



Natusus

Daily Trading Worksheet For Feb. 2, 2017

1. S&P500 (ES mini)

a. PREVIOUS DAY (ESH17)

Open	High	Low	Closing
RTH 2277.00	2285.00	2268.25	2274.75

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2300.50	2356.25	2363.00	2876.00
R2	2292.75	2328.00	2331.25	2574.50
R1	2283.75	2308.50	2303.00	2405.50
PPT	2276.00	2280.00	2271.25	2104.00
S1	2267.00	2260.50	2242.75	1934.75
S2	2259.25	2232.25	2211.00	1633.25
S3	2250.25	2212.75	2182.75	1464.25

c. INFLECTION POINTS

	Daily	Weekly
2nd Short level	2298.50-2300.50	2320.50-2323.50
1st Short level	2288.50-2291.00	2306.50-2309.00
Key # (control line)	2278.50-2280.50	2283.50-2281.50
1st Buy level	2263.50-2265.50	2250.50-2248.50
2nd Buy level	2256.50-2255.25	2231.00-2232.00

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

d. OVERNIGHT CALL (6:00pm to 8:00 am)

	1 st Sell level	2 nd Sell level
	2285.50-2284.75 (sl86.50)	2291.50-2293.50 (sl95.75)
Control line	2278.00	
	2269.50-2270.50 (sl68.25)	2263.25-2261.50 (sl59.50)
	1 st Buy level	2 nd Buy level

f. MURREYMATH LINE

Prior Move	1.95	Up Move	3.91	Down Move	3.91
2285.16	+2/8	2304.69	+2/8	2289.06	+2/8
2283.20	+1/8	2300.78	+1/8	2285.16	+1/8
2281.25	8/8	2296.88	8/8	2281.25	8/8
2279.30	7/8	2292.97	7/8	2277.34	7/8
2277.34	6/8	2289.06	6/8	2273.44	6/8
2275.39	5/8	2285.16	5/8	2269.53	5/8
2273.44	4/8	2281.25	4/8	2265.63	4/8
2271.48	3/8	2277.34	3/8	2261.72	3/8
2269.53	2/8	2273.44	2/8	2257.81	2/8
2267.58	1/8	2269.53	1/8	2253.91	1/8
2265.63	0/8	2265.63	0/8	2250.00	0/8
2263.67	-1/8	2261.72	-1/8	2246.09	-1/8
2261.72	-2/8	2257.81	-2/8	2242.19	-2/8

UPDATE:

In the past two days the intraday 30-minute chart has formed a double bottom pattern, which helped to hold the price up for Wednesday option expiration.

But on the daily chart the exhaustion island gap pattern still looks bearish. The daily PMO indicator keeps declining, and we can't eliminate the possibility the price will test the 2250 level today or tomorrow.