

Naturus



Daily trading plan for March 30, 2006

1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1303.75	1315.00	1302.25	1310.00

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1328.67	1337.33	1346.58	1425.83
R2	1321.83	1329.42	1323.17	1355.42
R1	1315.82	1321.08	1302.83	1305.08
PPT	1309.08	1313.17	1279.42	1234.67
S1	1303.17	1304.83	1259.08	1184.33
S2	1296.33	1296.92	1235.67	1113.92
S3	1290.42	1288.58	1215.33	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1314.25 (First Sell#)	1303.75 (First Buy#)
1321.25 (Second Sell#)	1298.75 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1313.25	1316.50	1321.25	1323.25	1329.50
Support	1304.25	1298.75	1296.75	1294.25	1288.50

5. COMMENTARY

ES bounced from its 20 day moving average line. It tried to retest 1315.50 level, but it failed this time. Today, ES may try to push price up again, whether price can make it or not, it depends on GDP report.

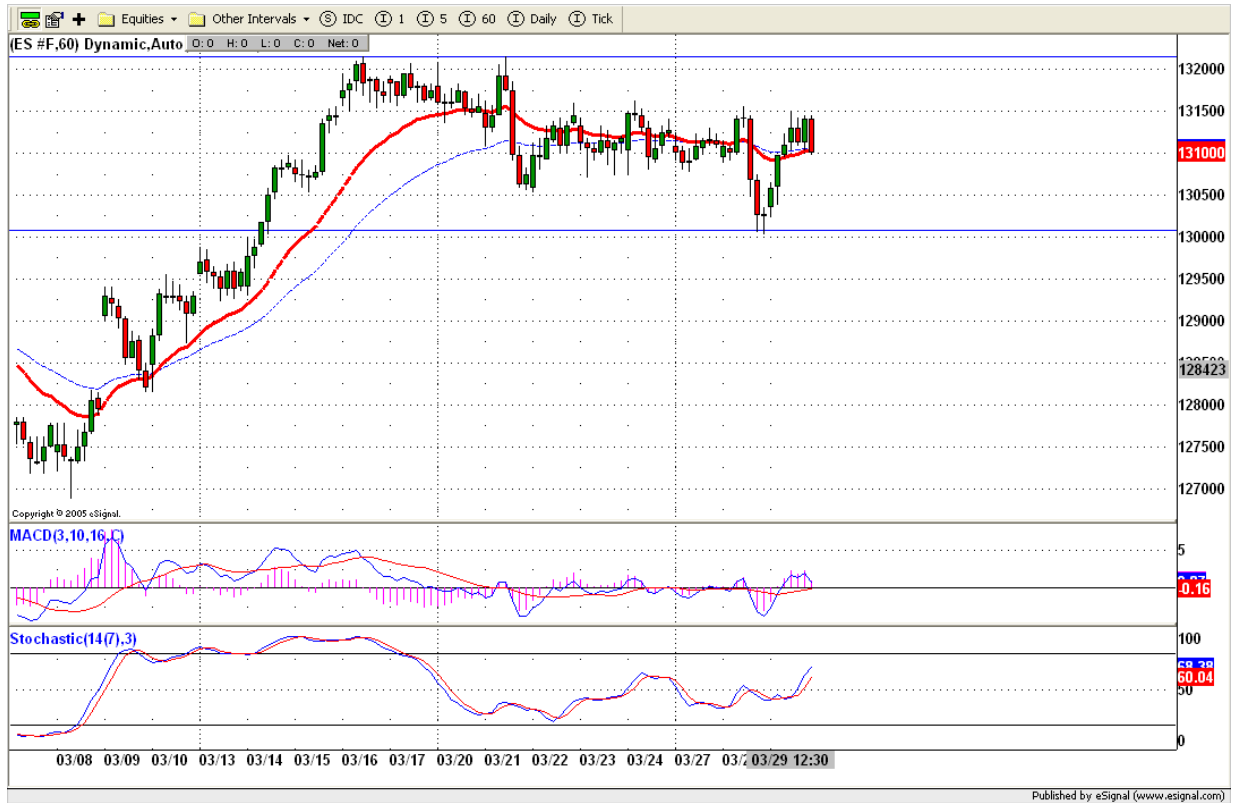
Based on daily chart, ES is holding its psychological support level at 1300. if today price can breakout 1315.50 level, it can go up to retest yearly high around 1321-1322 range.



6. TODAY'S TRADING

Based on 60mins chart, ES continues trading inside its broad trading range. Today if ES can hold above its pivot level around 1309-1308.50, it could go up to retest yesterday's high again. Fail to breakout yesterday's high, the price won't go anywhere except traveling inside yesterday's range.

SST still have some room to move up, but short timeframe almost reaches overbought line. Choppy should be expected today.



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)

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)

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

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.75	9.85	9.50	1306.88
overbought			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

Mar 30

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

Mar 31

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%