



# Natusus

## Daily Trading Plan Oct. 26, 2016

### 1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2142.25	2145.75	2135.25	2138.00
GBX 2144.75	2149.75	2135.25	2138.00

### 2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2161.25	2175.00	2288.75	2472.50
R2	2155.50	2159.75	2239.00	2303.25
R1	2146.75	2147.25	2199.75	2169.50
<b>PPT</b>	<b>2141.00</b>	<b>2132.00</b>	<b>2150.00</b>	<b>2000.25</b>
S1	2132.25	2119.50	2110.75	1866.25
S2	2126.50	2104.25	2061.00	1697.00
S3	2117.75	2091.75	2021.75	1563.33

### 3. FOCUS NUMBERS

	Daily	Weekly
2 <sup>nd</sup> Sell level	2158.50-2159.50	2175.50-2178.50
1 <sup>st</sup> Sell level	2148.50-2150.50	2154.25-2156.50
Key #	<b>2137.00-2138.00</b>	<b>2141.25-2143.75</b>
1 <sup>st</sup> Buy level	2127.00-2128.00	2107.50-2106.50
2 <sup>nd</sup> Buy level	2118.50-2120.50	2095.50-2093.50

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

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

##### ESZ6 Daily Chart



ES had an inside day. It contained the price inside the previous day's high and low. The volume was little heavier than Monday, but still was not too significant.

Today ES could continue whipsawing. The main purpose is to kill the time. The presidential election is not too far away and sideways movement above 2120 level until November 8 could be seen.

2137-38 could be a choppy zone for today's trading. ES will struggle to hold price above it and try to push price back up to yesterday's high 2149.50 or higher up to 2158-60 zone.

The daily PMO indicator turned down again, it whipsawed along ES, this could lead ES to go nowhere. A move below 2137-38 could lead ES to go down to fill 2134.75 and 2120.25 gap.

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

Major support levels: 2112-14, 2106-03.50, 2098-01.75  
 Major resistance levels: 2156.50-58.50, 2164-62.50, 2171-72.50

**TRADING STRATEGY: Oct. 26, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2148.50-2149.50</b>	<b>2157.50-2158.50</b>	<b>2165.50-2164.50</b>
<b>Buy level</b>	<b>2128.50-2127.50</b>	<b>2128.50-2116.00</b>	<b>2108.50-2109.50</b>

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

<b>Sell level</b>
<b>Buy level</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2195 calls</b>	<b>Oct. 28, 2016</b>	
<b>Meanline</b>	<b>2140</b>		
	<b>2085 puts</b>	<b>Oct. 28, 2016</b>	

### 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
2152.34	+2/8	2164.06	+2/8	2164.06	+2/8
2150.39	+1/8	2160.16	+1/8	2160.16	+1/8
2148.44	8/8	2156.25	8/8	2156.25	8/8
2146.48	7/8	2152.34	7/8	2152.34	7/8
2144.53	6/8	2148.44	6/8	2148.44	6/8
2142.58	5/8	2144.53	5/8	2144.53	5/8
2140.63	4/8	2140.63	4/8	2140.63	4/8
2138.67	3/8	2136.72	3/8	2136.72	3/8
2136.72	2/8	2132.81	2/8	2132.81	2/8
2134.77	1/8	2128.91	1/8	2128.91	1/8
2132.81	0/8	2125.00	0/8	2125.00	0/8
2130.86	-1/8	2121.09	-1/8	2121.09	-1/8
2128.91	-2/8	2117.19	-2/8	2117.19	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2149.00-2148.00 (sl50.75)	2152.50-2154.00 (sl 55.50)
Central line	2138.50	
	2133.25-2134.50 (sl32.25)	2128.50-2129.50(sl 26.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level