1	1311.83	1321.08	1302.83	1305.08
<b>PPT</b>	<b>1306.17</b>	<b>1313.17</b>	<b>1279.42</b>	<b>1234.67</b>
S1	1296.83	1304.83	1259.08	1184.33
S2	1291.17	1296.92	1235.67	1113.92
S3	1281.83	1288.58	1215.33	1063.58

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

Sell levels	Buying levels
1310.25 (First Sell#)	1296.25 (First Buy#)
1312.25 (Second Sell#)	1292.75 (second Buy#)

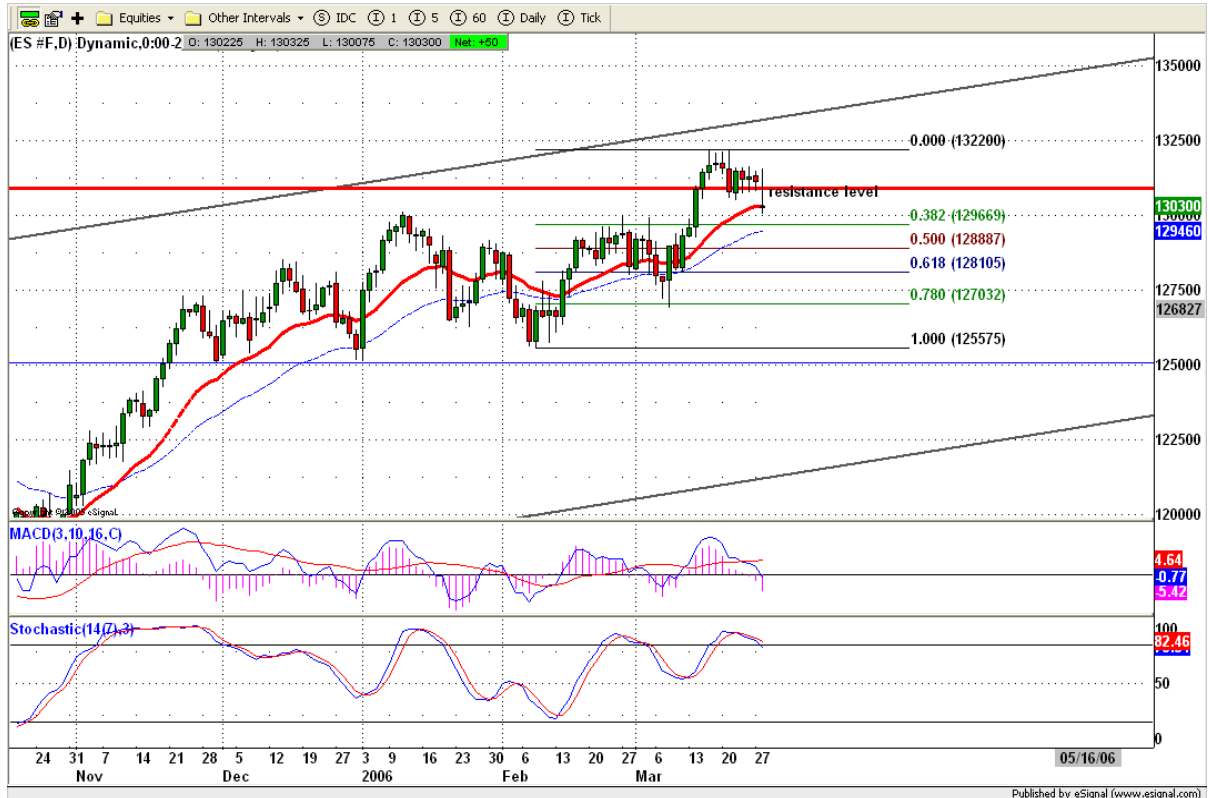
### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1306.25	1309.25	1311.75	1316.50	1321.25
Support	1301.50	1298.25	1296.75	1294.00	1291.25

## 5. COMMENTARY

Yesterday I wrote on daily trading plan "Daily indicators start to turn down. If they can't back up today, fail to achieve breakout to 1321.50 level, then price could fall quite sharply. 20 day moving average level will be first target to see."

After Fed announcement, price couldn't hold its gain and fell sharply into 1302.50 level for closing yesterday. Today downside movement may continue after it has a little bounce. All indicators still point down direction. That means downside correction isn't over yet.



## 6. TODAY'S TRADING

Based on 60mins chart, ES almost reaches its bearish symmetrical pattern at 1299.25 level. This morning, if ES bounces up first, that mean we haven't seen the bottom yet. We should expect selling pressure will be increased around 1307.50-1309.75 range. If ES continues going down or gap down for searching its support level, watch for 1298 or 1296.25 level carefully. Any time price could go up from that level.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### 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=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

## 8. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.26</b>	<b>9.40</b>	<b>9.23</b>	<b>1306.13</b>
<b>neutral</b>			

## 9. WEEKLY ECONOMIC CALENDAR

<b>Projected Economic Releases for Next Week</b>			
<b>(Consensus Forecasts vs. Previous Report)</b>			
<b>Mar 29</b>			
Crude Inventories	10:30	03/24	NA VS -1310K
<b>Mar 30</b>			
Chain Deflator-Final	8:30	Q4	3.3% VS 3.3%
GDP-Final	8:30	Q4	1.7% VS 1.6%
Initial Claims	8:30	03/25	300K VS 302K
Help-Wanted Index	10:00	Feb	38 VS 37
<b>Mar 31</b>			
Personal Income	8:30	Feb	0.4% VS 0.7%
Personal Spending	8:30	Feb	0.0% VS 0.9%
Mich Sentiment-Rev.	9:50	Mar	87.0 VS 86.7
Chicago PMI	10:00	Mar	57.0 VS 54.9
Factory Orders	10:00	Feb	1.0% VS -4.5%