



# Natusus

## Daily Trading Plan Nov. 24, 2015

### 1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2080.00	2083.75	2075.25	2079.25
GBX 2078.25	2089.25	2075.25	2079.25

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2107.00	2218.50	2363.00	2540.25
R2	2100.00	2156.50	2229.00	2314.50
R1	2092.25	2122.75	2151.50	2183.50
<b>PPT</b>	<b>2085.25</b>	<b>2060.50</b>	<b>2017.25</b>	<b>1957.75</b>
S1	2077.50	2026.50	1939.50	1826.75
S2	2070.50	1964.50	1805.25	1601.00
S3	2062.50	1930.50	1727.75	1470.00

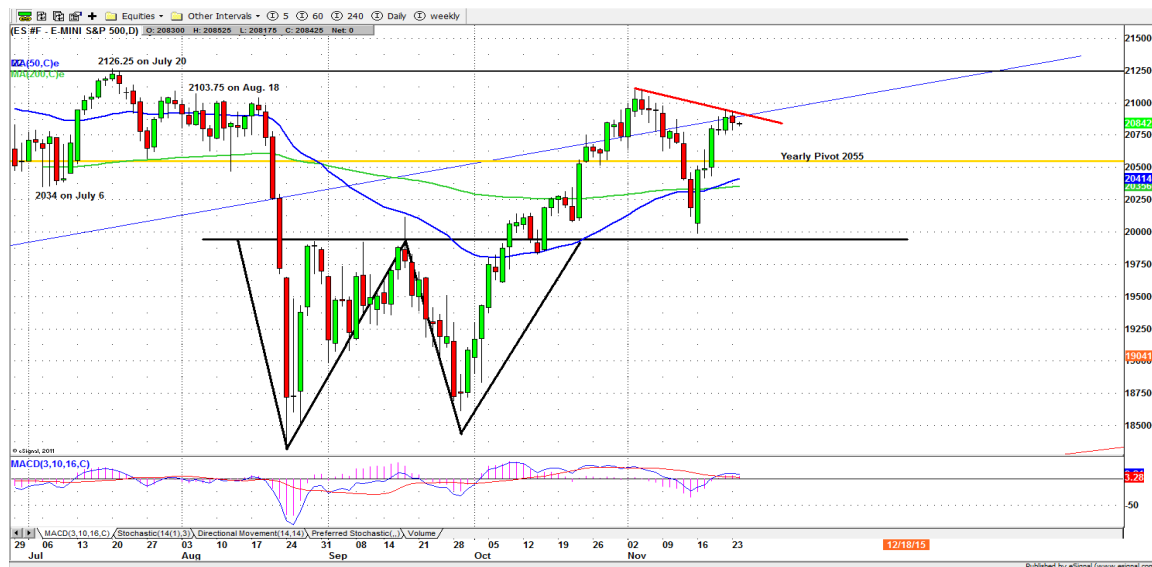
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2107.75-2109.50</b>	<b>2163.50-2162.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2098.50-2100.50</b>	<b>2127.50-2126.50</b>
<b>Key #</b>	<b>2082.50-2083.50</b>	<b>2090.50-2093.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2070.75-2072.50</b>	<b>2051.25-2048.25</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2063.75-2062.50</b>	<b>2015.00-2014.25</b>

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](http://www.natusus.com)

## 4. DAILY OUTLOOK – S&P 500 MINI FUTURES (ES)

### ESZ5 Daily Chart



ES spent most of yesterday in the red. After the November option expired Friday, traders needed to balance their positions, and yesterday was the day. The price movement was very slow. The ES closed down 4.50 points at 2084.25.

Today we get the GDP report in the pre-market session. The report may move the ES a little in either direction – or both.

The key line will be the four-year uptrend line; the ES is currently trading below it. There is another short-term resistance line (red on the chart) which is a major key line at the 2095 area. Both resistance lines are overlapped.

As long as ES can't move above those two lines, it will encourage the buyers to profit profits by exiting some of their positions.

But the support is also not too far away. The major support is the 2033-2014.50 zone. As long as ES doesn't fall below it, seasonal buyers will move in and push ES back above 2055 level again.

Due to pre-holidays, the volume will be lighter than usual. Also the Thanksgiving week typically weaker than its prior week. However this is the favorable season for stocks, and the buyers will still be there.

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

Major support levels: 2050-45, 2030.50-32.50, 2021.50-23.75  
 Major resistance levels: 2097-99, 2114.50-16.50

**TRADING STRATEGY: Nov. 24, 2015**

**a. Intraday Scalping numbers**

	Gap	target	
Sell level	2099.50-2100.50	2107.75-2109.50	2116.50-2114.50
Buy level	2078.50-2077.50	2072.50-2069.00	2062.50-2061.50

**b. Gap Trading (only for early sessions)**

	Gap	target
Sell level	2100.50-2099.50	2093.50
Buy level	2072.00-2069.00	2079.50

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	2155 calls	2015-11-27	ES above 2110
<b>Meanline</b>	<b>2070</b>		
	1985 puts	2015-11-27	ES below 2050

## 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
2097.66	+2/8	2117.19	+2/8	2101.56	+2/8
2095.70	+1/8	2113.28	+1/8	2097.66	+1/8
2093.75	8/8	2109.38	8/8	2093.75	8/8
2091.80	7/8	2105.47	7/8	2089.84	7/8
2089.84	6/8	2101.56	6/8	2085.94	6/8
2087.89	5/8	2097.66	5/8	2082.03	5/8
2085.94	4/8	2093.75	4/8	2078.13	4/8
2083.98	3/8	2089.84	3/8	2074.22	3/8
2082.03	2/8	2085.94	2/8	2070.31	2/8
2080.08	1/8	2082.03	1/8	2066.41	1/8
2078.13	0/8	2078.13	0/8	2062.50	0/8
2076.17	-1/8	2074.22	-1/8	2058.59	-1/8
2074.22	-2/8	2070.31	-2/8	2054.69	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2089.50-2090.25 (s190.75)	2097.50-2098.25 (s199.50)
Central line	2085.50	
	2078.50-2076.25 (s174.25)	2069.75-2070.75 (s66.25)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 2085.50

Above it, ES could pop up to 2089.50-2090.25 or higher to 2097.50-2098.25 (short entry).

Below it, ES could dip into 2078.50-2076.25 or lower to 2069.75-2070.75 (long entry).