



# Natus

## Daily Trading Plan Feb. 4, 2016

### 1. PREVIOUS DAY (ESH6)

Open	High	Low	Closing
RTH 1908.00	1912.25	1865.00	1908.50
GBX1895.00	1925.25	1865.00	1908.50

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1972.75	2040.00	2287.00	2472.50
R2	1942.50	1986.50	2165.25	2303.25
R1	1925.50	1958.25	2047.75	2169.50
<b>PPT</b>	<b>1895.25</b>	<b>1904.75</b>	<b>1926.00</b>	<b>2000.25</b>
S1	1878.25	1876.50	1808.25	1866.25
S2	1848.00	1823.00	1686.67	1697.00
S3	1831.00	1794.75	1569.00	1563.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>1959.50-1957.50</b>	<b>1993.50-1995.75</b>
<b>1<sup>st</sup> Sell level</b>	<b>1938.50-1935.50</b>	<b>1962.50-1964.50</b>
<b>Key #</b>	<b>1915.50-1916.50</b>	<b>1943.50-1945.75</b>
<b>1<sup>st</sup> Buy level</b>	<b>1875.50-1878.00</b>	<b>1882.50-1878.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1864.25-1865.00</b>	<b>1838.50-1835.50</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.natus.com](http://www.natus.com)

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

### ESH6 Daily Chart



ES had strong selling in the morning sessions and reversed strong in the afternoon session. At the end, ES recovered the loss and gained 11 points for the close. Many thanks for the oil rally.

Today 1885.50-1887.50 zone will be the key zone. As long as it holds up, ES still could move back up to yesterday's high area and challenge higher up to 1929.50-31 zone. But a failure to break above yesterday's high could lead the ES to stay inside yesterday's range and make an inside day move.

It looks like ES is imitating the Aug and Sept. correction move. So far the pattern is similar and movement is similar. We may still see a spike high before price pulls back down later again.

PMO indicator still moves up and the buying signal is still there even it doesn't move fast. This could encourage the buyers to enter at low and sell at high.

Short-term === Neutral  
 MEDIUM TERM === Neutral  
 LONG-TERM === Neutral

Major support levels: 1850-45.50, 1830-1825, 1816-1818, 1800-1795  
 Major resistance levels: 1956.50-55.50, 1967-69, 1975-82

**TRADING STRATEGY: Feb. 4, 2016**

**a. Intraday Scalping numbers**

	1917.75-1918.50	1929.50-1931.75	1945.50-1947.50
<b>Sell level</b>			
<b>Buy level</b>	1892.50-1893.50	1883.50-1882.50	1872.00-1869.25

**b. Gap Trading (only for early sessions)**

	Gap	target
<b>Sell level</b>	1928.50-1931.75	1912.50
<b>Buy level</b>	1889.0.-1890.75	1898.50

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	1985 calls	Feb. 5, 2016	
<b>Meanline</b>	<b>1935</b>		
	1835 puts	Feb. 5, 2016	

**Murrey Math Line Movement \***

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

Prior Move	7.81	Up Move	7.81	Down Move	7.81
1953.13	+2/8	1953.13	+2/8	1953.13	+2/8
1945.31	+1/8	1945.31	+1/8	1945.31	+1/8
<b>1937.50</b>	<b>8/8</b>	<b>1937.50</b>	<b>8/8</b>	<b>1937.50</b>	<b>8/8</b>
<b>1929.69</b>	<b>7/8</b>	<b>1929.69</b>	<b>7/8</b>	<b>1929.69</b>	<b>7/8</b>
<b>1921.88</b>	<b>6/8</b>	<b>1921.88</b>	<b>6/8</b>	<b>1921.88</b>	<b>6/8</b>
<b>1914.06</b>	<b>5/8</b>	<b>1914.06</b>	<b>5/8</b>	<b>1914.06</b>	<b>5/8</b>
<b>1906.25</b>	<b>4/8</b>	<b>1906.25</b>	<b>4/8</b>	<b>1906.25</b>	<b>4/8</b>
<b>1898.44</b>	<b>3/8</b>	<b>1898.44</b>	<b>3/8</b>	<b>1898.44</b>	<b>3/8</b>
<b>1890.63</b>	<b>2/8</b>	<b>1890.63</b>	<b>2/8</b>	<b>1890.63</b>	<b>2/8</b>
<b>1882.81</b>	<b>1/8</b>	<b>1882.81</b>	<b>1/8</b>	<b>1882.81</b>	<b>1/8</b>
<b>1875.00</b>	<b>0/8</b>	<b>1875.00</b>	<b>0/8</b>	<b>1875.00</b>	<b>0/8</b>
1867.19	-1/8	1867.19	-1/8	1867.19	-1/8
1859.38	-2/8	1859.38	-2/8	1859.38	-2/8

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

	<b>1<sup>st</sup> Sell level</b>	<b>2<sup>nd</sup> Sell level</b>
	<b>1916.50-1917.50 (s119.75)</b>	<b>1921.50-1923.50 (s126.50)</b>
<b>Central line</b>	<b>1907.50</b>	
	<b>1892.50-1893.25 (s90.50)</b>	<b>1878.50-1880.50 (s75.50)</b>
	<b>1<sup>st</sup> Buy level</b>	<b>2<sup>nd</sup> Buy level</b>

**Overnight Call:**

Central line = 1907.50

Above it, ES could pop up to 1916.50-1917.50 or higher to 1921.50-1923.50 (short entry).

Below it, ES could dip into 1892.50-1893.25 or lower to 1878.50-1880.50 (long entry).