

Naturus



Daily trading plan for March 3, 2006

1. ESH6 IN PREVIOUS DAY

Open	High	Low	Closing
1287.25	1292.50	1284.25	1291.50

2. PIVOTS FOR ESH6

	Daily	Weekly	Monthly	Yearly
R3	1302.83	1311.75	1346.58	1425.83
R2	1297.67	1304.00	1323.17	1355.42
R1	1294.58	1298.50	1302.83	1305.08
PPT	1289.42	1290.75	1279.42	1234.67
S1	1286.33	1290.75	1259.08	1184.33
S2	1281.17	1277.50	1235.67	1113.92
S3	1278.08	1272.00	1215.33	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1294.75 (First Sell#)	1282.25 (First Buy#)
1301.75 (Second Sell#)	1281.25 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1295.00	1297.75	1302.75	1304.00	1311.75
Support	1290.75	1289.25	1286.25	1285.25	1281.25

5. COMMENTARY

ES held its previous gain, only two ticks in loss. No big deal. Even though ES loses its momentum steam, but it still holds itself above its major support level. Today ES could have a move that violates the high, or may have one more consolidation day. Based on past two days move, it seems ES wants to squeeze shorts first before it turns down.

Be cautious. S&P cash doesn't look healthy. Keep our eyes on its 1276 level. If this level is broken. It can lead us to go down.



6. TODAY'S TRADING

Based on 60mins chart, ES shakeout longs first and later squeezed shorts yesterday.

Today morning after report, we are looking for ES first movement direction. If ES goes up first, we look for 1297.75 for aggressive short to target 1294.75 and 1291.50. If ES goes down first, looking for price above or below 1284 level for reaction. If ES holds that level, then we go long for target 1288.50 and 1291.50.



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
0.76	9.05	9.25	1289.38
overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for this Week

(Consensus Forecasts vs. Previous Report)

Mar 3

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