



# Natusus

## Daily Trading Plan Aug. 25, 2016

### 1. PREVIOUS DAY (ESU6)

| Open        | High    | Low     | Closing |
|-------------|---------|---------|---------|
| RTH 2182.75 | 2184.50 | 2168.75 | 2175.00 |
| GBX 2185.25 | 2187.75 | 2168.75 | 2175.00 |

### 2. PIVOTS

|            | Daily          | Weekly         | Monthly        | Yearly         |
|------------|----------------|----------------|----------------|----------------|
| R3         | 2204.75        | 2218.50        | 2312.00        | 2472.50        |
| R2         | 2196.50        | 2204.50        | 2242.25        | 2303.25        |
| R1         | 2185.50        | 2193.25        | 2205.25        | 2169.50        |
| <b>PPT</b> | <b>2177.25</b> | <b>2179.50</b> | <b>2135.00</b> | <b>2000.25</b> |
| S1         | 2166.50        | 2167.75        | 2098.50        | 1866.25        |
| S2         | 2158.00        | 2154.00        | 2028.75        | 1697.00        |
| S3         | 2147.50        | 2142.50        | 1991.75        | 1563.33        |

### 3. FOCUS NUMBERS

|                                  | Daily                  | Weekly                 |
|----------------------------------|------------------------|------------------------|
| <b>2<sup>nd</sup> Sell level</b> | <b>2203.50-2199.50</b> | <b>2217.50-2215.50</b> |
| <b>1<sup>st</sup> Sell level</b> | <b>2188.50-2187.50</b> | <b>2202.50-2200.50</b> |
| <b>Key #</b>                     | <b>2173.50-2174.50</b> | <b>2173.50-2170.50</b> |
| <b>1<sup>st</sup> Buy level</b>  | <b>2161.50-2160.50</b> | <b>2137.50-2135.50</b> |
| <b>2<sup>nd</sup> Buy level</b>  | <b>2153.50-2152.50</b> | <b>2106.50-2103.50</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)

### ESU6 Daily Chart



Nothing comes easy in life, nor does the 2200 level for the ES. When everyone hopes ES will move higher, the profit taking occurs. The 2192 level rejected ES two times.

ES sold off 15.75 points yesterday. It is not a big deal by comparison to the 210 point rally from the June 28 low at 1981.50, or the 133 points loss on the same date last August.

The game will continue. The 20-day moving average will be the key line. It held up yesterday. But if it fails to hold today, it could trigger another sell-off and push price down toward the 40-day moving average line around 2156, which would suggest a short-term correction may be on the way soon.

The daily Slow STO indicator still points to a short-term overbought condition. Daily PMO indicator still moves down, which states internal weakness and more pullback should be expected in today's early session. Short on early bounce, buy later in the session if there is a recovery.

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 25, 2016**

**a. Intraday Scalping numbers**

|                   |                        |                        |                        |
|-------------------|------------------------|------------------------|------------------------|
| <b>Sell level</b> | <b>2185.50-2184.50</b> | <b>2190.50-2188.50</b> | <b>2199.50-2201.50</b> |
| <b>Buy level</b>  | <b>2161.25-2160.50</b> | <b>2154.50-2152.50</b> | <b>2145.50-2143.50</b> |

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

|                   |
|-------------------|
| <b>Sell level</b> |
| <b>Buy level</b>  |

**c. Option Premium Collecting trades**

|                 | Strike price | Expiration Date | Entry price |
|-----------------|--------------|-----------------|-------------|
|                 | 2220 calls   | Aug 26, 2016    |             |
| <b>Meanline</b> | <b>2185</b>  |                 |             |
|                 | 2095 puts    | Aug 26, 2016    |             |

### Murrey Math Line Movement \*

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

| Prior Move     | 1.95       | Up Move        | 3.91       | Down Move      | 3.91       |
|----------------|------------|----------------|------------|----------------|------------|
| 2191.41        | +2/8       | 2195.31        | +2/8       | 2195.31        | +2/8       |
| 2189.45        | +1/8       | 2191.41        | +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        | 2183.59        | 7/8        | 2183.59        | 7/8        |
| 2183.59        | 6/8        | 2179.69        | 6/8        | 2179.69        | 6/8        |
| 2181.64        | 5/8        | 2175.78        | 5/8        | 2175.78        | 5/8        |
| 2179.69        | 4/8        | 2171.88        | 4/8        | 2171.88        | 4/8        |
| 2177.73        | 3/8        | 2167.97        | 3/8        | 2167.97        | 3/8        |
| 2175.78        | 2/8        | 2164.06        | 2/8        | 2164.06        | 2/8        |
| 2173.83        | 1/8        | 2160.16        | 1/8        | 2160.16        | 1/8        |
| 2171.88        | 0/8        | 2156.25        | 0/8        | 2156.25        | 0/8        |
| 2169.92        | -1/8       | 2152.34        | -1/8       | 2152.34        | -1/8       |
| 2167.97        | -0.25      | 2148.44        | -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 |
|--------------|----------------------------|----------------------------|
|              | 2180.50-2181.50 (sl83.75)  | 2185.50-2186.50 (sl 89.50) |
| Central line | 2174.00                    |                            |
|              | 2169.50 -2168.50 (sl66.50) | 2160.50-2159.25 (sl 57.50) |
|              | 1 <sup>st</sup> Buy level  | 2 <sup>nd</sup> Buy level  |