



Natusus

Daily Trading Plan Oct. 13, 2016

1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2132.75	2139.50	2126.25	2131.50
GBX 2133.00	2140.75	2126.25	2131.50

2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2154.00	2189.75	2288.75	2472.50
R2	2147.50	2177.00	2239.00	2303.25
R1	2139.50	2161.75	2199.75	2169.50
PPT	2133.00	2149.00	2150.00	2000.25
S1	2124.75	2133.50	2110.75	1866.25
S2	2118.25	2120.75	2061.00	1697.00
S3	2110.25	2105.50	2021.75	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2156.50-2158.50	2195.50-2197.50
1st Sell level	2143.50-2145.50	2182.25-2185.50
Key #	2133.75-2135.50	2137.50-2135.50
1st Buy level	2118.00-2119.50	2116.25-2114.50
2nd Buy level	2108.00-2110.00	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



ES successfully held the price below the broken support line at 2141 yesterday. It tried to stay in the green most of the day, but the upside momentum was not strong enough to keep price up for the closing. It mainly demonstrated a consolidation behavior.

The daily PMO indicator declined more yesterday along with the slow STO indicator. That means that ES still is vulnerable to the downside.

Today we could see a strong trend day if ES breaks below 2122-21. September's low 2100 is still what we expect as the current downside target.

Thursday and Friday could make a lower level for next week's major monthly option expiration. We should watch for the short-term bottom in those two days and expect a decent bounce next week.

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

Major support levels: 2118-21.50, 2110-08.50, 2103.50-01.75
 Major resistance levels: 2164-62.50, 2171-72.50, 2181.50-78.50, 2188-90.50

TRADING STRATEGY: Oct. 13, 2016

a. Intraday Scalping numbers

Sell level	2143.75-2145.50	2149.50-2152.50	2158.50-2156.50
Buy level	2118.50-2119.50	2109.50-2108.00	2098.50-2096.50

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	1.95	Up Move	3.91	Down Move	3.91
2144.53	+2/8	2164.06	+2/8	2148.44	+2/8
2142.58	+1/8	2160.16	+1/8	2144.53	+1/8
2140.63	8/8	2156.25	8/8	2140.63	8/8
2138.67	7/8	2152.34	7/8	2136.72	7/8
2136.72	6/8	2148.44	6/8	2132.81	6/8
2134.77	5/8	2144.53	5/8	2128.91	5/8
2132.81	4/8	2140.63	4/8	2125.00	4/8
2130.86	3/8	2136.72	3/8	2121.09	3/8
2128.91	2/8	2132.81	2/8	2117.19	2/8
2126.95	1/8	2128.91	1/8	2113.28	1/8
2125.00	0/8	2125.00	0/8	2109.38	0/8
2123.05	-1/8	2121.09	-1/8	2105.47	-1/8
2121.09	-2/8	2117.19	-2/8	2101.56	-2/8

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

	1 st Sell level	2 nd Sell level
	2139.50-2138.50 (sl40.75)	2149.50-2148.50 (sl 50.50)
Central line	2132.75	
	2118.00-2115.50 (sl14.50)	2108.25-2109.25(sl 06.50)
	1 st Buy level	2 nd Buy level