



# Natusus

## Daily Trading Plan Feb. 5, 2016

### 1. PREVIOUS DAY (ESH6)

Open	High	Low	Closing
RTH 1902.25	1921.75	1893.75	1907.75
GBX1907.75	1922.25	1890.25	1907.75

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1955.25	2040.00	2287.00	2472.50
R2	1938.75	1986.50	2165.25	2303.25
R1	1923.25	1958.25	2047.75	2169.50
<b>PPT</b>	<b>1906.75</b>	<b>1904.75</b>	<b>1926.00</b>	<b>2000.25</b>
S1	1891.25	1876.50	1808.25	1866.25
S2	1874.75	1823.00	1686.67	1697.00
S3	1859.25	1794.75	1569.00	1563.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>1954.50-1957.50</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>1901.25-1898.50</b>	<b>1943.50-1945.75</b>
<b>1<sup>st</sup> Buy level</b>	<b>1879.50-1878.00</b>	<b>1882.50-1878.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1864.25-1865.75</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.natusus.com](http://www.natusus.com)

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

### ESH6 Daily Chart



ES extended its prior rally by managing to hold the price above 1890. The ultra-short-term rally hasn't finished yet. It could carry a little bit further up based on the PMO indicator.

Today 1901-1899.50 will be the key zone. As long as it holds up, ES still could move back up again to yesterday's high area and struggle to move higher to 1940-45 area. But it will take lots of energy from buyers to take out the 1923.50 resistance level and go higher. Any failure to breakout that level could lead the ES to return to yesterday's low or lower toward the 1885-75 zone.

Today the Non-farm payroll report will be released in early morning. It also can induce large price swings today. The 10/20/40-day ema lines all overlap each other in the 120mins, 60mins and 30mins chart. All indicate the ES could start the next directional trade with a big move.

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. 5, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>1921.75-1923.50</b>	<b>1935.50-1937.75</b>	<b>1945.50-1947.50</b>
<b>Buy level</b>	<b>1894.50-1894.50</b>	<b>1885.50-1883.50</b>	<b>1865.75-1869.25</b>

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

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>1923.50-1921.75</b>	<b>1907.75</b>
<b>Buy level</b>	<b>1895.50.-1894.25</b>	<b>1907.75</b>

**c. Option Premium Collecting trades**

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

## Murrey Math Line Movement \*

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

Prior Move	3.91	Up Move	7.81	Down Move	7.81
1929.69	+2/8	1953.13	+2/8	1953.13	+2/8
1925.78	+1/8	1945.31	+1/8	1945.31	+1/8
<b>1921.88</b>	<b>8/8</b>	<b>1937.50</b>	<b>8/8</b>	<b>1937.50</b>	<b>8/8</b>
1917.97	7/8	1929.69	7/8	1929.69	7/8
1914.06	6/8	1921.88	6/8	1921.88	6/8
1910.16	5/8	1914.06	5/8	1914.06	5/8
1906.25	4/8	1906.25	4/8	1906.25	4/8
1902.34	3/8	1898.44	3/8	1898.44	3/8
1898.44	2/8	1890.63	2/8	1890.63	2/8
1894.53	1/8	1882.81	1/8	1882.81	1/8
1890.63	0/8	1875.00	0/8	1875.00	0/8
1886.72	-1/8	1867.19	-1/8	1867.19	-1/8
1882.81	-2/8	1859.38	-2/8	1859.38	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1916.50-1917.50 (s19.75)	1921.50-1923.50 (s126.50)
Central line	1905.50	
	1894.50-1894.25 (s93.50)	1878.50-1880.50 (s75.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 1905.50

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 1895.50-1894.25 or lower to 1878.50-1880.50 (long entry).