



# Natusus

## Daily Trading Plan Dec. 15, 2016

### 1. PREVIOUS DAY (ESH7)

Open	High	Low	Closing
RTH 2265.50	2272.50	2243.00	2252.00
GBX 2267.00	2272.50	2243.00	2252.00

### 2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2298.25	2357.50	2450.75	2472.50
R2	2285.50	2306.75	2332.25	2303.25
R1	2268.75	2280.75	2265.50	2169.50
<b>PPT</b>	<b>2256.00</b>	<b>2230.00</b>	<b>2147.00</b>	<b>2000.25</b>
S1	2239.00	2203.75	2080.25	1866.25
S2	2226.25	2153.00	1961.75	1697.00
S3	2209.50	2127.00	1895.00	1563.33

### 3. FOCUS NUMBERS

	Daily (ESH&)	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2270.50-2271.50</b>	<b>2312.75-2315.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2263.50-2265.50</b>	<b>2278.50-2283.50</b>
<b>Key #</b>	<b>2255.50-2254.75</b>	<b>2225.50-2228.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2243.00-2242.00</b>	<b>2208.50-2209.25</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2233.50-2231.75</b>	<b>2195.00-2193.50</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)

### ESH7 Daily Chart



The Fed raised short-term interest rates by a quarter of a point yesterday, to the surprise of no one. However the Fed statement showed there are more than two rate hikes planned for 2017, which caught the attention of investors and traders. ES sold off after the Fed statement calling for three more increases next year. However the pullback did not do any damage to the uptrend.

The short-term uptrend stretched to the top band of uptrend channel in a stronger technical condition. But given the ultra-short-term overbought condition the market is due for a breather. Yesterday's interest rate increase could be an excuse for a retracement or a consolidation.

2254.75-55.50 range will be a key zone for today's trading. A failure to move above it could lead the price to pull back to test yesterday's low at 2243-42, or lower to 2231-29.50 zone if there is a selling momentum and some follow-through. In any case if the ES holds above 2243 during overnight trading, it could bounce up to 2262.50-65.50 again.

The daily PMO indicator still is in overbought territory. It indicates that ES may have a brief pullback for one or two days to ease the extremely overbought condition.

Major support levels: 2243.50-42.50, 2232-29.50, 2223-21.50, 2218-16.50  
 Major resistance levels: 2268.50-70.50, 2279.50-78.50, 2288.50-89.50, 2295.50-96.50

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

**5. TRADING STRATEGY: Dec. 15, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2265.50-2266.50</b>	<b>2272.00-2270.75</b>	<b>2283.50-2281.50</b>
<b>Buy level</b>	<b>2243.50-2242.50</b>	<b>2233.50-2231.50</b>	<b>2225.50-2223.50</b>

**b. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2315 calls</b>	<b>12/16/16</b>	
<b>Meanline</b>	<b>2255</b>		
	<b>2185 puts</b>	<b>12/16/16</b>	

## 6. Murrey Math Line Movement \*

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

Prior Move	3.91	Up Move	3.91	Down Move	3.91
2289.06	+2/8	2289.06	+2/8	2273.44	+2/8
2285.16	+1/8	2285.16	+1/8	2269.53	+1/8
2281.25	8/8	2281.25	8/8	2265.63	8/8
2277.34	7/8	2277.34	7/8	2261.72	7/8
2273.44	6/8	2273.44	6/8	2257.81	6/8
2269.53	5/8	2269.53	5/8	2253.91	5/8
2265.63	4/8	2265.63	4/8	2250.00	4/8
2261.72	3/8	2261.72	3/8	2246.09	3/8
2257.81	2/8	2257.81	2/8	2242.19	2/8
2253.91	1/8	2253.91	1/8	2238.28	1/8
2250.00	0/8	2250.00	0/8	2234.38	0/8
2246.09	-1/8	2246.09	-1/8	2230.47	-1/8
2242.19	-2/8	2242.19	-2/8	2226.56	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2266.50-2265.50 (s167.5)	2272.50-2274.50 (s176.75)
Central line	2255.50	
	2243.50-2241.50 (s140.50)	2234.50-2231.50 (s129.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level