



Naturus Daily Trading Plan May 19, 2015

1. PREVIOUS DAY (ESM5)

Open	High	Low	Closing
RTH 2117.25	2128.75	2116.25	2126.00
GBX 2119.25	2128.75	2112.25	2126.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2149.00	2178.25	2207.58	2540.25
R2	2139.00	2150.50	2163.67	2314.50
R1	2132.50	2134.75	2121.33	2183.50
PPT	2122.50	2107.00	2077.50	1957.75
S1	2115.75	2091.25	2035.08	1826.75
S2	2105.75	2063.50	1991.17	1601.00
S3	2099.25	2047.75	1948.83	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2141.25-2144.50	2166.25-2169.25
1st Sell level	2132.75-2135.50	2144.50-2147.50
Key #	2127.75-2129.75	2102.50-2100.50
1st Buy level	2114.50-2112.50	2093.50-2092.75
2nd Buy level	2103.75-2106.00	2072.00-2068.50

The key # is a control point for up or down moves. When price moves from one side of that line to the other and stays in the new range it often indicates a change in trend and the beginning of a stop run. Look for the price to move toward new support and resistance levels, often at/near our buy or sell range. For more information visit www.naturus.com

4. DAILY OUTLOOK – S&P 500 MINI FUTURES (ES)

ESM5 Daily chart



ES broke its 2119.75 resistance and closed above it yesterday. Because Canada was on holiday on Monday, the volume was very light.

Today we want to see a continuation high to confirm yesterday's breakout. The daily momentum support is lying in the 2101-2089 zone and MACD indicator still gives a buying signal. The market sentiment still is bullish. If ES can hold above 2116.50-12.50 zone during overnight trading, it is likely to move up to 2136.50-44.50 area. But 2136.50-44.50 zone is a 1.618% Fibonacci extension of the breakout leading to the 2088 to 1970 range. Some profit taking should be expected there.

Today and tomorrow could produce a wild day with relatively large range. ES may go up first in early sessions and sell off in later sessions. \$VIX option will expire today. Headwinds and tailwinds are operating simultaneously and they are likely to swing the price back and forth.

Short-term === Bullish
 MEDIUM TERM === Bullish
 LONG-TERM === Bullish

The major support levels: 2103-06, 2092-89, 2081.50-79.50, 2062-59.50
 the major resistance levels: none

TRADING STRATEGY: May 19, 2015

a. Intraday Scalping numbers

Sell level	2133.00-2135.50	2144.50-2141.25	2148.50-2150.25
Buy level	2112.50-2114.50	2103.50-2106.00	2099.75-2098.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2136.00-2137.50	2128.75
Buy level	2116.00-2114.50	2126

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2155 calls	2015-05-22	ES > = 2130
Meanline	2110		
	2045 puts	2015-05-22	ES < = 2095

Murrey Math Line Movement *

(Caution. Know MMLine rule before you trade these numbers.)

Prior Move	1.95	Up Move	3.91	Down Move	3.91
2136.72	+2/8	2148.44	+2/8	2132.81	+2/8
2134.77	+1/8	2144.53	+1/8	2128.91	+1/8
2132.81	8/8	2140.63	8/8	2125.00	8/8
2130.86	7/8	2136.72	7/8	2121.09	7/8
2128.91	6/8	2132.81	6/8	2117.19	6/8
2126.95	5/8	2128.91	5/8	2113.28	5/8
2125.00	4/8	2125.00	4/8	2109.38	4/8
2123.05	3/8	2121.09	3/8	2105.47	3/8
2121.09	2/8	2117.19	2/8	2101.56	2/8
2119.14	1/8	2113.28	1/8	2097.66	1/8
2117.19	0/8	2109.38	0/8	2093.75	0/8
2115.23	-1/8	2105.47	-1/8	2089.84	-1/8
2113.28	-2/8	2101.56	-2/8	2085.94	-2/8

7. OVERNIGHT CALL (3:30am to 8am)

	1 st Sell level	2 nd Sell level
	2129.75-2131.50 SL32.75	2138.50-2136.50 SL40.50
Central line	2125	
	2114.50-2112.00 SL11.50	2107.50-2108.00 SL05.50
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line =2125

Above it, ES could pop up to 2129.75-2131.50 or higher to 2138.50-2136.50 (short entry).

Below it, ES could dip into 2014.50-2112.00 or lower to 2107.50-2108.00 (long entry).