



Natusus

Daily Trading Plan Nov. 5, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2106.25	2108.50	2090.50	2094.75
GBX 2102.50	2109.75	2090.50	2094.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2125.75	2138.75	2363.00	2540.25
R2	2117.75	2116.75	2229.00	2314.50
R1	2106.50	2095.25	2151.50	2183.50
PPT	2098.50	2073.25	2017.25	1957.75
S1	2087.00	2051.75	1939.50	1826.75
S2	2079.00	2029.75	1805.25	1601.00
S3	2069.75	2008.25	1727.75	1470.00

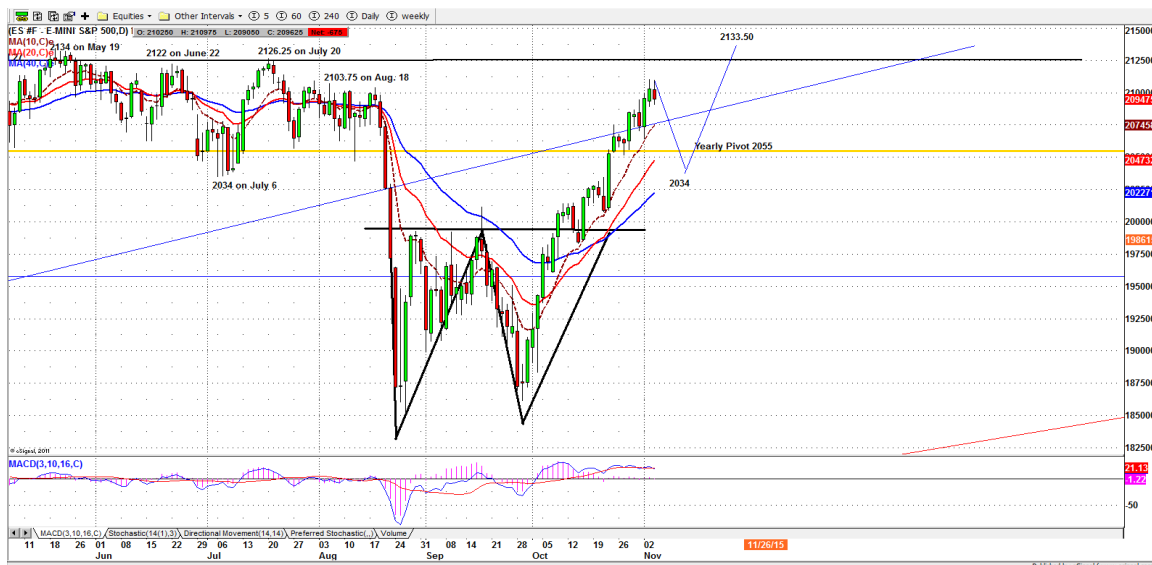
3. FOCUS NUMBERS

	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 #	2100.50-2098.50	2095.75-2094.50
1st Buy level	2087.25-2086.50	2043.50-2045.50
2nd Buy level	2073.75-2071.50	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 spent lots of time struggling to hold up the 2100 level before Mrs. Yellen testified before Congress. As usual, the Fed did not give a direct answer:

“It could be appropriate in December to hike rates. No decision has been made on whether hike in December.”

This kind of ambiguity made the market nervous. Some small selling pressure increased, but still it was not too bad. ES was able to hold above the prior day's low (2090.50) for the close.

Now the short-term has an extremely overbought condition. Sentiment was slightly bearish on yesterday's closing. We may continue to see a small pullback in early sessions. But we still should expect 2075-73 support will hold ES up today.

Six more Fed members will give speeches today. If any one of them actually says something it could move the market.

2089 is the first line to indicate if ES should go lower or not. A move below it could push ES down toward 2082-80.50 or lower toward 2073-75 zone to attempt filling the 2073 unfilled gap. On a failure to break 2089 line, ES still has a chance to move back near 2100-05 today.

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. 5, 2015

a. Intraday Scalping numbers

Sell level	2109.50-2112.50	2121.50-2123.75	2131.50-2129.75
Buy level	2086.50-2087.50	2080.50-2078.50	2071.50-2072.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2103.50-2100.75	2094.75
Buy level	2082.75-2080.50	2090.50

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	1.95	Up Move	3.91	Down Move	3.91
2113.28	+2/8	2132.81	+2/8	2117.19	+2/8
2111.33	+1/8	2128.91	+1/8	2113.28	+1/8
2109.38	8/8	2125.00	8/8	2109.38	8/8
2107.42	7/8	2121.09	7/8	2105.47	7/8
2105.47	6/8	2117.19	6/8	2101.56	6/8
2103.52	5/8	2113.28	5/8	2097.66	5/8
2101.56	4/8	2109.38	4/8	2093.75	4/8
2099.61	3/8	2105.47	3/8	2089.84	3/8
2097.66	2/8	2101.56	2/8	2085.94	2/8
2095.70	1/8	2097.66	1/8	2082.03	1/8
2093.75	0/8	2093.75	0/8	2078.13	0/8
2091.80	-1/8	2089.84	-1/8	2074.22	-1/8
2089.84	-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
	2106.50-2107.50 (s110.50)	2112.50-2114.25 (s16.50)
Central line	2097.50	
	2090.50-2087.50 (s186.50)	2081.25-2078.75 (s176.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2097.50

Above it, ES could pop up to 2106.50-2107.50 or higher to 2112.50-2114.25 (short entry).

Below it, ES could dip into 2090.50-2087.50 or lower to 2081.50-2078.75 (long entry).