



Natusus

Daily Trading Plan Nov. 12, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2081.75	2082.50	2068.00	2069.00
GBX 2076.50	2087.75	2068.00	2069.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2100.75	2160.50	2363.00	2540.25
R2	2094.00	2135.50	2229.00	2314.50
R1	2081.50	2114.50	2151.50	2183.50
PPT	2074.75	2089.50	2017.25	1957.75
S1	2062.25	2068.50	1939.50	1826.75
S2	2055.50	2043.50	1805.25	1601.00
S3	2043.00	2022.50	1727.75	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2097.00-2098.75	2143.75-2145.50
1st Sell level	2087.50-2088.50	2114.25-2113.75
Key #	2073.00-2075.25	2094.75-2096.25
1st Buy level	2059.50-2058.50	2056.00-2058.50
2nd Buy level	2051.50-2048.75	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

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

Major support levels: 2052-54.50, 2035.50-32.50, 2025-23.75
 Major resistance levels: 2097-95, 2114.50-16.50, 2112.75-23.50

TRADING STRATEGY: Nov. 12, 2015

a. Intraday Scalping numbers

Sell level	2088.50-2089.50	2098.50-2097.75	2106.50-2103.75
Buy level	2060.50-2059.50	2051.50-2048.50	2042.50-2039.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2077.75-2078.50	2069.00
Buy level		

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	1.95	Up Move	3.91	Down Move	3.91
2089.84	+2/8	2101.56	+2/8	2085.94	+2/8
2087.89	+1/8	2097.66	+1/8	2082.03	+1/8
2085.94	8/8	2093.75	8/8	2078.13	8/8
2083.98	7/8	2089.84	7/8	2074.22	7/8
2082.03	6/8	2085.94	6/8	2070.31	6/8
2080.08	5/8	2082.03	5/8	2066.41	5/8
2078.13	4/8	2078.13	4/8	2062.50	4/8
2076.17	3/8	2074.22	3/8	2058.59	3/8
2074.22	2/8	2070.31	2/8	2054.69	2/8
2072.27	1/8	2066.41	1/8	2050.78	1/8
2070.31	0/8	2062.50	0/8	2046.88	0/8
2068.36	-1/8	2058.59	-1/8	2042.97	-1/8
2066.41	-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
	2075.25-2078.00 (s178.50)	2083.50 -2085.50 (s88.50)
Central line	2069.25	
	2059.25-2060.75 (s156.50)	2051.50-2049.75 (s145.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2069.25

Above it, ES could pop up to 2075.25-2078.00 or higher to 2083.50-2085.50 (short entry).

Below it, ES could dip into 2059.25-2060.75 or lower to 2051.50-2049.75 (long entry).