



# Natusus

## Daily Trading Plan Aug. 9, 2016

### 1. PREVIOUS DAY (ESU6)

Open	High	Low	Closing
RTH 2179.25	2181.25	2173.25	2175.50
GBX 2176.00		2173.25	2175.50

### 2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2191.00	2226.75	2312.00	2472.50
R2	2187.00	2202.50	2242.25	2303.25
R1	2181.25	2189.75	2205.25	2169.50
<b>PPT</b>	<b>2177.25</b>	<b>2165.50</b>	<b>2135.00</b>	<b>2000.25</b>
S1	2171.50	2152.50	2098.50	1866.25
S2	2167.50	2128.50	2028.75	1697.00
S3	2161.75	2115.50	1991.75	1563.33

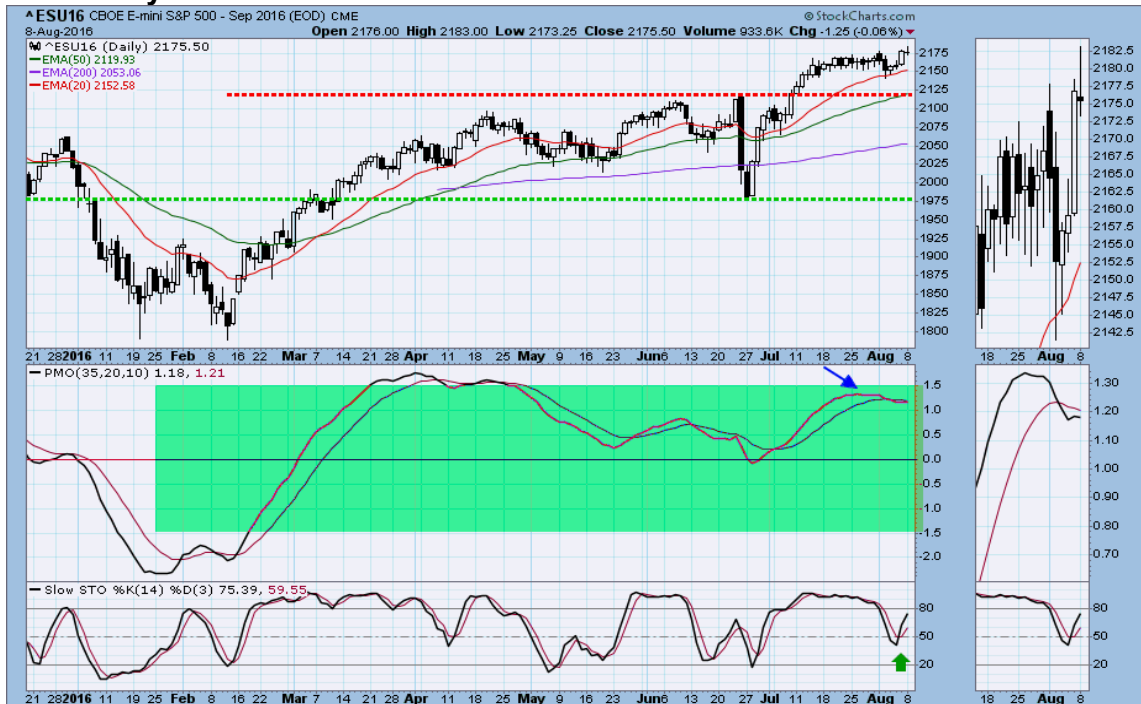
### 3. FOCUS NUMBERS

	Daily	Weekly
2 <sup>nd</sup> Sell level	2190.50-2189.25	2213.50-2215.50
1 <sup>st</sup> Sell level	2181.50-2183.50	2195.50-2197.50
Key #	<b>2170.50-2171.50</b>	<b>2179.50-2183.50</b>
1 <sup>st</sup> Buy level	2166.00-2165.50	2151.00-2148.50
2 <sup>nd</sup> Buy level	2159.50-2157.50	2138.50-2137.50

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](http://www.natusus.com)

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

##### ESU6 Daily Chart



ES paused after last Friday's rally, even though it made a new all-time high overnight Monday. It had the narrowest regular hour range – less than 9 points – since July 19. Also the volume was one of the lowest this year.

The daily PMO indicator flattened, neither rising nor declining. But the slow STO popped up, and ES was able to hold up 2174 for closing, which suggests the internals are still building strength.

Today ES may dip to 2166-59.25 zone first to complete its back-fill before it resumes the rally. This week it could make a move like last week's, when it retraced first for several days, and then recovered all the loss in a single day and closed at new highs.

At the current stage, the market sentiment is bullish. But \$VIX is too low and scares away some buyers. Yesterday's lack of follow-through after making a new high in overnight trading could be a temporary problem for the buyers.

Short-term === Bullish  
 MEDIUM TERM === Bullish  
 LONG-TERM === Bullish

Major support levels: 2120-21, 2112-14.50, 2100-1997.50  
 Major resistance levels: 2181.50-83.50, 2188.50-90.75, 2195.50-97.50

**TRADING STRATEGY: August 9, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2181.25-2183.50</b>	<b>2188.50-2190.50</b>	<b>2195.50-2197.50</b>
<b>Buy level</b>	<b>2165.50-2166.00</b>	<b>2159.25-2160.50</b>	<b>2152.50-2150.50</b>

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

<b>Sell level</b>
<b>Buy level</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2220 calls</b>	<b>Aug 12, 2016</b>	
<b>Meanline</b>	<b>2175</b>		
	<b>2110 puts</b>	<b>Aug 12, 2016</b>	

## Murrey Math Line Movement \*

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

Prior Move	1.95	Up Move	1.95	Down Move	3.91
2191.41	+2/8	2191.41	+2/8	2195.31	+2/8
2189.45	+1/8	2189.45	+1/8	2191.41	+1/8
<b>2187.50</b>	<b>8/8</b>	<b>2187.50</b>	<b>8/8</b>	<b>2187.50</b>	<b>8/8</b>
2185.55	7/8	2185.55	7/8	2183.59	7/8
2183.59	6/8	2183.59	6/8	2179.69	6/8
2181.64	5/8	2181.64	5/8	2175.78	5/8
2179.69	4/8	2179.69	4/8	2171.88	4/8
2177.73	3/8	2177.73	3/8	2167.97	3/8
2175.78	2/8	2175.78	2/8	2164.06	2/8
2173.83	1/8	2173.83	1/8	2160.16	1/8
2171.88	0/8	2171.88	0/8	2156.25	0/8
2169.92	-1/8	2169.92	-1/8	2152.34	-1/8
2167.97	-0.25	2167.97	-0.25	2148.44	-0.25

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2181.50-2183.50 (sl )	2184.50-2185.75 (sl 87.50)
Central line	2176.00	
	2166.00-2167.00 (sl)	2162.50-2163.25 (sl 45.00)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level