



Natusus

Daily Trading Plan Feb. 25, 2016

1. PREVIOUS DAY (ESH6)

Open	High	Low	Closing
RTH 1900.50	1931.25	1886.75	1930.25
GBX1914.00	1931.25	1886.75	1930.25

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1990.00	2001.75	2287.00	2472.50
R2	1946.75	1964.50	2165.25	2303.25
R1	1945.50	1939.50	2047.75	2169.50
PPT	1916.25	1902.25	1926.00	2000.25
S1	1901.00	1877.25	1808.25	1866.25
S2	1871.50	1840.00	1686.67	1697.00
S3	1856.25	1815.00	1569.00	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	1955.50-1956.50	1991.25-1988.50
1st Sell level	1940.50-1939.50	1972.50-1969.00
Key #	1914.50-1916.50	1933.50-1935.50
1st Buy level	1905.50-1903.50	1855.50-1852.50
2nd Buy level	1890.75-1889.50	1833.00-1831.00

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

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

ESH6 Daily Chart



The ES gapped down below the 20-day moving average line at the open to trigger some selling pressure. The price was pushed down to fill the gap at 1888.75 and then made a fake breakdown of the joint support at the 1888 level and the 200-day ema line on the 240min chart.

The support was broken by 1.25 points and that brought the sellers rushing into a trap. When the ES regained control of the 1900 psychological support line the shorts were badly squeezed.

The price eventually rallied 40+ points from the low and closed up 15 points for the day. The volume was heavier and price action was bullish.

For those following Nat's system trades the price started at her buy level and ended at her sell level, for a very profitable trade.

Today we could see a continuation high move, especially if ES can break through the 1940 level.

The 1929.75 line will remain a key line for upside movement. On the downside, the 20-day moving average line at 1903.50 continues to be short-term support. As long as ES doesn't close below it on Friday, the short-term trend remains up.

The PMO indicator still moves up and the Slow Stochastic Indicator is overbought, but hasn't given a selling signal yet. Both indicators are supporting "Buy on Dip" behavior.

Short-term === Neutral
 MEDIUM TERM === Neutral
 LONG-TERM === Neutral

Major support levels: 1898.50-95.50, 1856.50-54.50, 1831-1833
 Major resistance levels: 1948.50-46.50, 1955.50-52.50, 1963.75-68.50

TRADING STRATEGY: Feb. 25, 2016

a. Intraday Scalping numbers

	Gap	target	
Sell level	1939.50-1940.50	1948.50-1846.50	1955.50-1856.50
Buy level	1914.50-1912.75	1905.50-1903.50	1892.50-1889.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level		
Buy level	1912.50-1910.50	1930.25

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	1995 calls	Feb. 26, 2016	
Meanline	1935		
	1830 puts	Feb.26, 2016	

Murrey Math Line Movement *

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

Prior Move	7.81	Up Move	7.81	Down Move	7.81
1953.13	+2/8	1984.38	+2/8	1953.13	+2/8
1945.31	+1/8	1976.56	+1/8	1945.31	+1/8
1937.50	8/8	1968.75	8/8	1937.50	8/8
1929.69	7/8	1960.94	7/8	1929.69	7/8
1921.88	6/8	1953.13	6/8	1921.88	6/8
1914.06	5/8	1945.31	5/8	1914.06	5/8
1906.25	4/8	1937.50	4/8	1906.25	4/8
1898.44	3/8	1929.69	3/8	1898.44	3/8
1890.63	2/8	1921.88	2/8	1890.63	2/8
1882.81	1/8	1914.06	1/8	1882.81	1/8
1875.00	0/8	1906.25	0/8	1875.00	0/8
1867.19	-1/8	1898.44	-1/8	1867.19	-1/8
1859.38	-2/8	1890.63	-2/8	1859.38	-2/8

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

	1 st Sell level	2 nd Sell level
	1927.25-1928.50 (sl30.75)	1935.50-1937.50 (sl39.50)
Central line	1914.50	
	1907.50-1905.50 (sl02.50)	1897.50-1895.50 (sl 93.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1914.50

Above it, ES could pop up to 1927.25-1928.50 or higher to 1935.50-1937.50 (short entry).

Below it, ES could dip into 1907.50-1905.50 or lower to 1897.50-1895.50 (long entry).