



Natusus

Daily Trading Plan Nov. 1, 2016

1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2125.50	2127.75	2119.25	2123.00
GBX 2120.00	2130.50	2114.75	2123.00

2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2144.50	2182.25	2209.75	2472.50
R2	2137.50	2166.00	2187.00	2303.25
R1	2128.75	2145.00	2153.50	2169.50
PPT	2121.75	2128.75	2130.50	2000.25
S1	2113.00	2107.50	2097.25	1866.25
S2	2106.00	2091.25	2074.25	1697.00
S3	2097.25	2070.25	2040.75	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2145.50-2143.50	2165.50-2163.50
1 st Sell level	2137.50-2135.50	2152.75-2155.00
Key #	2118.50-2117.50	2141.50-2139.50
1 st Buy level	2110.50-2109.50	2093.50-2092.50
2 nd Buy level	2101.50-2102.50	2078.50-2075.25

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)

ESZ6 Daily Chart



ES barely managed to hold above its key support line at 2117.50 in regular trading hours yesterday. The monthly settlement is at 2120, a few points above the key line.

Today 2120-18 remains an important zone. Holding above it still could push ES up to yesterday's high area or higher up 2137.50-34.50 to shakeout some weak hands.

Daily STO indicator approaches oversold territory and PMO indicator remains negative. The internal strength is weak.

It seems many investors waiting on the sidelines for the election to be over.

If there is no significant news, the sideways range from 2145 to 2118.50 should be seen in next few days.

Because the ultra-short time frame is oversold, and today is first day of November, a brief bounce could be seen if yesterday's low 2119.25 manages to hold up.

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

Major support levels: 2112-10, 2101.50-03.50, 2092-93.50
 Major resistance levels: 2156.50-58.50, 2164-62.50, 2171-72.50

TRADING STRATEGY: Nov. 1, 2016

a. Intraday Scalping numbers

Sell level	2129.50-2131.50	2137.50-2139.50	2147.50-2145.50
Buy level	2110.50-2108.50	2101.50-2102.50	2095.50-2093.50

b. Gap Trading (only for early sessions)

Sell level
Buy level

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2195 calls	Nov. 4, 2016	
Meanline	2135		
	2075 calls	Nov. 4, 2016	

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
2132.81	+2/8	2148.44	+2/8	2132.81	+2/8
2128.91	+1/8	2144.53	+1/8	2128.91	+1/8
2125.00	8/8	2140.63	8/8	2125.00	8/8
2121.09	7/8	2136.72	7/8	2121.09	7/8
2117.19	6/8	2132.81	6/8	2117.19	6/8
2113.28	5/8	2128.91	5/8	2113.28	5/8
2109.38	4/8	2125.00	4/8	2109.38	4/8
2105.47	3/8	2121.09	3/8	2105.47	3/8
2101.56	2/8	2117.19	2/8	2101.56	2/8
2097.66	1/8	2113.28	1/8	2097.66	1/8
2093.75	0/8	2109.38	0/8	2093.75	0/8
2089.84	-1/8	2105.47	-1/8	2089.84	-1/8
2085.94	-2/8	2101.56	-2/8	2085.94	-2/8

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

	1 st Sell level	2 nd Sell level
	2130.50-2129.50 (sl31.75)	2135.50-2136.50 (sl 39.50)
Central line	2121.75	
	2114.25-2112.50 (sl10.25)	2106.25-2105.50(sl 03.50)
	1 st Buy level	2 nd Buy level