



Naturus

Daily Trading Plan Dec. 9, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2057.50	2073.00	2050.25	2058.75
GBX 2080.00	2081.50	2050.25	2058.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2094.00 2108.00	2180.75	2239.00	2540.25
R2	2083.50 2094.75	2143.00	2174.75	2314.50
R1	2071.25 2076.75	2115.75	2127.25	2183.50
PPT	2060.75 2063.50	2078.00	2062.75	1957.75
S1	2048.25 2045.50	2050.50	2015.25	1826.75
S2	2037.75 2032.25	2012.75	1951.00	1601.00
S3	2025.50 2014.25	1985.50	1903.50	1470.00

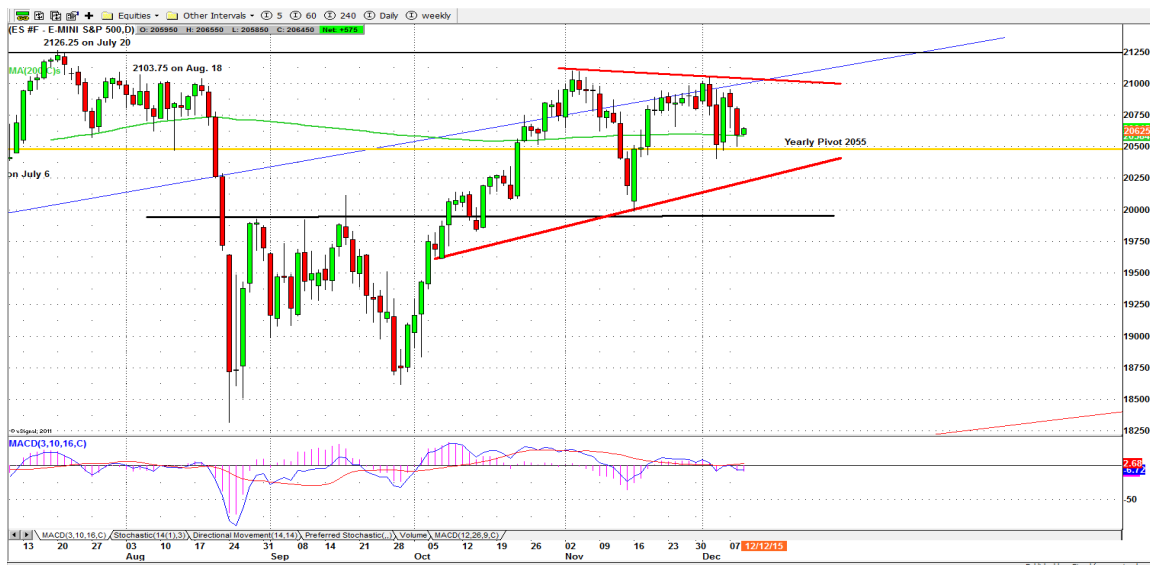
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2095.75-2093.00	2156.50-2159.50
1st Sell level	2083.50-2084.50	2137.25-2139.50
Key #	2085.50-2084.50	2105.50-2103.50
1st Buy level	2045.50-2043.25	2040.75-2043.50
2nd Buy level	2029.50-2027.25	2024.50-2025.25

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



The ES dropped about 25 points in overnight trading, rallied back 20 points once the day session opened, then gave back about half of the recovery to close almost 23 points below the previous close. It was the second consecutive losing day, but the ES managed to hold above 200 sma for closing. The continuation selling was related to weak oil prices. .

The contract rollover already started yesterday, and today more and more people will move from the December contract into the March contract. This could make price movement more choppy and unpredictable in both directions.

Today ES could have a bounce day as long as overnight trading holds above the 2057.50 level. But yesterday's high around 2075-73.50 (in the regular trading session) will be the first resistance zone, followed by the 2081-84.50 area

In any event today 2078.50 is a very important line for any upside move and 2048 is a key line for any downside move.

- A move above 2078.50 could trigger a short squeeze and push price back up to 2081-2084.50 or 2090.50-88.50.
- A move below 2048 line could trigger lower sell stops and lead the price lower to 2043-39.50 zone.

The 2040 low created on Dec. 3 hasn't been tested yet. At some point this level will be retested again. Because the ultra-short-term is oversold, today a bounce is likely

But as soon as the oversold condition is corrected, we should expect the pull-back to continue.

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

Major support levels: 2050-45, 2030.50-32.50, 2019.50-22.50
 Major resistance levels: 2088-89.50 2105-08, 2114.50-16.50, 2121-23.50

TRADING STRATEGY: Dec. 9, 2015

a. Intraday Scalping numbers

Sell level	2069.50-2071.50	2078.50-2081.50	2096.75-2093.50
Buy level	2048.50-2047.50	2040.75-2039.50	2030.50-2027.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2088.50-2089.50	2085.50
Buy level	2069.00-2070.50	2081.00

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2155 calls	12/11/15	ES above 2105
Meanline	2095		
	2025 puts	12/11/15	ES below 2065

Murrey Math Line Movement *

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

Prior Move	3.91	Up Move	3.91	Down Move	3.91
2085.94	+2/8	2101.56	+2/8	2070.31	+2/8
2082.03	+1/8	2097.66	+1/8	2066.41	+1/8
2078.13	8/8	2093.75	8/8	2062.50	8/8
2074.22	7/8	2089.84	7/8	2058.59	7/8
2070.31	6/8	2085.94	6/8	2054.69	6/8
2066.41	5/8	2082.03	5/8	2050.78	5/8
2062.50	4/8	2078.13	4/8	2046.88	4/8
2058.59	3/8	2074.22	3/8	2042.97	3/8
2054.69	2/8	2070.31	2/8	2039.06	2/8
2050.78	1/8	2066.41	1/8	2035.16	1/8
2046.88	0/8	2062.50	0/8	2031.25	0/8
2042.97	-1/8	2058.59	-1/8	2027.34	-1/8
2039.06	-2/8	2054.69	-2/8	2023.44	-2/8

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

	1 st Sell level	2 nd Sell level
	2069.50-2071.50 (s173.50)	2076.75-2078.75 (s198.50)
Central line	2065.50	
	2051.50-2052.00 (s50.00)	2043.50-2042.50 (s40.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2065.50

Above it, ES could pop up to 2069.50-2071.50 or higher to 2076.75-2078.75 (short entry).

Below it, ES could dip into 2051.50-2052.00 or lower to 2043.50-2042.50 (long entry).