



# Natus

## Daily Trading Plan Aug. 31, 2016

### 1. PREVIOUS DAY (ESU6)

Open	High	Low	Closing
RTH 2179.00	2181.50	2168.50	2175.25
GBX 2180.00	2181.50	2168.50	2175.25

### 2. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2194.50	2221.50	2312.00	2472.50
R2	2188.25	2206.50	2242.25	2303.25
R1	2181.75	2187.50	2205.25	2169.50
<b>PPT</b>	<b>2175.00</b>	<b>2172.50</b>	<b>2135.00</b>	<b>2000.25</b>
S1	2168.50	2153.50	2098.50	1866.25
S2	2162.00	2138.50	2028.75	1697.00
S3	2155.50	2119.50	1991.75	1563.33

### 3. FOCUS NUMBERS

	Daily	Weekly
2 <sup>nd</sup> Sell level	2196.50-2198.50	2194.50-2193.00
1 <sup>st</sup> Sell level	2186.50-2188.50	2183.50-2181.75
Key #	<b>2178.50-2179.50</b>	<b>2168.50-2165.75</b>
1 <sup>st</sup> Buy level	2164.50-2162.50	2137.50-2135.50
2 <sup>nd</sup> Buy level	2156.50-2154.50	2121.50-2123.50

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

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

### ESU6 Daily Chart



ES failed to move above 2183.50 level, but instead it did its back-fill move again by filling the 2168.50 gap. It closed at 2175.25, still slightly above the 20-day moving average line.

Today is the last day of August. Our systems indicate that the 2175-74 area should be the monthly closing price. That zone will act as a magnet to correct small price movements. However there is the possibility news events or other activity could lead to unbalanced trading, which will pull the price further from our expected close.

This morning the ADP employment report will have some influence on the market. The oil report, which will be released later in the session may also drive the price. Most traders will focus on the employment report to be released Friday.

ES has some a minor ultra-short-term overbought condition. The internal strength was weak. But as long as ES stays above 2165.50, the odds will continue favoring the buying side.

A move below 2162.50 could send the ES down to retest the 2156.50-57.50 zone or lower. A move above 2183.50 level could run stops and push the price up to test the 2190.50-87.50 area.

Short-term === Neutral  
 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 31, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2186.50-2188.50</b>	<b>2195.50-2193.50</b>	<b>2203.50-2201.50</b>
<b>Buy level</b>	<b>2164.25-2162.50</b>	<b>2154.50-2156.50</b>	<b>2145.50-2147.50</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	Sept 2, 2016	
<b>Meanline</b>	<b>2155</b>		
	2095 puts	Sept 2, 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	2210.94	+2/8	2195.31	+2/8
2189.45	+1/8	2207.03	+1/8	2191.41	+1/8
2187.50	8/8	2203.13	8/8	2187.50	8/8
2185.55	7/8	2199.22	7/8	2183.59	7/8
2183.59	6/8	2195.31	6/8	2179.69	6/8
2181.64	5/8	2191.41	5/8	2175.78	5/8
2179.69	4/8	2187.50	4/8	2171.88	4/8
2177.73	3/8	2183.59	3/8	2167.97	3/8
2175.78	2/8	2179.69	2/8	2164.06	2/8
2173.83	1/8	2175.78	1/8	2160.16	1/8
2171.88	0/8	2171.88	0/8	2156.25	0/8
2169.92	-1/8	2167.97	-1/8	2152.34	-1/8
2167.97	-0.25	2164.06	-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
	2181.50-2180.50 (sl82.75)	2187.50-2188.50 (sl 90.50)
Central line	2174.50	
	2167.50 -2168.50 (sl65.50)	2157.50-2159.75 (sl 56.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level