



Naturus

Daily Trading Plan Dec. 18, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2068.50	2069.50	2023.25	2024.75
GBX 2060.50	2069.50	2023.25	2024.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2101.50	2165.00	2239.00	2540.25
R2	2085.50	2130.25	2174.75	2314.50
R1	2055.25	2065.75	2127.25	2183.50
PPT	2039.25	2031.00	2062.75	1957.75
S1	2008.75	1966.50	2015.25	1826.75
S2	1992.75	1931.75	1951.00	1601.00
S3	1962.50	1867.25	1903.50	1470.00

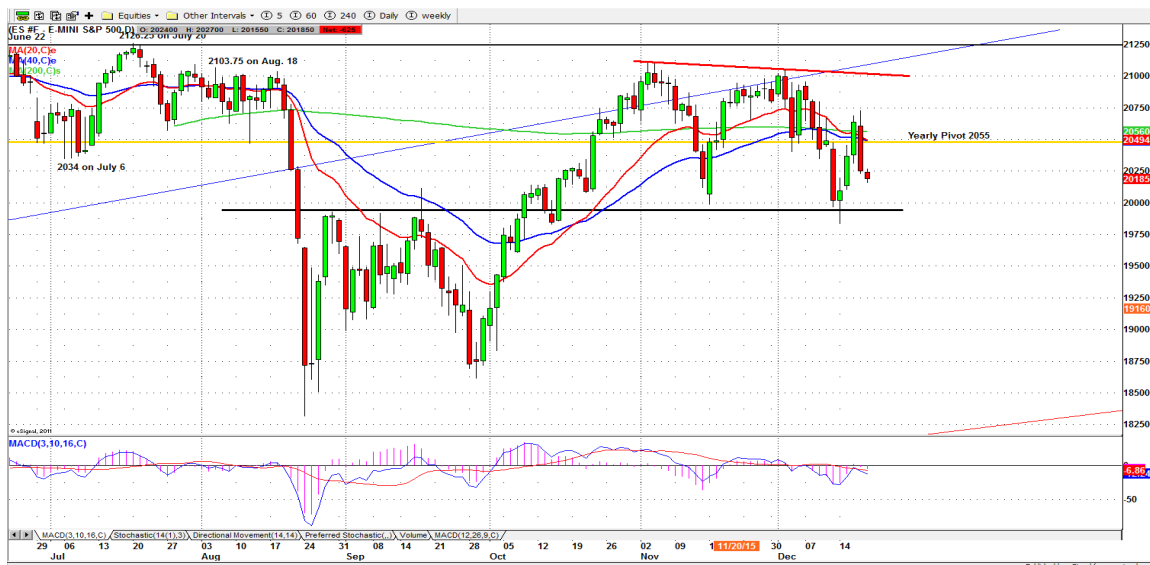
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2056.50-2057.50	2060.50-2063.50
1st Sell level	2046.25-2044.75	2047.25-2052.00
Key #	2037.50-2039.50	2031.50-2028.50
1st Buy level	2015.50-2014.00	1956.50-1954.50
2nd Buy level	1991.25-1992.50	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.naturus.com

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

ESH6 Daily Chart



Thursday ES gave back all the gain made on FOMC day and formed a bearish engulfing candle on the daily chart. The price was bearish again and indicates that ES intends to fill the 2009.50 gap and retest the 2000 level again.

Today is a quadruple witch expiration day. The December futures contract will expire at 9:30am. The new contract (ESH6) could continue going down to fill 2009.50 gap and then bounce if the 2000 level holds up. But the bounce may not change the downtrend direction.

2055-56 will once again be a major resistance zone for today. Traders still should look to sell into strength and buy into weakness. As long as ES doesn't go above 2085 we should consider this as a range movement at this stage.

ES has bounced around the 200-day moving average line several times before. But each time it made lower highs. This is not a good pattern for the longer term. It indicates that the Top is in process. It may provide lots of room for the downside if 1992-90 zone fails to hold up for next year.

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

Major support levels: 2009.50-07.50, 1992.50-90.50, 1975.50-72.75
 Major resistance levels: 2088-89.50, 2105-08, 2114.50-16.50

TRADING STRATEGY: Dec. 18, 2015

a. Intraday Scalping numbers

Sell level	2044.75-2046.00	2056.50-2058.50	2064.25-2066.25
Buy level	2016.50-2014.75	2010.50-2009.50	2001.50-1998.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2037.50-2039.50	2024.75
Buy level	2010.50-2009.50	2021.75

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
2078.13	+2/8	2078.13	+2/8	2078.13	+2/8
2070.31	+1/8	2070.31	+1/8	2070.31	+1/8
2062.50	8/8	2062.50	8/8	2062.50	8/8
2054.69	7/8	2054.69	7/8	2054.69	7/8
2046.88	6/8	2046.88	6/8	2046.88	6/8
2039.06	5/8	2039.06	5/8	2039.06	5/8
2031.25	4/8	2031.25	4/8	2031.25	4/8
2023.44	3/8	2023.44	3/8	2023.44	3/8
2015.63	2/8	2015.63	2/8	2015.63	2/8
2007.81	1/8	2007.81	1/8	2007.81	1/8
2000.00	0/8	2000.00	0/8	2000.00	0/8
1992.19	-1/8	1992.19	-1/8	1992.19	-1/8
1984.38	-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
	2041.50-2043.75 (s144.75)	2050.50-2052.50 (s155.50)
Central line	2031.75	
	2016.25-2014.75 (s14.50)	2005.00-2006.50 (s02.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2031.50

Above it, ES could pop up to 2041.50-2043.75 or higher to 2050.50-2052.50 (short entry).

Below it, ES could dip into 2016.25-2014.75 or lower to 2005.00-2006.50 (long entry).