



Naturus

Daily Trading Plan Jan 15, 2016

1. PREVIOUS DAY (ESH6)

Open	High	Low	Closing
RTH 1890.50	1927.50	1871.00	1914.50
GBX1883.75	1927.50	1871.00	1914.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1994.25	2084.75	2221.00	2472.50
R2	1961.00	2049.50	2163.00	2303.25
R1	1937.75	1980.50	2099.25	2169.50
PPT	1904.50	1945.50	2041.25	2000.25
S1	1881.00	1876.50	1977.50	1866.25
S2	1847.75	1841.00	1919.50	1697.00
S3	1824.50	1772.00	1855.75	1563.33

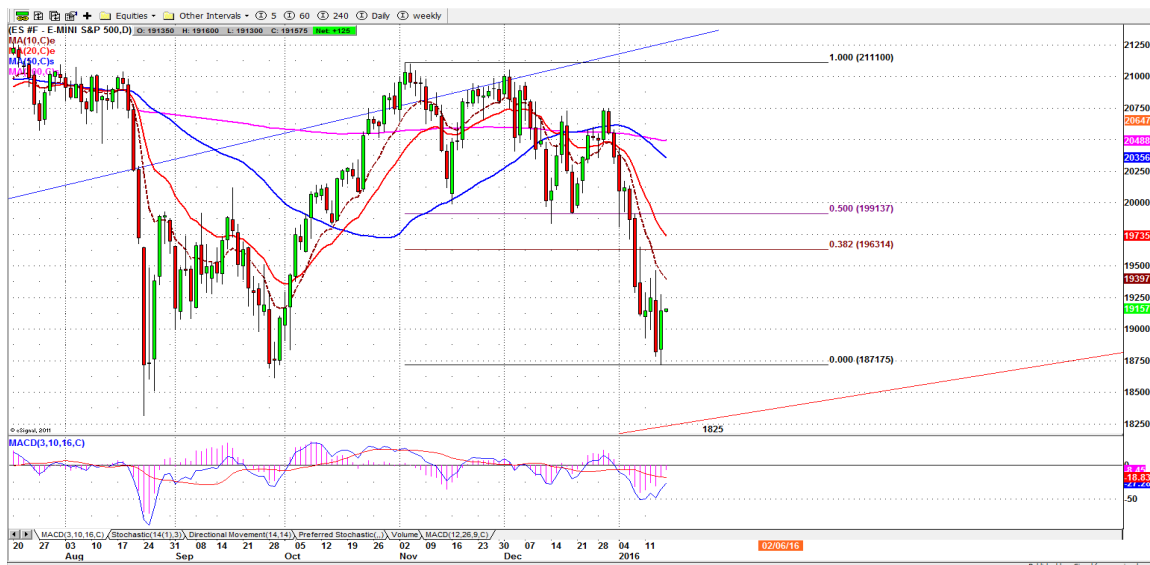
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	1962.75-1965.75	1990.50-1992.50
1st Sell level	1951.50-1949.50	1975.25-1973.50
Key #	1929.50-1933.00	1935.50-1937.50
1st Buy level	1875.00-1878.00	1881.25-1882.75
2nd Buy level	1862.50-1866.00	1855.25-1857.50

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)

ESH6 Daily Chart



ES rebounded from the intraday low at 1871 and closed up by 33 points yesterday. The volume increased by 5% more than the previous day's volume. But the price has no new low bottom yet.

Based on the daily chart, ES traded above last September's low. The short-term oversold condition suggested profit taking. But price remains under the 10/20ema lines. The pattern still looks bearish. We may see one or two extra days bounce until the short-term oversold condition gets totally solved.

Today is ES option expiration. 1929.50 line will be the first line to watch carefully. This line controls the upside movement. A move above it could continue to squeeze shorts and push price up to 1939-43 or higher up to 1955-57.50 zone (if upside momentum is strong). Holding under 1929.50 could lead the ES to pullback to test yesterday afternoon's breakout level 1902.75-06.25. A break below 1895.50 will be bearish again. A further decline should then be expected.

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

Major support levels: 1866-62.50, 1856-50.25, 1830-25, 1800-1795
 Major resistance levels: 1929.50-32.50, 1956.50-57.50, 1970-65.50

TRADING STRATEGY: Jan 15, 2015

a. Intraday Scalping numbers

Sell level	1934.75-1935.50	1943.50-1945.50	1955.50-1956.50
Buy level	1893.75-1895.50	1885.25-1882.75	1875.50-1874.75

b. Gap Trading (only for early sessions)

	Gap	target
Sell level		
Buy level		

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2025 calls	Jan. 15, 2016	
Meanline	1975		
	1800 puts	Jan. 15, 2016	

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
1953.13	+2/8	1984.38	+2/8	1953.13	+2/8
1945.31	+1/8	1976.56	+1/8	1945.31	+1/8
1937.50	8/8	1968.75	8/8	1937.50	8/8
1929.69	7/8	1960.94	7/8	1929.69	7/8
1921.88	6/8	1953.13	6/8	1921.88	6/8
1914.06	5/8	1945.31	5/8	1914.06	5/8
1906.25	4/8	1937.50	4/8	1906.25	4/8
1898.44	3/8	1929.69	3/8	1898.44	3/8
1890.63	2/8	1921.88	2/8	1890.63	2/8
1882.81	1/8	1914.06	1/8	1882.81	1/8
1875.00	0/8	1906.25	0/8	1875.00	0/8
1867.19	-1/8	1898.44	-1/8	1867.19	-1/8
1859.38	-2/8	1890.63	-2/8	1859.38	-2/8

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

	1 st Sell level	2 nd Sell level
	1928.50-1929.50 (sl31.75)	1934.50-1935.75 (sl37.50)
Central line	1909.25	
	1892.50-1893.75 (s90.50)	1878.50-1875.50 (s72.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1909.25

Above it, ES could pop up to 1928.50-1929.50 or higher to 1934.50-1935.75 (short entry).

Below it, ES could dip into 1892.50-1893.75 or lower to 1878.50-1875.50 (long entry).