



Natusus

Daily Trading Plan Dec. 15, 2015

1. PREVIOUS DAY (ESH6)

Open	High	Low	Closing
RTH 2003.25	2015.25	1983.25	2009.50
GBX 2001.25	2019.50	1983.25	2009.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2061.25	2165.00	2239.00	2540.25
R2	2040.25	2130.25	2174.75	2314.50
R1	2025.00	2065.75	2127.25	2183.50
PPT	2004.00	2031.00	2062.75	1957.75
S1	1988.50	1966.50	2015.25	1826.75
S2	1967.75	1931.75	1951.00	1601.00
S3	1952.25	1867.25	1903.50	1470.00

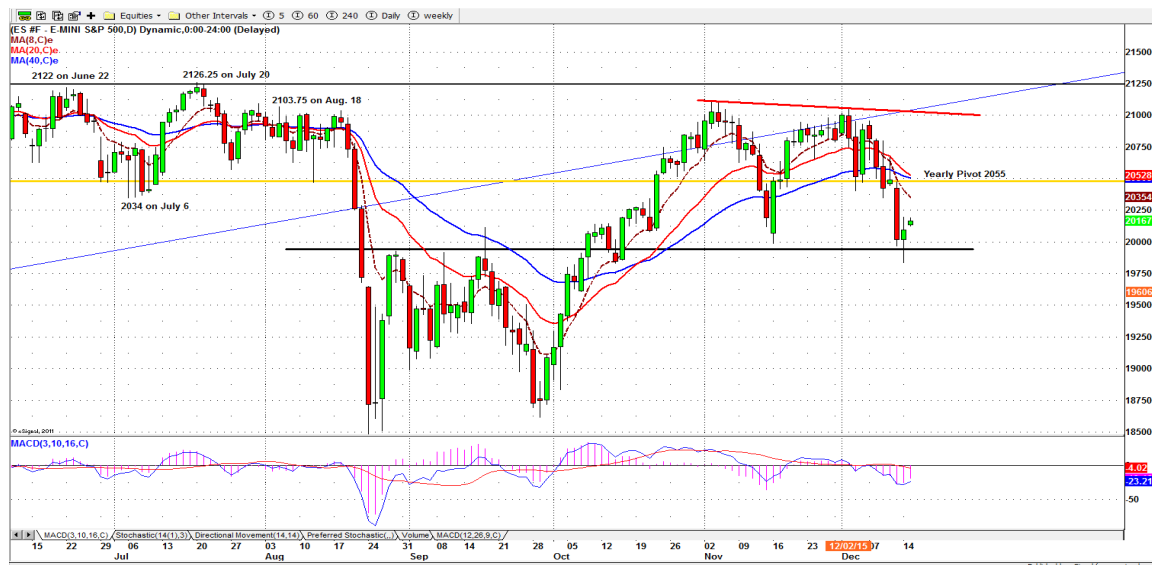
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2042.75-2045.50	2060.50-2063.50
1st Sell level	2031.50-2029.50	2047.25-2052.00
Key #	2005.50-2006.50	2031.50-2028.50
1st Buy level	1987.25-1985.50	1956.50-1954.50
2nd Buy level	1965.00-1962.50	1930.00-1932.50

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.natusus.com

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

ESH6 Daily Chart



ES sold off in the morning sessions after Draghi spoke at 7am eastern time. ES moved below the 1992-1990.50 zone first before it managed to regain some ground in the afternoon session. At the close, some shorts covering and continuing movement into the new contract pushed the ES backed up into the green.

Today we may see a further rally in the early sessions. But the 10-day moving average line will act as the first momentum resistance area at 2035.50, with 20/40ema lines still above it. Before the FOMC policy announcement, we are likely to see profit taking or protective exits on both sides. A failure to push the price above the 10ema line indicates that the Bears still are in charge.

The 1996.50-95.50 zone becomes today's key zone. As long as this zone holds ES up during overnight trading, odds likely favor to push price back up higher to close the gap in the rollover contracts in the 2048.50 area. A break below this zone indicates the declining is not over and a further drop to toward 1975-65 should still be expected.

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

Major support levels: 1998.50-96.50, 1975.50-72.75, 1976-65.50, 1955-50
 Major resistance levels: 2047.50-52, 2088-89.50 2105-08, 2114.50-16.50

TRADING STRATEGY: Dec. 15, 2015

a. Intraday Scalping numbers

	2025.50-2028.50	2038.50-2040.50	2047.25-2031.25
Sell level			
Buy level	1998.50-1997.50	1990.50-1992.50	1985.50-1983.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2025.50-2023.50	2015.50
Buy level	1998.50-1999.50	2009.50

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2065 calls	15-12-18	ES above 2025
Meanline	2025		
	1925 puts	15-12-18	ES below 1975

Murrey Math Line Movement *

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

Prior Move	7.81	Up Move	7.81	Down Move	7.81
2015.63	+2/8	2078.13	+2/8	2078.13	+2/8
2007.81	+1/8	2070.31	+1/8	2070.31	+1/8
2000.00	8/8	2062.50	8/8	2062.50	8/8
1992.19	7/8	2054.69	7/8	2054.69	7/8
1984.38	6/8	2046.88	6/8	2046.88	6/8
1976.56	5/8	2039.06	5/8	2039.06	5/8
1968.75	4/8	2031.25	4/8	2031.25	4/8
1960.94	3/8	2023.44	3/8	2023.44	3/8
1953.13	2/8	2015.63	2/8	2015.63	2/8
1945.31	1/8	2007.81	1/8	2007.81	1/8
1937.50	0/8	2000.00	0/8	2000.00	0/8
1929.69	-1/8	1992.19	-1/8	1992.19	-1/8
1921.88	-2/8	1984.38	-2/8	1984.38	-2/8

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

	1 st Sell level	2 nd Sell level
	2019.50-2021.75 (s122.50)	2026.50-2028.50 (s131.50)
Central line	2008.50	
	1998.25-1996.75 (s95.50)	1985.50-1984.50 (s83.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2008.50

Above it, ES could pop up to 2019.50-2021.75 or higher to 2026.50-2028.50 (short entry).

Below it, ES could dip into 1998.25-1996.75 or lower to 1985.50-1984.50 (long entry).