



Natusus

Daily Trading Plan Nov. 17, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2016.25	2051.00	2015.75	2048.00
GBX 2006.50	2051.00	2015.75	2048.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2096.00	2153.25	2363.00	2540.25
R2	2073.50	2125.50	2229.00	2314.50
R1	2060.75	2072.00	2151.50	2183.50
PPT	2038.25	2044.25	2017.25	1957.75
S1	2025.50	1990.75	1939.50	1826.75
S2	2003.00	1963.00	1805.25	1601.00
S3	1990.25	1909.50	1727.75	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2075.50-2073.50	2073.50-2069.50
1st Sell level	2063.50-2061.00	2046.75-2052.50
Key #	2043.50-2039.50	2016.50-2014.50
1st Buy level	2023.75-2020.50	1973.75-1975.00
2nd Buy level	2011.50-2009.50	1950.25-1947.75

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 had a big gap down in the overnight trading. But it was fully recovered when the market opened. ES had several signs pointing to a decline in the morning session, but PPT support overcame all of them. The price was pushed back above last Friday's high for a higher closing. We had a great patriotic rally, as we predicted in yesterday's trading plan.

Today is the market volatility index option expiration day. In order to maintain the low level closing on the \$VIX, the market has to hold up until today's close. It is likely for ES to chop in a sideways zone from 2055 to 2030. But any external event will continue to move the market.

Today the major line is 2055, the yearly pivot line. A stay under it could lead ES to pull back into 2039.50-38.50 or lower to 2031.75-30. A break below 2028.50 will be bearish. It is then likely for ES to go down further to 2023.50-21.75 to test yesterday's support zone again. A move above 2056.50 will be bullish. A further rally to 2063.50-69 zone should then be expected.

Yesterday 420K PPT contracts exited in the last minute on the Globex closing. Will those contracts come back to support the ES again today? Nobody knows. But the best course today is to follow the market step-by-step and be prepared to reaction quickly to events as they develop.

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

Major support levels: 2035.50-32.50, 2025-23.75, 2016-14, 2008-07.50
 Major resistance levels: 2075-78.50, 2097-95, 2114.50-16.50, 2112.75-23.50

TRADING STRATEGY: Nov. 17, 2015

a. Intraday Scalping numbers

	Gap	target	
Sell level	2064.25-2061.00	2072.50-2075.50	2084.50-2085.50
Buy level	2035.50-2037.50	2021.50-2023.50	2011.50-2009.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2062.50-2064.25	2051.50
Buy level	2039.50-2037.50	2048.00

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2075 calls	2015-11-20	ES above 2040
Meanline	2000		
	1950 puts	2015-11-20	ES below 2000

Murrey Math Line Movement *

(Caution. Know MMLine rule before you trade these numbers.)

Prior Move	3.91	Up Move	7.81	Down Move	3.91
2054.69	+2/8	2078.13	+2/8	2054.69	+2/8
2050.78	+1/8	2070.31	+1/8	2050.78	+1/8
2046.88	8/8	2062.50	8/8	2046.88	8/8
2042.97	7/8	2054.69	7/8	2042.97	7/8
2039.06	6/8	2046.88	6/8	2039.06	6/8
2035.16	5/8	2039.06	5/8	2035.16	5/8
2031.25	4/8	2031.25	4/8	2031.25	4/8
2027.34	3/8	2023.44	3/8	2027.34	3/8
2023.44	2/8	2015.63	2/8	2023.44	2/8
2019.53	1/8	2007.81	1/8	2019.53	1/8
2015.63	0/8	2000.00	0/8	2015.63	0/8
2011.72	-1/8	1992.19	-1/8	2011.72	-1/8
2007.81	-2/8	1984.38	-2/8	2007.81	-2/8

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

	1 st Sell level	2 nd Sell level
	2059.25-2057.50 (s159.50)	2064.50 -2066.50 (s67.50)
Central line	2043.75	
	2034.00-2031.75 (s128.50)	2024.25-2021.75 (s118.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2043.75

Above it, ES could pop up to 2059.25-2057.50 or higher to 2064.50-2066.50 (short entry).

Below it, ES could dip into 2034.00-2031.75 or lower to 2024.25-2021.75 (long entry).