



Naturus

Daily Trading Plan Nov. 19, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2053.25	2082.50	2053.00	2079.75
GBX 2049.75	2082.50	2043.00	2079.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2120.00 2133.50	2153.25	2363.00	2540.25
R2	2101.25 2108.00	2125.50	2229.00	2314.50
R1	2090.50 2094.00	2072.00	2151.50	2183.50
PPT	2071.75 2068.50	2044.25	2017.25	1957.75
S1	2061.00 2054.25	1990.75	1939.50	1826.75
S2	2042.25 2028.75	1963.00	1805.25	1601.00
S3	2031.50 2014.75	1909.50	1727.75	1470.00

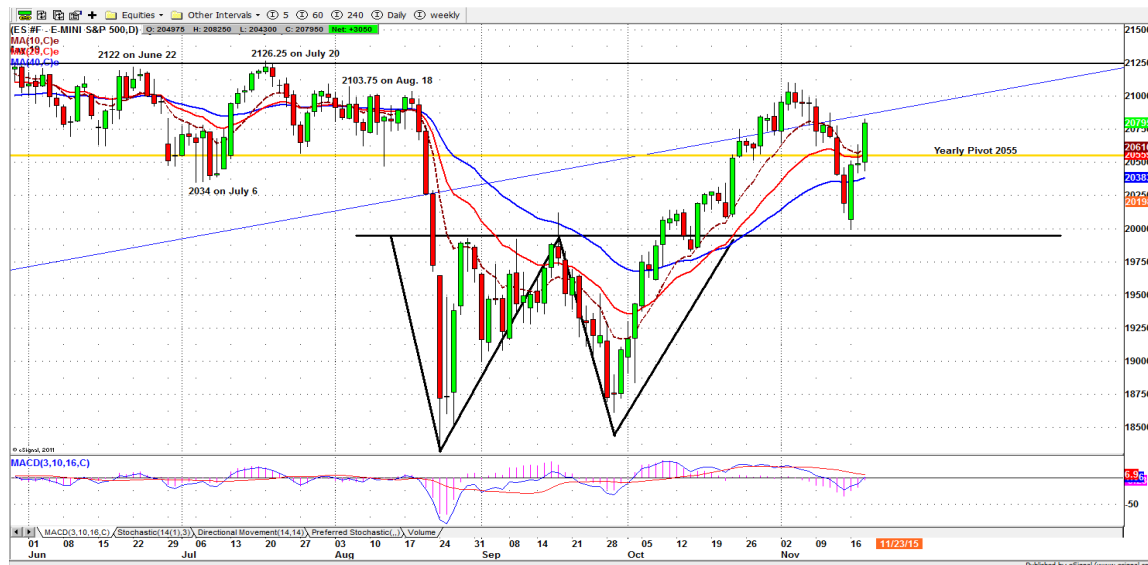
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2112.00-2114.50	2073.50-2069.50
1st Sell level	2096.50-2093.75	2046.75-2052.50
Key #	2085.50-2082.50	2016.50-2014.50
1st Buy level	2064.25-2063.50	1973.75-1975.00
2nd Buy level	2053.50-2052.50	1950.25-1947.75

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)

ESZ5 Daily Chart



ES regained control of the key yearly level at 2055. After the FOMC minutes were released, the buyers returned and pushed the price back above 2079 for closing.

The message in the FOMC minutes is quite clear. US financial instruments are the safe haven for the world, and the US is the world's safest investment environment. The effect will be to bring even more overseas money into US markets.

The Fed – so far as the minutes reveal – is clearly getting ready to raise rates, which will keep the US dollar strong for the time being. Now the ES is also getting ready to defy conventional wisdom – higher rates mean lower prices for stocks – and move higher to challenge the next resistance line at 2093.75. A move above 2096.50 will push ES back up to this year's high.

Today 2055-56 becomes a major support zone. It has to hold up to support a close for the SP500 cash index above 2075 for option expiration today. Any pullback will be likely bought by shorts covering and new buyers. "Buy on the Dip" will be seen again today.

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

Major support levels: 2050-45, 2030.50-32.50, 2021.50-23.75

Major resistance levels: 2097-95, 2114.50-16.50

TRADING STRATEGY: Nov. 19, 2015

a. Intraday Scalping numbers

Sell level	2064.25-2063.00	2074.50-2075.50	2084.50-2085.50
Buy level	2039.50-2038.50	2030.50-2029.50	2019.50-2018.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2059.50-2058.25	2049.00
Buy level	2031.50-2030.50	2041.00

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2075 calls	2015-11-20	ES above 2040
Meanline	2000		
	1950 puts	2015-11-20	ES below 2000

Murrey Math Line Movement *

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

Prior Move	3.91	Up Move	7.81	Down Move	3.91
2070.31	+2/8	2078.13	+2/8	2054.69	+2/8
2066.41	+1/8	2070.31	+1/8	2050.78	+1/8
2062.50	8/8	2062.50	8/8	2046.88	8/8
2058.59	7/8	2054.69	7/8	2042.97	7/8
2054.69	6/8	2046.88	6/8	2039.06	6/8
2050.78	5/8	2039.06	5/8	2035.16	5/8
2046.88	4/8	2031.25	4/8	2031.25	4/8
2042.97	3/8	2023.44	3/8	2027.34	3/8
2039.06	2/8	2015.63	2/8	2023.44	2/8
2035.16	1/8	2007.81	1/8	2019.53	1/8
2031.25	0/8	2000.00	0/8	2015.63	0/8
2027.34	-1/8	1992.19	-1/8	2011.72	-1/8
2023.44	-2/8	1984.38	-2/8	2007.81	-2/8

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

	1 st Sell level	2 nd Sell level
	2088.75-2090.50 (s192.50)	2095.25 -2096.75 (s99.50)
Central line	2082.50	
	2071.75-2070.00 (s167.50)	2065.25-2063.75 (s162.25)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2082.50

Above it, ES could pop up to 2088.75-2090.50 or higher to 2095.25-2096.75 (short entry).

Below it, ES could dip into 2071.75-2070.00 or lower to 2065.25-2063.75 (long entry).