

Naturus



Daily trading plan for April 7, 2006

1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1317.00	1320.50	1310.00	1317.50

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1332.50	1333.92	1379.67	1425.83
R2	1326.50	1326.58	1350.58	1355.42
R1	1322.00	1314.92	1326.92	1305.08
PPT	1316.00	1307.58	1297.83	1234.67
S1	1311.50	1295.92	1274.17	1184.33
S2	1305.50	1288.58	1245.08	1113.92
S3	1301.00	1276.92	1221.42	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1321.50 (First Sell#)	1309.25 (First Buy#)
1328.25 (Second Sell#)	1306.25 (second Buy#)

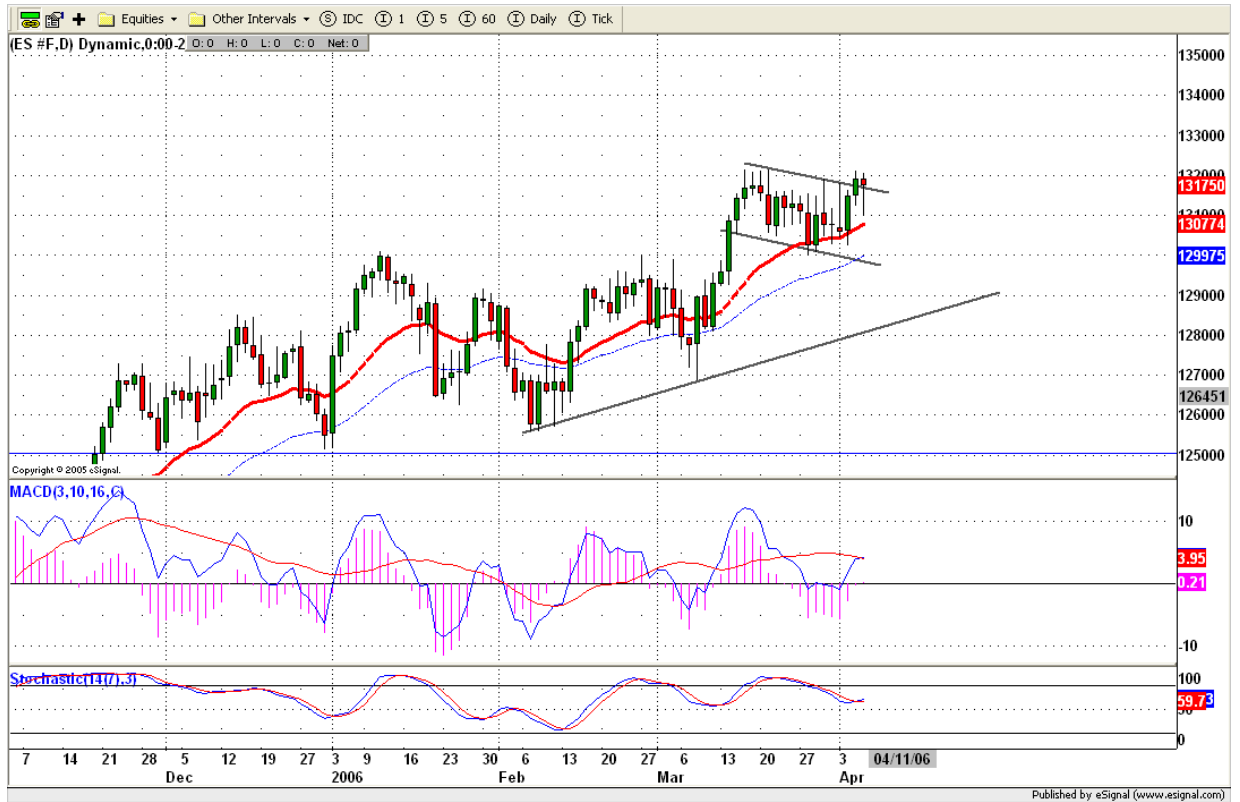
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1322.25	1326.50	1328.25	1331.25	1333.75
Support	1315.00	1311.50	1307.75	1305.50	1301.00

5. COMMENTARY

ES tested its previous day's low and still closed on top band of this bull flag. Today's job report should determine whether ES is close to its top or not.

Daily chart (below) shows that indicators seem exhausted, both indicators try to form their negative divergence.



6. TODAY'S TRADING

Based on 60mins chart, ES made its 2 tops in the past and developed lower low histogram on MACD indicators. This is a negative divergence on hourly chart. Today it could make its last push high. The top could be 1324.75-1326 or higher at 1328.25. In any case, if gap up in the opening, we are looking for short entry around 10:10am or 10:40am. If reports are not good, we are scalping in short side.

In pre-market, we are looking for short on 1322.75 level for gap play.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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	11.25	11.28	1317.25
neutral			

9. WEEKLY ECONOMIC CALENDAR

Projected Economic Releases for Next Week

(Consensus Forecasts vs. Previous Report)

Apr 7

Average Workweek	8:30	Mar	33.8 vs 33.7
Hourly Earnings	8:30	Mar	0.3% vs 0.3%
Nonfarm Payrolls	8:30	Mar	198K vs 243K
Unemployment Rate	8:30	Mar	4.8% vs 4.8%
Wholesale Inventories	10:00	Feb	0.5% vs 0.1%
Consumer Credit	15:00	Feb	\$3.0B vs \$3.9B