



Natusus

Daily Trading Plan Nov. 4, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2093.50	2110.25	2090.50	2103.00
GBX 2092.50	2110.25	2089.00	2103.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2133.75	2138.75	2363.00	2540.25
R2	2122.00	2116.75	2229.00	2314.50
R1	2112.50	2095.25	2151.50	2183.50
PPT	2100.75	2073.25	2017.25	1957.75
S1	2091.25	2051.75	1939.50	1826.75
S2	2079.50	2029.75	1805.25	1601.00
S3	2070.00	2008.25	1727.75	1470.00

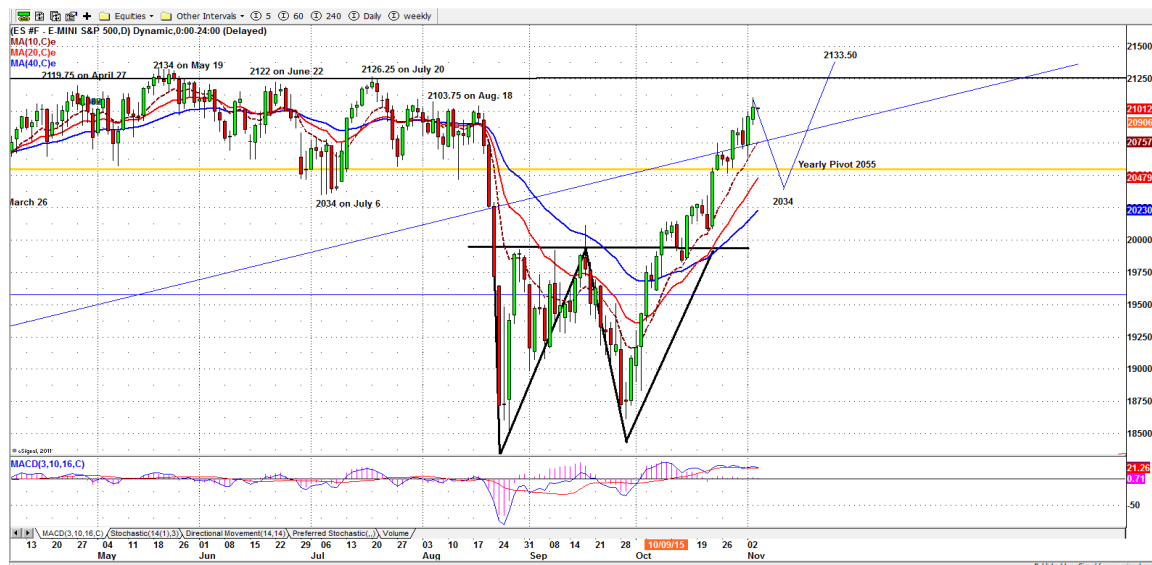
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2123.75-2121.75	2124.20-2123.75
1st Sell level	2112.50-2114.50	2114.20-2113.75
Key #	2103.50-2101.25	2095.75-2094.50
1st Buy level	2089.25-2088.50	2043.50-2045.50
2nd Buy level	2083.75-2082.50	2023.00-2021.75

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)

ESZ5 Daily Chart



ES made a continuation high move yesterday. It not only broke through the 2100 level, also it almost made highs above 2103.75, the level where the selling started on August 18. It indicates ES will not visit the 1850 level for rest of year.

Now there are lots of broken resistance levels that turn into support levels. First will be 2075, and then 2050, but the major one will be the 2035-25 zone. As long as ES doesn't close below it, the tendency favors the upside. The full measurement for the double bottom pattern breakout will be at 2133.50; the extreme, extended upside target is 2192.50.

Sentiment remains bullish. But the classic bullish period of end and beginning of month will end on Friday. We may see some brief pullback in the coming days or weeks, but eventually ES will move back up for the end of year.

Today we may see a small pullback in the early sessions waiting for the ADP report. We also have four Fed members speaking. But we still will see "BUY on DIP" moves at the support areas.

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: 2114.50-16.50, 2112.75-23.50, 2131.50-29.75

TRADING STRATEGY: Nov. 4, 2015**a. Intraday Scalping numbers**

Sell level	2109.50-2112.50	2121.50-2123.75	2131.50-2129.75
Buy level	2089.75-2088.50	2080.50-2083.50	2075.50-2072.75

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2112.50-2114.75	2103.00
Buy level	2091.75-2090.50	2103.00

c. Option Premium Collecting trades

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

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
2132.81	+2/8	2132.81	+2/8	2117.19	+2/8
2128.91	+1/8	2128.91	+1/8	2113.28	+1/8
2125.00	8/8	2125.00	8/8	2109.38	8/8
2121.09	7/8	2121.09	7/8	2105.47	7/8
2117.19	6/8	2117.19	6/8	2101.56	6/8
2113.28	5/8	2113.28	5/8	2097.66	5/8
2109.38	4/8	2109.38	4/8	2093.75	4/8
2105.47	3/8	2105.47	3/8	2089.84	3/8
2101.56	2/8	2101.56	2/8	2085.94	2/8
2097.66	1/8	2097.66	1/8	2082.03	1/8
2093.75	0/8	2093.75	0/8	2078.13	0/8
2089.84	-1/8	2089.84	-1/8	2074.22	-1/8
2085.94	-2/8	2085.94	-2/8	2070.31	-2/8

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

	1 st Sell level	2 nd Sell level
	2108.50-2109.50 (s110.50)	2112.50-2114.25 (s16.50)
Central line	2103.75	
	2095.50-2093.50 (s190.50)	2084.25-2081.75 (s180.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2103.75

Above it, ES could pop up to 2108.50-2109.50 or higher to 2112.50-2114.25 (short entry).

Below it, ES could dip into 2095.50-2093.50 or lower to 2084.50-2081.75 (long entry).