



Daily Trading Worksheet For April 13, 2017

1. S&P500 (ES mini)

a. PREVIOUS DAY (ESM17)

Open	High	Low	Closing
2351.75	2356.50	2333.75	2340.75

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2371.50	2411.00	2484.25	2876.00
R2	2364.00	2393.00	2442.75	2574.50
R1	2352.50	2372.75	2401.00	2405.50
PPT	2345.00	2354.75	2359.50	2104.00
S1	2333.25	2334.25	2317.50	1934.75
S2	2325.75	2316.25	2276.00	1633.25
S3	2314.25	2296.00	2234.25	1464.25

c. INFLECTION POINTS

	Daily	Weekly
2 nd Short level	2365.50-2368.00	2402.25-2399.50
1 st Short level	2356.50-2358.00	2385.75-2382.75
Key # (control line)	2345.50-2346.50	2355.50-2356.50
1 st Buy level	2332.50-2331.50	2330.50-2329.50
2 nd Buy level	2323.50-2321.50	2308.25-2310.50

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

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

	1st Sell level	2nd Sell level
	2348.00-2349.50 (s151)	2356.50-2357.50 (s158.50)
Control line	2341.75	
	2333.75-2334.50 (s132.50)	2329.50-2327.50 (s126.25)
	1st Buy level	2nd Buy level

f. MURREY MATH LINE

Prior Move	1.95	Up Move	3.91	Down Move	3.91
2355.47	+2/8	2382.81	+2/8	2351.56	+2/8
2353.52	+1/8	2378.91	+1/8	2347.66	+1/8
2351.56	8/8	2375.00	8/8	2343.75	8/8
2349.61	7/8	2371.09	7/8	2339.84	7/8
2347.66	6/8	2367.19	6/8	2335.94	6/8
2345.70	5/8	2363.28	5/8	2332.03	5/8
2343.75	4/8	2359.38	4/8	2328.13	4/8
2341.80	3/8	2355.47	3/8	2324.22	3/8
2339.84	2/8	2351.56	2/8	2320.31	2/8
2337.89	1/8	2347.66	1/8	2316.41	1/8
2335.94	0/8	2343.75	0/8	2312.50	0/8
2333.98	-1/8	2339.84	-1/8	2308.59	-1/8
2332.03	-2/8	2335.94	-2/8	2304.69	-2/8

g. WEEKLY OPTION.

	Strike price	Expiration Date	Strike price	Expiration Date
	2395			
Meanline	2345	4/13/2017		
	2290			

MID-WEEK UPDATE

The equity market continues to weaken in the short term. The SP500 index may be slipping below its 50-day EMA line soon.

The volume shows that the selling volume has been larger than the buying volume. That means that the recent stage has more sellers than buyers. The daily PMO indicator remains SELL signal. All of those are cautionary signs to the buyers.

Due to Good Friday holiday, today will be last trading for this week. 2356.50 area will be a key resistance line. As long as SP500 index stays under it, the short-term trend is down.

2320 area will be first option expiration support. I expect that SP500 mini will remain in the 2355 to 2320 range today if there is no particular external news to influence price move.