



# Natusus

## Daily Trading Plan Nov. 11 2016

### 1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2170.00	2178.50	2147.75	2167.25
GBX 2159.50	2180.50	2147.75	2167.25

### 2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2215.50	2166.00	2209.75	2472.50
R2	2198.00	2148.25	2187.00	2303.25
R1	2182.75	2114.25	2153.50	2169.50
<b>PPT</b>	<b>2165.25</b>	<b>2096.50</b>	<b>2130.50</b>	<b>2000.25</b>
S1	2149.75	2062.25	2097.25	1866.25
S2	2132.25	2044.50	2074.25	1697.00
S3	2117.00	2010.50	2040.75	1563.33

### 3. FOCUS NUMBERS

	Daily	Weekly
2 <sup>nd</sup> Sell level	2193.50-2195.50	2132.50-2135.50
1 <sup>st</sup> Sell level	2182.50-2185.50	2118.75-2121.00
Key #	<b>2171.25-2173.50</b>	<b>2098.50-2101.50</b>
1 <sup>st</sup> Buy level	2144.50-2145.50	2073.50-2072.50
2 <sup>nd</sup> Buy level	2133.50-2132.75	2041.50-2043.25

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

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

##### ESZ6 Daily Chart



ES had a continuation high move yesterday. It was able to hold price above the broken short-term downtrend channel even while ES had some profit taking during regular session trading. Also the trading volume decreased yesterday.

ES took four days and to recover the past two month's decline. The price action was bullish. But it still hasn't broken through its major resistance zone 2183-93 yet. Today ES may continue to hold price above 2140 line to go sideways within yesterday's range. Buying on the dips will continue today. But ultra-short-term starts to get an overbought condition. Slowly moving up further should be expected.

2145-35 zone remains the key line for the upside. If overnight trading can hold price above it, odds will favour buying on dips. Only a break below 2135 line could push price down to 2125-23 or lower toward 2118-15 zone for Friday's option expiration move.

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

Major support levels: 2108.50-07.50, 2100.50-2098.50, 2185-88, 2075-72  
 Major resistance levels: 2178.75-77.75, 2185.50-87.50, 2198.50-95.50

**TRADING STRATEGY: Nov. 11, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2177.50-2178.50</b>	<b>2187.50-2189.50</b>	<b>2197.50-2198.50</b>
<b>Buy level</b>	<b>2144.50-2143.50</b>	<b>2133.50-2132.50</b>	<b>2125.50-2123.50</b>

**b. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	2150 calls	11/11/16	
<b>Meanline</b>	<b>2100</b>		
	2000 puts	11/11/16	

### Murrey Math Line Movement \*

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

Prior Move	3.91	Up Move	7.81	Down Move	7.81
2179.69	+2/8	2203.13	+2/8	2203.13	+2/8
2175.78	+1/8	2195.31	+1/8	2195.31	+1/8
2171.88	8/8	2187.50	8/8	2187.50	8/8
2167.97	7/8	2179.69	7/8	2179.69	7/8
2164.06	6/8	2171.88	6/8	2171.88	6/8
2160.16	5/8	2164.06	5/8	2164.06	5/8
2156.25	4/8	2156.25	4/8	2156.25	4/8
2152.34	3/8	2148.44	3/8	2148.44	3/8
2148.44	2/8	2140.63	2/8	2140.63	2/8
2144.53	1/8	2132.81	1/8	2132.81	1/8
2140.63	0/8	2125.00	0/8	2125.00	0/8
2136.72	-1/8	2117.19	-1/8	2117.19	-1/8
2132.81	-2/8	2109.38	-2/8	2109.38	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2173.50-2175.50 (sl76.75)	2183.50-2181.75 (sl 86.75)
Central line	2157.50	
	2148.25-2147.50 (sl45.00)	2140.25-2138.50 (sl 36.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level