

Naturus



Daily trading plan for May 19, 2006

1. ESM6 IN PREVIOUS DAY

Open	High	Low	Closing
1274.50	1278.00	1261.50	1263.00

2. PIVOTS FOR ESM6

	Daily	Weekly	Monthly	Yearly
R3	1290.00	1356.50	1369.92	1425.83
R2	1284.00	1343.75	1347.33	1355.42
R1	1273.50	1319.00	1331.67	1305.08
PPT	1267.50	1306.25	1309.08	1234.67
S1	1257.00	1281.50	1293.42	1184.33
S2	1251.00	1268.75	1270.83	1113.92
S3	1240.50	1244.00	1255.17	1063.58

3. FOCUS NUMBERS (intra-day Position trading)

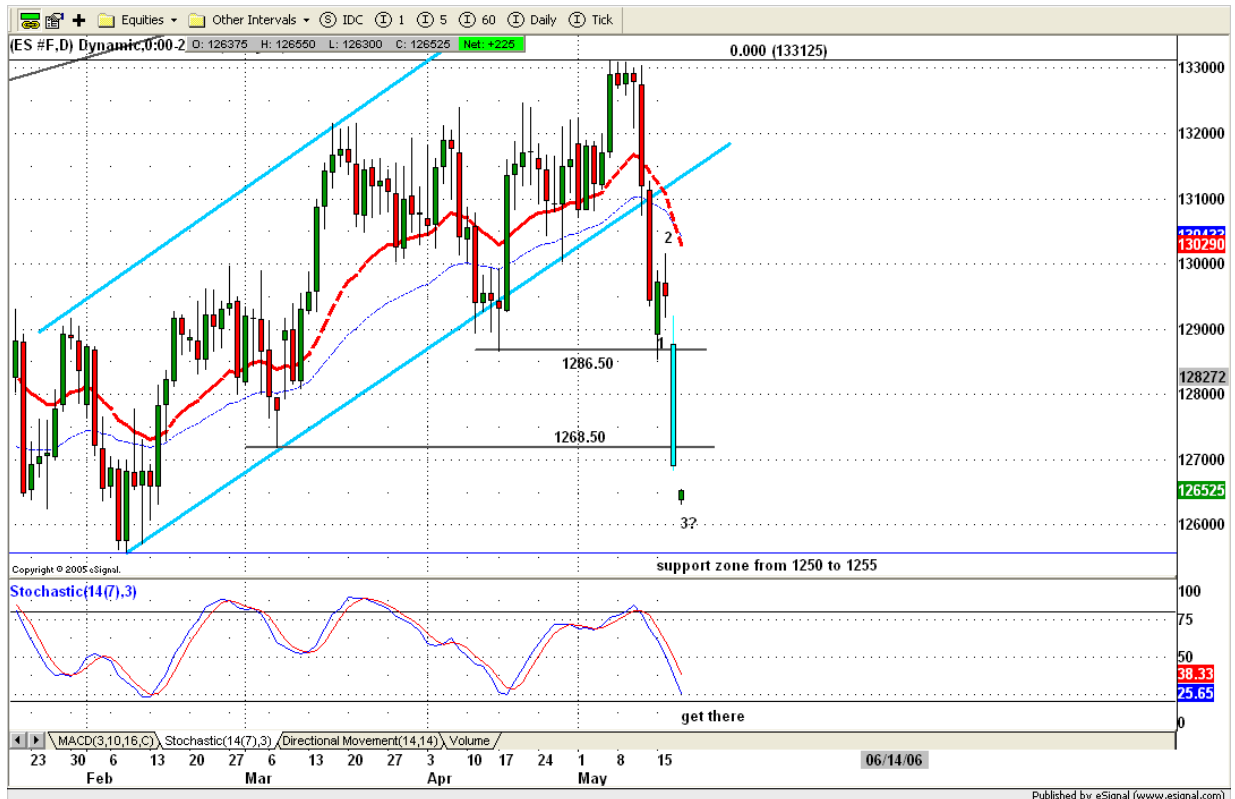
Sell levels	Buying levels
1276.50-1278.25 (First Sell#)	1262.50 (First Buy#)
1284.75 (Second Sell#)	1247.75 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1268.75	1271.00	1273.75	1281.50	1284.75
Support	1258.25	1255.25	1252.25	1247.50	1244.00

5. COMMENTARY

All day ES was successful to hold price down below 1278 yesterday. At last hour trading, ES fell into the deep water again and closed very poorly. Now what? Market is down from hill. But it is much closed to the short term ground. Low could be seen today.



6. TODAY'S TRADING

Based on 60mins chart, ES made its lower lows, but MACD seems to show little divergence. Watch for last push down to complete. We may see 2-3 days bounce after today.

Today, if gap up at open, I will look for short entry around 1268.75 or 1274.75 area for gap play. If gap down at open, looking for long entry at first support level around 1258-1257 range.

Only for gap play.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.95)

1289.06	+2/8
1285.16	+1/8
1281.25	8/8
1277.34	7/8
1273.44	6/8
1269.53	5/8
1265.63	4/8
1261.72	3/8
1257.81	2/8
1253.91	1/8
1250.00	0/8
1246.09	-1/8
1257.81	-2/8

Up (Interval=1.95)

1285.16	+2/8
1283.20	+1/8
1281.25	8/8
1279.30	7/8
1277.34	6/8
1275.39	5/8
1273.44	4/8
1271.48	3/8
1269.53	2/8
1267.58	1/8
1265.63	0/8
1263.67	-1/8
1261.72	-2/8

Down (Interval=1.95)

1269.53	+2/8
1267.58	+1/8
1265.63	8/8
1263.67	7/8
1261.72	6/8
1259.77	5/8
1257.81	4/8
1255.86	3/8
1253.91	2/8
1251.95	1/8
1250.00	0/8
1248.05	-1/8
1246.09	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	ATR 5	ATR 10	Waist number
0.15	0.05	14.50	12.13	1268.75
oversold	oversold			

9. WEEKLY ECONOMIC CALENDAR