



Natusus

Daily Trading Plan Dec. 3, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2099.50	2103.25	2075.00	2081.50
GBX 2099.50	2105.00	2075.00	2081.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2129.50	2136.50	2239.00	2540.25
R2	2117.25	2117.50	2174.75	2314.50
R1	2099.50	2103.75	2127.25	2183.50
PPT	2087.25	2084.50	2062.75	1957.75
S1	2069.25	2070.75	2015.25	1826.75
S2	2057.00	2051.75	1951.00	1601.00
S3	2039.25	2038.25	1903.50	1470.00

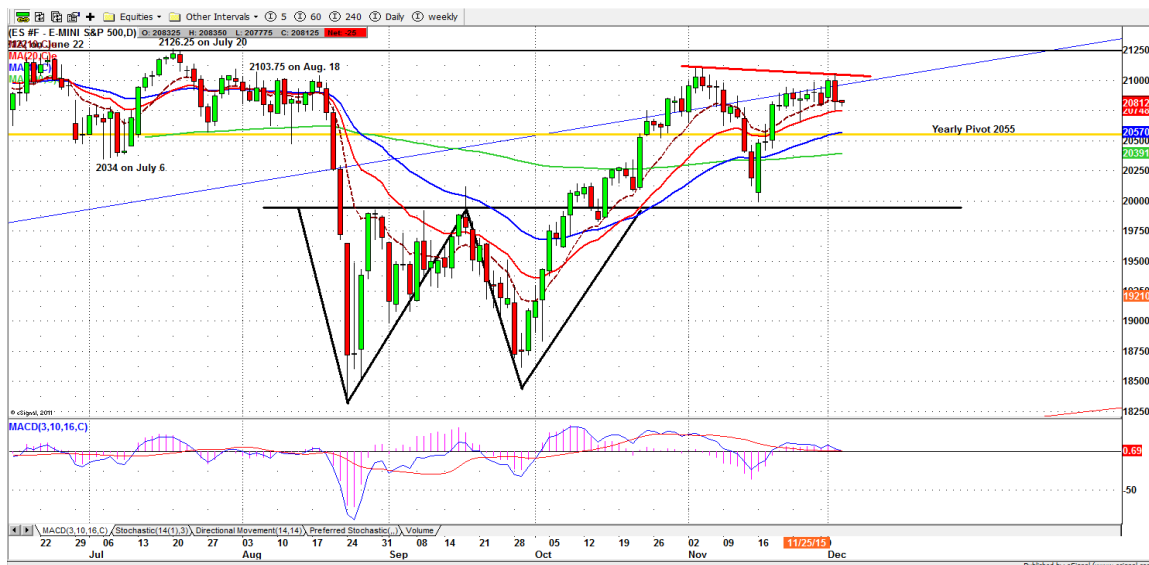
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2104.75-2107.50	2160.50-2162.50
1st Sell level	2095.50-2096.50	2127.25-2126.50
Key #	2085.50-2083.50	2101.00-2103.50
1st Buy level	2061.00-2060.50	2032.75-2028.50
2nd Buy level	2046.75-2045.50	2014.50-2016.25

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 dropped 18.50 points and erasing most of the prior day's gains. It not only lost control of the four-year uptrend line, it also formed a bearish engulfing candle on the daily chart.

Later in the afternoon selling accelerated on news of the shooting in California. It does not appear to be a foreign terrorist attack, which means it will be quickly forgotten and the ES could recover some of the loss today. But the strong afternoon selling did some damage in the ultra-short-term.

We have seen similar moves several times since May: a breakout above a key resistance level and a close above it on Day 1, followed on Day 2 by a retracement and a close below the Day 1 low. This could be the same move again. It indicates that the former resistance level is stronger than we expected.

Today 2085.50-89.50 area will be the first zone to watch. It should be the first major resistance. As long as ES stays below it, the price still can go down further.

2065.50 was last week's Sunday night level, and so far the ES still hasn't offered a chance for the sellers at that level to bail out. The ES is likely to go toward that destination if the price stays under 2085.50. A break below 2073.50-72.50 could speed up the decline toward 2065.50-62.50 or lower to retest the 2055 level yet again.

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

Major support levels: 2075-74, 2062-64, 2050-45, 2030.50-32.50
 Major resistance levels: 2105-08, 2114.50-16.50, 2121-23.50, 2135-38,

TRADING STRATEGY: Dec. 3, 2015

a. Intraday Scalping numbers

Sell level	2095.50-2093.50	2105.50-2103.50	2113.75-2111.50
Buy level	2072.50-2071.50	2060.50-2061.50	2056.50-2055.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2093.50-2094.50	2081.50
Buy level		

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2135 calls	2015-12-04	ES above 2105
Meanline	2095		
	2025 puts	2015-12-04	ES below 2065

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

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

	1 st Sell level	2 nd Sell level
	2088.75-2089.50 (s190.75)	2093.75-2095.75 (s198.50)
Central line	2079.50	
	2065.50-2062.75 (s160.25)	2056.50-2055.50 (s52.25)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2079.50

Above it, ES could pop up to 2088.75-2089.50 or higher to 2093.75-2095.75 (short entry).

Below it, ES could dip into 2065.50-2062.75 or lower to 2056.50-2055.50 (long entry).