



# Natusus

## Daily Trading Plan Nov. 3, 2015

### 1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2076.50	2100.00	2075.50	2095.50
GBX 2073.00	2100.00	2064.25	2095.50

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2130.00	2138.75	2363.00	2540.25
R2	2115.00	2116.75	2229.00	2314.50
R1	2105.25	2095.25	2151.50	2183.50
<b>PPT</b>	<b>2090.25</b>	<b>2073.25</b>	<b>2017.25</b>	<b>1957.75</b>
S1	2080.50	2051.75	1939.50	1826.75
S2	2065.50	2029.75	1805.25	1601.00
S3	2055.75	2008.25	1727.75	1470.00

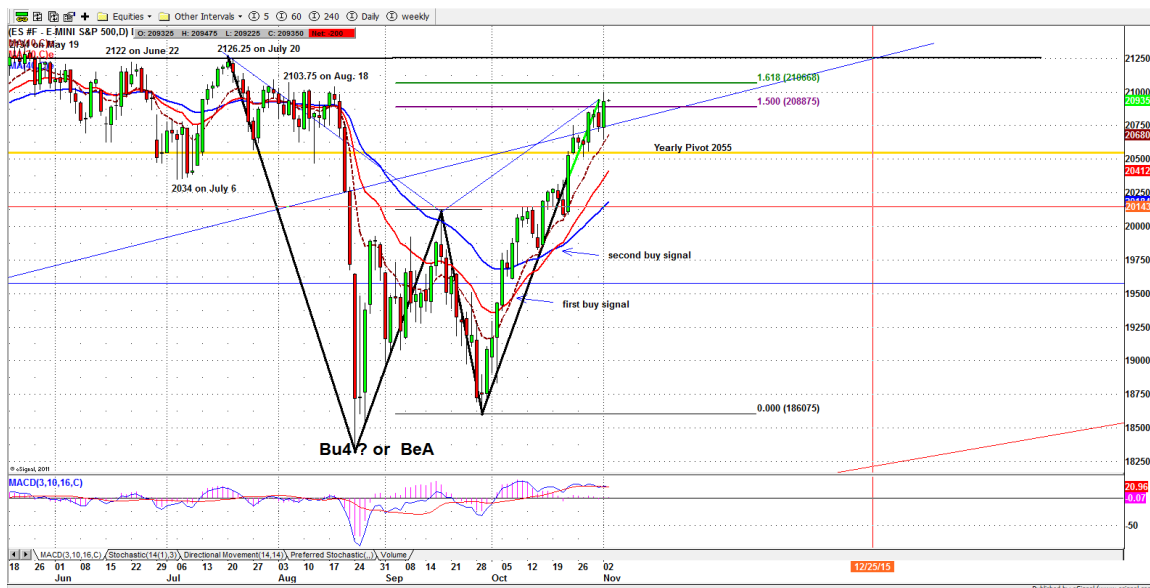
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2119.75-2121.75</b>	<b>2124.20-2123.75</b>
<b>1<sup>st</sup> Sell level</b>	<b>2112.50-2114.50</b>	<b>2114.20-2113.75</b>
<b>Key #</b>	<b>2102.50-2100.25</b>	<b>2095.75-2094.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2081.75-2083.50</b>	<b>2043.50-2045.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2073.00-2074.50</b>	<b>2023.00-2021.75</b>

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](http://www.natusus.com)

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

### ESZ5 Daily Chart



ES kicked off the first trading day of November in bullish form. Even though the futures sold off a little overnight during Asia trading time, it fully recovered all overnight loss before the US open. And then it went higher. The price touched 2100 briefly before retracing into the close.

Today ES could make a consolidation move first before it attempts to rally again. 2086.75 was yesterday's intraday breakout level, which could be retested once today either in overnight trading or early morning sessions.

2064 turns into the current major support level. As long as this level holds up, buying on dips will continue.

Sentiment is still bullish and favors upside movement. This could prevent ES from profit taking at the higher level. Total volume was less than the prior day, and market internals have a short-term extremely overbought condition. In some days, we may see a fast pullback and fast bounce again, perhaps next week..

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

Major support levels: 2064-62, 2055-56.50, 2014.50-12.50, 2005-02.75,  
 Major resistance levels: 2099-2103, 2114.50-16.50

**TRADING STRATEGY: Oct. 30, 2015**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2099.00-2101.50</b>	<b>2109.50-2112.50</b>	<b>2121.50-2123.75</b>
<b>Buy level</b>	<b>2081.75-2083.50</b>	<b>2072.50-2073.50</b>	<b>2066.50-2064.75</b>

**b. Gap Trading (only for early sessions)**

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>2105.50-2106.75</b>	<b>2095.50</b>
<b>Buy level</b>	<b>2086.75-2087.50</b>	<b>2095.50</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2105 calls</b>	<b>2015-11-6</b>	<b>ES above 2085</b>
<b>Meanline</b>	<b>2065</b>		
	<b>1995 puts</b>	<b>2015-11-6</b>	<b>ES below 2000</b>

## 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
2101.56	+2/8	2132.81	+2/8	2101.56	+2/8
2097.66	+1/8	2128.91	+1/8	2097.66	+1/8
<b>2093.75</b>	<b>8/8</b>	<b>2125.00</b>	<b>8/8</b>	<b>2093.75</b>	<b>8/8</b>
2089.84	7/8	2121.09	7/8	2089.84	7/8
2085.94	6/8	2117.19	6/8	2085.94	6/8
2082.03	5/8	2113.28	5/8	2082.03	5/8
2078.13	4/8	2109.38	4/8	2078.13	4/8
2074.22	3/8	2105.47	3/8	2074.22	3/8
2070.31	2/8	2101.56	2/8	2070.31	2/8
2066.41	1/8	2097.66	1/8	2066.41	1/8
2062.50	0/8	2093.75	0/8	2062.50	0/8
2058.59	-1/8	2089.84	-1/8	2058.59	-1/8
2054.69	-2/8	2085.94	-2/8	2054.69	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2101.50-2102.50 (s103.50)	2111.50-2114.25 (s16.50)
Central line	2096.50	
	2086.50-2085.50 (s183.75)	2075.50-2076.75 (s173.00)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

### Overnight Call:

Central line = 2096.50

Above it, ES could pop up to 2101.50-2102.50 or higher to 2111.50-2114.25 (short entry).

Below it, ES could dip into 2086.50-2085.00 or lower to 2075.50-2076.75 (long entry).