



Natusus

Daily Trading Plan Nov. 23, 2016

1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2200.50	2202.75	2191.75	2200.25
GBX 2193.00	2203.00	2191.75	2200.25

2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2216.25	2230.00	2209.75	2472.50
R2	2209.75	2208.75	2187.00	2303.25
R1	2205.00	2194.75	2153.50	2169.50
PPT	2198.50	2173.50	2130.50	2000.25
S1	2193.50	2159.50	2097.25	1866.25
S2	2187.00	2138.25	2074.25	1697.00
S3	2182.25	2124.25	2040.75	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2218.50-2221.50	2222.50-2223.50
1 st Sell level	2114.00-2113.00	2205.25-2207.50
Key #	2203.50-2205.25	2152.50-2148.50
1 st Buy level	2191.50-2189.50	2134.75-2132.00
2 nd Buy level	2180.50-2179.75	2117.00-2118.25

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 successfully made an all-time high yesterday and successfully closed above the 2200 level. The price action remains bullish. But the trading volume has been slowly trending lower since last week, which we think could result from holiday trading.

Today has a full schedule of economic reports, including FOMC minutes, Durable Goods orders and jobless claims.

2205.25-03.50 will be today's key zone. Staying below it could lead ES to repeat yesterday's range. A move above it could lead ES to make new high up to 2213-15 zone.

The volume is expected to continue being low before the Thanksgiving holiday period. Also expect price fluctuations: pump and dump or the reverse. Or both.

Major support levels :2155-56, 2143.25-44, 2134-32.50, 2121-23.50
 Major resistance levels: 2208-10.50, 2114.50-16.50, 2223.50-21.75

Short-term ---- Bullish
 Medium term -----Bullish
 Long term ---- Bullish

5. TRADING STRATEGY: Nov. 23, 2016

a. Intraday Scalping numbers

Sell level	2205.50-2207.50	2214.50-2215.25	2221.50-2223.50
Buy level	2191.50-2192.50	2183.50-2180.50	2173.50-2172.50

b. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2225 calls	11/25/16	
Meanline	2175		
	2100 puts	11/25/16	

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
2207.03	+2/8	2226.56	+2/8	2226.56	+2/8
2205.08	+1/8	2222.66	+1/8	2222.66	+1/8
2203.13	8/8	2218.75	8/8	2218.75	8/8
2201.17	7/8	2214.84	7/8	2214.84	7/8
2199.22	6/8	2210.94	6/8	2210.94	6/8
2197.27	5/8	2207.03	5/8	2207.03	5/8
2195.31	4/8	2203.13	4/8	2203.13	4/8
2193.36	3/8	2199.22	3/8	2199.22	3/8
2191.41	2/8	2195.31	2/8	2195.31	2/8
2189.45	1/8	2191.41	1/8	2191.41	1/8
2187.50	0/8	2187.50	0/8	2187.50	0/8
2185.55	-1/8	2183.59	-1/8	2183.59	-1/8
2183.59	-2/8	2179.69	-2/8	2179.69	-2/8

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

	1 st Sell level	2 nd Sell level
	2205.50-2207.50 (sl)	2209.25-2210.50 (sl 14.75)
Central line	2200.50	
	2194.50-2193.50 (sl 91.75)	2189.50-2187.50 (sl 84.50)
	1 st Buy level	2 nd Buy level