



Natusus

Daily Trading Plan Oct. 11, 2016

1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2157.75	2163.50	2156.25	2159.00
GBX 2146.50	2163.50	2148.50	2159.00

2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2180.50	2189.75	2288.75	2472.50
R2	2172.00	2177.00	2239.00	2303.25
R1	2165.50	2161.75	2199.75	2169.50
PPT	2157.00	2149.00	2150.00	2000.25
S1	2150.50	2133.50	2110.75	1866.25
S2	2142.00	2120.75	2061.00	1697.00
S3	2135.50	2105.50	2021.75	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2181.50-2183.50	2195.50-2197.50
1 st Sell level	2171.50-2173.50	2182.25-2185.50
Key #	2158.50-2160.50	2137.50-2135.50
1 st Buy level	2145.50-2144.75	2116.25-2114.50
2 nd Buy level	2133.75-2135.50	2105.50-2103.50

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)

ESZ6 Daily Chart



After the second presidential debate, the market moved back up again. ES gapped up at open and held above the gap for a higher closing.

But it still has trouble to close above the 2165 level. The volume was very low, with US banks closed for Columbus holiday and Canadian Thanksgiving holiday.

Today's move should depend on the 2156-58.50 zone. As long as the price stays above it, odds should favor the upside. A break above 2168.50 could push ES up to 2172-73.50 or higher up to 2183.50-85.50.

A failure to break through it could mean ES stays its triangle pattern again, which will be a very narrow range.

Daily PMO indicator has a nasty whipsaw short-term buying signal. It could help ES to hold up or move up to 2173-72 zone.

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

Major support levels: 2135-33, 2123-21.50, 2112-13.50, 2103.50-01.75
 Major resistance levels: 2171-72.50, 2181.50-78.50, 2188-90.50, 2200-01.50

TRADING STRATEGY: Oct. 11, 2016

a. Intraday Scalping numbers

Sell level	2171.50-2172.50	2181.50-2183.50	2191.50-2193.50
Buy level	2145.50-2143.50	2133.50-2135.75	2128.50-2127.50

b. Gap Trading (only for early sessions)

Sell level	
Buy level	

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2200 calls	Oct. 14, 2016	
Meanline	2155		
	2100 puts	Oct. 14, 2016	

Murrey Math Line Movement *

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

Prior Move	0.98	Up Move	3.91	Down Move	3.91
2166.02	+2/8	2179.69	+2/8	2164.06	+2/8
2165.04	+1/8	2175.78	+1/8	2160.16	+1/8
2164.06	8/8	2171.88	8/8	2156.25	8/8
2163.09	7/8	2167.97	7/8	2152.34	7/8
2162.11	6/8	2164.06	6/8	2148.44	6/8
2161.13	5/8	2160.16	5/8	2144.53	5/8
2160.16	4/8	2156.25	4/8	2140.63	4/8
2159.18	3/8	2152.34	3/8	2136.72	3/8
2158.20	2/8	2148.44	2/8	2132.81	2/8
2157.23	1/8	2144.53	1/8	2128.91	1/8
2156.25	0/8	2140.63	0/8	2125.00	0/8
2155.27	-1/8	2136.72	-1/8	2121.09	-1/8
2154.30	-2/8	2132.81	-2/8	2117.19	-2/8

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

	1 st Sell level	2 nd Sell level
	2168.75-2167.50 (sl)	2172.50-2173.50 (sl 75.75)
Central line	2157.50	
	2149.00-2148.00 (sl46.25)	2141.00-2139.25 (sl 38.00)
	1 st Buy level	2 nd Buy level