



Natusus

Daily Trading Plan Dec 1, 2016

1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2211.25	2213.75	2195.50	2198.75
GBX 2203.25	2213.75	2195.50	2198.75

2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2225.50	2255.75	2450.75	2472.50
R2	2219.75	2233.75	2332.25	2303.25
R1	2209.25	2222.50	2265.50	2169.50
PPT	2203.50	2200.50	2147.00	2000.25
S1	2192.75	2189.25	2080.25	1866.25
S2	2187.00	2167.25	1961.75	1697.00
S3	2176.50	2156.00	1895.00	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2218.50-2221.50	2284.75-2281.50
1 st Sell level	2115.00-2113.00	2248.00-2245.25
Key #	2203.75-2204.50	2193.50-2187.50
1 st Buy level	2194.50-2193.50	2174.50-2175.50
2 nd Buy level	2185.50-2183.75	2137.75-2138.50

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 mainly went sideways and tried to hold price up around 2200 level for monthly closing.

Today 2198.50-97.50 will be a key zone. A stay above it could push ES up to test yesterday's high area. A move below it could go down 2191-2189.25 (Aug/Sept monthly high) which was current monthly breakout point.

Both daily PMO and Slow STO indicator are overbought. Yesterday we saw strong but orderly selling at 2213.50-11.75 in the early morning, then at 2208-06.50 around lunch-time, zone, and at 2198.50 after 4pm NYSE closing. It indicates that more selling could follow soon. Therefore we should continue to focus on the sell side if there is a bounce today.

Major support levels: 2190.50-93, 2183-81, 2172-74, 2165-62.50

Major resistance levels: 2212-10.50, 2220.50-26, 2235.50-37.50, 2245-48

Short-term ---- Bullish

Medium term -----Bullish

Long term ---- Bullish

5. TRADING STRATEGY: Dec. 1, 2016**a. Intraday Scalping numbers**

Sell level	2208.50-2210.50	2219.50-2218.25	2225.50-2223.50
Buy level	2191.50-2189.50	2183.50-2181.50	2178.50-2176.50

b. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2265 calls	12/2/16	
Meanline	2175		
	2125 puts	12/2/16	

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
2214.84	+2/8	2226.56	+2/8	2226.56	+2/8
2212.89	+1/8	2222.66	+1/8	2222.66	+1/8
2210.94	8/8	2218.75	8/8	2218.75	8/8
2208.98	7/8	2214.84	7/8	2214.84	7/8
2207.03	6/8	2210.94	6/8	2210.94	6/8
2205.08	5/8	2207.03	5/8	2207.03	5/8
2203.13	4/8	2203.13	4/8	2203.13	4/8
2201.17	3/8	2199.22	3/8	2199.22	3/8
2199.22	2/8	2195.31	2/8	2195.31	2/8
2197.27	1/8	2191.41	1/8	2191.41	1/8
2195.31	0/8	2187.50	0/8	2187.50	0/8
2193.36	-1/8	2183.59	-1/8	2183.59	-1/8
2191.41	-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
	2208.50-2209.50 (s111.75)	2214.25-2213.50 (s116.75)
Central line	2198.50	
	2190.50-2188.50 (s186.50)	2178.75-2180.50 (s176.50)
	1 st Buy level	2 nd Buy level