



# Natusus

## Daily Trading Plan Dec. 6, 2016

### 1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2201.00	2208.75	2198.75	2204.25
GBX 2184.50	2208.75	2179.00	2204.25

### 2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2219.25	2238.75	2450.75	2472.50
R2	2214.00	2226.25	2332.25	2303.25
R1	2209.25	2209.25	2265.50	2169.50
<b>PPT</b>	<b>2204.00</b>	<b>2196.75</b>	<b>2147.00</b>	<b>2000.25</b>
S1	2199.00	2179.50	2080.25	1866.25
S2	2193.75	2167.00	1961.75	1697.00
S3	2189.00	2150.00	1895.00	1563.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2228.50-2229.50</b>	<b>2243.25-2245.25</b>
<b>1<sup>st</sup> Sell level</b>	<b>2218.50-2220.50</b>	<b>2220.75-2218.50</b>
<b>Key #</b>	<b>2197.50-2195.50</b>	<b>2199.50-2200.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2188.50-2185.50</b>	<b>2154.75-2156.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2175.50-2173.75</b>	<b>2137.75-2138.50</b>

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



Yesterday's movement in the ES looked very similar to the price action after Trump won the presidential election. The ES sold off after the news of the “No” vote in the Italian referendum came out and later moved back up before the US market opened. In the regular trading hours the shorts covering helped to hold the ES above last Friday's high; the futures managed to close above the 2200 level for the day.

Today the 2208.75-2210.50 zone will be the “make it or break it” key zone. A break above that key zone could lead ES to make new highs.

The daily PMO and slow STO indicators are getting ready to move up again, and both hint at a new rally for the ES soon.

2198-2200 needs to hold the ES up to support a move to a higher level. If the ES fails to hold up 2198-2200 it is then likely move back to the previous trading range.

The price could drop back down to 2185-83 or lower to the 2178-79 area to retest the 20-day moving average. But this kind of pullback will give new buyers a chance to get into their long side positions.

Major support levels: 2183-81, 2172-74, 2165-62.50, 2156-53  
 Major resistance levels: 2218-16.50, 2221.50-23.50, 2235.50-37.50, 2245-48

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

**5. TRADING STRATEGY: Dec. 6, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2212.50-2213.50</b>	<b>2218.50-2220.25</b>	<b>2228.50-2229.50</b>
<b>Buy level</b>	<b>2193.50-2195.50</b>	<b>2185.50-2187.50</b>	<b>2178.50-2176.50</b>

**b. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2265 calls</b>	<b>12/9/16</b>	
<b>Meanline</b>	<b>2195</b>		
	<b>2125 puts</b>	<b>12/9/16</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
2214.84	+2/8	2226.56	+2/8	2210.94	+2/8
2212.89	+1/8	2222.66	+1/8	2207.03	+1/8
2210.94	8/8	2218.75	8/8	2203.13	8/8
2208.98	7/8	2214.84	7/8	2199.22	7/8
2207.03	6/8	2210.94	6/8	2195.31	6/8
2205.08	5/8	2207.03	5/8	2191.41	5/8
2203.13	4/8	2203.13	4/8	2187.50	4/8
2201.17	3/8	2199.22	3/8	2183.59	3/8
2199.22	2/8	2195.31	2/8	2179.69	2/8
2197.27	1/8	2191.41	1/8	2175.78	1/8
2195.31	0/8	2187.50	0/8	2171.88	0/8
2193.36	-1/8	2183.59	-1/8	2167.97	-1/8
2191.41	-2/8	2179.69	-2/8	2164.06	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2211.50-2213.50 (s115.5)	2219.25-2220.50 (s121.75)
Central line	2205.50	
	2193.50-2195.50 (s191.50)	2187.50-2185.50 (s183.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level