



# Natusus

## Daily Trading Plan Aug. 23, 2016

### 1. PREVIOUS DAY (ESU6)

| Open        | High    | Low     | Closing |
|-------------|---------|---------|---------|
| RTH 2178.00 | 2183.50 | 2173.50 | 2181.50 |
| GBX 2181.75 | 2184.50 | 2173.50 | 2181.50 |

### 2. PIVOTS

|            | Daily          | Weekly         | Monthly        | Yearly         |
|------------|----------------|----------------|----------------|----------------|
| R3         | 2197.25        | 2218.50        | 2312.00        | 2472.50        |
| R2         | 2191.00        | 2204.50        | 2242.25        | 2303.25        |
| R1         | 2186.25        | 2193.25        | 2205.25        | 2169.50        |
| <b>PPT</b> | <b>2180.00</b> | <b>2179.50</b> | <b>2135.00</b> | <b>2000.25</b> |
| S1         | 2175.00        | 2167.75        | 2098.50        | 1866.25        |
| S2         | 2168.75        | 2154.00        | 2028.75        | 1697.00        |
| S3         | 2164.00        | 2142.50        | 1991.75        | 1563.33        |

### 3. FOCUS NUMBERS

|                            | Daily                  | Weekly                 |
|----------------------------|------------------------|------------------------|
| 2 <sup>nd</sup> Sell level | 2197.50-2199.50        | 2217.50-2215.50        |
| 1 <sup>st</sup> Sell level | 2189.50-2191.50        | 2202.50-2200.50        |
| Key #                      | <b>2181.50-2179.50</b> | <b>2173.50-2170.50</b> |
| 1 <sup>st</sup> Buy level  | 2173.50-2172.50        | 2137.50-2135.50        |
| 2 <sup>nd</sup> Buy level  | 2165.50-2162.50        | 2106.50-2103.50        |

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



Nothing changed yesterday. ES still traveled inside last Friday's range. Both resistance and support are holding. It just kills time and waits for everyone to get back from their summer vacation.

Today could be the same as yesterday's move. It may try to shake out the weak hands on both sides. We may see a repeat of recent activity: Algo systems take a few trades, run few stops, then stop and reverse again.

2186.50 to 2172.50 range has been holding in the past few days. The expansion range could be extended from 2205 to 2145. Today we may see a breakout move. But an upside breakout is likely to be fake due to the short-term overbought condition.

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

Major support levels: 2162-64, 2152-54, 2120-21, 2112-14.50  
 Major resistance levels: 2193.50-90.75, 2195.50-97.50, 2202.50-05.50

**TRADING STRATEGY: August 19, 2016**

**a. Intraday Scalping numbers**

|                   |                        |                        |                        |
|-------------------|------------------------|------------------------|------------------------|
| <b>Sell level</b> | <b>2187.50-2186.50</b> | <b>2193.50-2195.50</b> | <b>2199.50-2201.50</b> |
| <b>Buy level</b>  | <b>2171.25-2169.50</b> | <b>2162.50-2165.50</b> | <b>2159.50-2158.50</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 26, 2016</b>    |                    |
| <b>Meanline</b> | <b>2185</b>         |                        |                    |
|                 | <b>2095 puts</b>    | <b>Aug 26, 2016</b>    |                    |

## Murrey Math Line Movement \*

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

| Prior Move     | 0.98       | Up Move        | 3.91       | Down Move      | 1.95       |
|----------------|------------|----------------|------------|----------------|------------|
| 2185.55        | +2/8       | 2195.31        | +2/8       | 2183.59        | +2/8       |
| 2184.57        | +1/8       | 2191.41        | +1/8       | 2181.64        | +1/8       |
| <b>2183.59</b> | <b>8/8</b> | <b>2187.50</b> | <b>8/8</b> | <b>2179.69</b> | <b>8/8</b> |
| 2182.62        | 7/8        | 2183.59        | 7/8        | 2177.73        | 7/8        |
| 2181.64        | 6/8        | 2179.69        | 6/8        | 2175.78        | 6/8        |
| 2180.66        | 5/8        | 2175.78        | 5/8        | 2173.83        | 5/8        |
| 2179.69        | 4/8        | 2171.88        | 4/8        | 2171.88        | 4/8        |
| 2178.71        | 3/8        | 2167.97        | 3/8        | 2169.92        | 3/8        |
| 2177.73        | 2/8        | 2164.06        | 2/8        | 2167.97        | 2/8        |
| 2176.76        | 1/8        | 2160.16        | 1/8        | 2166.02        | 1/8        |
| 2175.78        | 0/8        | 2156.25        | 0/8        | 2164.06        | 0/8        |
| 2174.80        | -1/8       | 2152.34        | -1/8       | 2162.11        | -1/8       |
| 2173.83        | -0.25      | 2148.44        | -0.25      | 2160.16        | -0.25      |

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

|              | 1 <sup>st</sup> Sell level | 2 <sup>nd</sup> Sell level |
|--------------|----------------------------|----------------------------|
|              | 2189.50-2187.50 (sl90.75)  | 2195.00-2193.50 (sl 96.50) |
| Central line | 2179.00                    |                            |
|              | 2175.50 -2174.50 (sl73.50) | 2170.50-2169.25 (sl 68.50) |
|              | 1 <sup>st</sup> Buy level  | 2 <sup>nd</sup> Buy level  |