



Natusus

Daily Trading Plan Nov. 10, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2086.00	2088.00	2062.00	2073.00
GBX 2092.00	2097.75	2062.00	2073.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2112.75	2160.50	2363.00	2540.25
R2	2100.25	2135.50	2229.00	2314.50
R1	2086.75	2114.50	2151.50	2183.50
PPT	2074.25	2089.50	2017.25	1957.75
S1	2060.50	2068.50	1939.50	1826.75
S2	2048.25	2043.50	1805.25	1601.00
S3	2034.50	2022.50	1727.75	1470.00

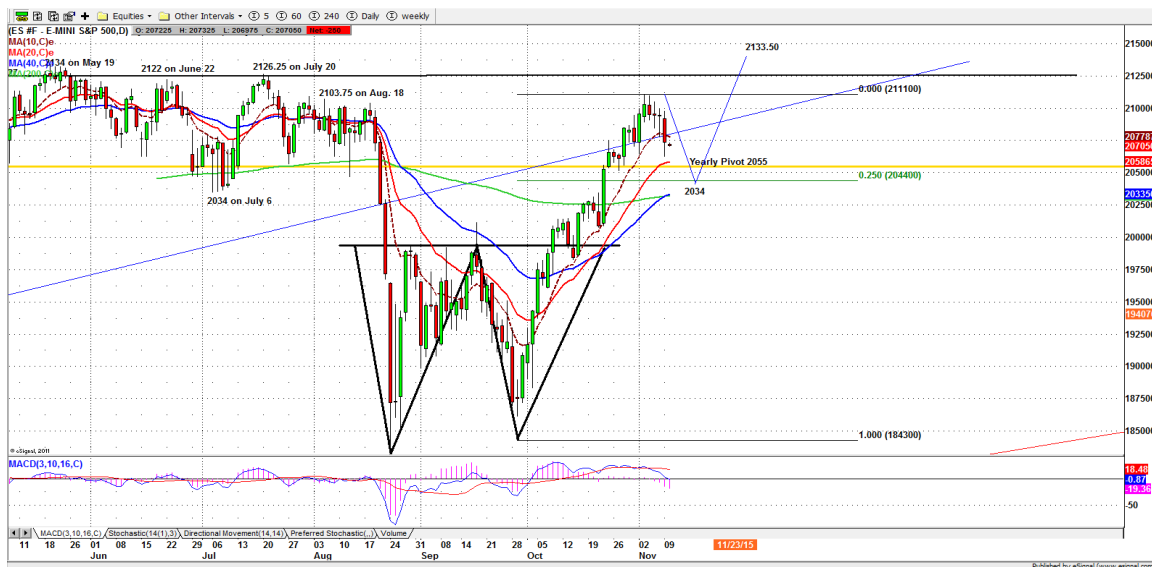
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2101.00-2103.75	2143.75-2145.50
1st Sell level	2092.50-2093.75	2114.25-2113.75
Key #	2077.50-2079.50	2094.75-2096.25
1st Buy level	2059.50-2062.50	2056.00-2058.50
2nd Buy level	2051.50-2048.00	2043.75-2040.75

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 broke the 2084 support line yesterday and closed below it. It gave a first reversal signal and hints that 2110.25 could be the ultra-short-term top.

Today ES could continue staying under 2078.50-80.50 zone and challenge the first major momentum support at 2058.50. A failure to hold above 2055.50 could lead ES down toward 2033.50-35.50 to test July's low again.

The short-term pullback should not cause much concern to long-term and intermediate-term investors. The correction can give them a chance to enter on the long side at a better price.

But the situation is different for short-term traders. This is not the time to fade the intraday downtrend. We will continue to see the dip and pop movement. For the very short-term, right now we are looking for chances to “Short the bounces.”

We expect the very short-term low could be reached on Friday, around the 2058-55 zone, or lower around 2035-25.

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

Major support levels: 2064-62, 2052-54.50, 2035.50-32.50, 2025-23.75
 Major resistance levels: 2114.50-16.50, 2112.75-23.50, 2131.50-29.75

TRADING STRATEGY: Nov. 10, 2015

a. Intraday Scalping numbers

Sell level	2088.50-2089.50	2096.50-2097.75	2101.50-2103.75
Buy level	2062.50-2064.50	2056.50-2052.50	2048.50-2045.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2083.75-2085.75	2073.00
Buy level	2062.75-2063.50	2073.00

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2125 calls	2015-11-13	ES above 2100
Meanline	2100		
	2025 puts	2015-11-13	ES below 2085

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	2101.56	+2/8	2085.94	+2/8
2097.66	+1/8	2097.66	+1/8	2082.03	+1/8
2093.75	8/8	2093.75	8/8	2078.13	8/8
2089.84	7/8	2089.84	7/8	2074.22	7/8
2085.94	6/8	2085.94	6/8	2070.31	6/8
2082.03	5/8	2082.03	5/8	2066.41	5/8
2078.13	4/8	2078.13	4/8	2062.50	4/8
2074.22	3/8	2074.22	3/8	2058.59	3/8
2070.31	2/8	2070.31	2/8	2054.69	2/8
2066.41	1/8	2066.41	1/8	2050.78	1/8
2062.50	0/8	2062.50	0/8	2046.88	0/8
2058.59	-1/8	2058.59	-1/8	2042.97	-1/8
2054.69	-2/8	2054.69	-2/8	2039.06	-2/8

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

	1 st Sell level	2 nd Sell level
	2078.50-2077.25 (s180.50)	2085.75 -2086.50 (s88.50)
Central line	2070.75	
	2064.25-2062.75 (s161.00)	2055.50-2057.75 (s154.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2070.75

Above it, ES could pop up to 2078.50-2077.25 or higher to 2085.75-2086.50 (short entry).

Below it, ES could dip into 2064.25-2062.75 or lower to 2055.50-2057.75 (long entry).