



Naturus

Daily Trading Plan Dec. 9, 2016

1. PREVIOUS DAY (ESZ6)

Open	High	Low	Closing
RTH 2239.75	2251.50	2236.75	2247.50
GBX 2236.50	2251.50	2232.50	2247.50

(ESH7)

Open	High	Low	Closing
RTH 2234.50	2246.50	2231.50	2242.50
GBX 2231.50	2246.50	2227.75	2242.50

2. PIVOTS

	Daily ESZ6, ESH7	Weekly	Monthly	Yearly
R3	2274.25 2269.00	2238.75	2450.75	2472.50
R2	2263.00 2257.75	2226.25	2332.25	2303.25
R1	2255.25 2250.25	2209.25	2265.50	2169.50
PPT	2244.00 2239.00	2196.75	2147.00	2000.25
S1	2236.00 2231.25	2179.50	2080.25	1866.25
S2	2224.75 2220.00	2167.00	1961.75	1697.00
S3	2217.00 2212.50	2150.00	1895.00	1563.33

3. FOCUS NUMBERS

	Daily (ESH&)	Weekly
2 nd Sell level	2265.25-2262.50	2243.25-2245.25
1 st Sell level	2252.75-2151.50	2220.75-2218.50
Key #	2236.50-2237.50	2199.50-2200.50
1 st Buy level	2226.25-2228.25	2154.75-2156.50
2 nd Buy level	2221.50-2219.75	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.naturus.com

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

ESH7 Daily Chart



The rally continued yesterday. It held above yesterday's closing price and kept making new highs. The bulls remain in the driver's seat; any pullback will be bought by new buyers.

Today the March contract will be traded for the first day. The March contract traded at discount of about 5.50 points.

In the early sessions we may see a little pullback. But as long as 2223.50-2220.50 (the breakout zone holds up, the rollover buyers will step in.

2265-62.50 is expected to be a resistance zone for today. Because ES is in a long-term bullish uptrend, the resistance has to be tested first before the new sellers step in. Expect the bulls will keep buying on dips until the uptrend turns at some point in the future.

Both Daily PMO indicator and Slow STO indicator continue to accelerate, and are bullish. It indicates that symmetrical bullish pattern destination target 2312 is likely to be the December monthly high in the new few weeks.

Major support levels: 2223-21.50, 2218-16.50, 2205.50-03.50
 Major resistance levels: 2256-57.50, 2265.50-68.50, 2275.50-78.50

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

5. TRADING STRATEGY: Dec. 9, 2016

a. Intraday Scalping numbers

Sell level	2252.50-2251.50	2262.50-2263.50	2273.50-2272.50
Buy level	2235.50-2233.50	2225.50-2226.50	2218.50-2221.50

b. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2265 calls	12/9/16	
Meanline	2195		
	2125 puts	12/9/16	

6. 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
2253.91	+2/8	2273.44	+2/8	2257.81	+2/8
2251.95	+1/8	2269.53	+1/8	2253.91	+1/8
2250.00	8/8	2265.63	8/8	2250.00	8/8
2248.05	7/8	2261.72	7/8	2246.09	7/8
2246.09	6/8	2257.81	6/8	2242.19	6/8
2244.14	5/8	2253.91	5/8	2238.28	5/8
2242.19	4/8	2250.00	4/8	2234.38	4/8
2240.23	3/8	2246.09	3/8	2230.47	3/8
2238.28	2/8	2242.19	2/8	2226.56	2/8
2236.33	1/8	2238.28	1/8	2222.66	1/8
2234.38	0/8	2234.38	0/8	2218.75	0/8
2232.42	-1/8	2230.47	-1/8	2214.84	-1/8
2230.47	-2/8	2226.56	-2/8	2210.94	-2/8

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

	1 st Sell level	2 nd Sell level
	2251.50-2249.50 (s152.5)	2256.50-2254.50 (s158.75)
Central line	2241.75	
	2237.50-2238.50 (s135.50)	2230.50-2228.50 (s126.50)
	1 st Buy level	2 nd Buy level

This is for ESZ6 contract. If you want to trade ESH7 contract, all numbers should minus 5.50 points.