



# Natusus

## Daily Trading Plan March 22, 2016

### 1. PREVIOUS DAY (ESM6)

Open	High	Low	Closing
RTH 2036.50	2044.50	2032.75	2042.75
GBX 2036.50	2044.50	2031.25	2042.75

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2061.50	2103.00	2164.25	2472.50
R2	2053.00	2073.00	2066.50	2303.25
R1	2048.00	2055.25	1998.00	2169.50
<b>PPT</b>	<b>2039.50</b>	<b>2025.25</b>	<b>1900.25</b>	<b>2000.25</b>
S1	2034.25	2007.50	1831.75	1866.25
S2	2025.75	1977.25	1734.00	1697.00
S3	2020.75	1959.50	1665.50	1563.33

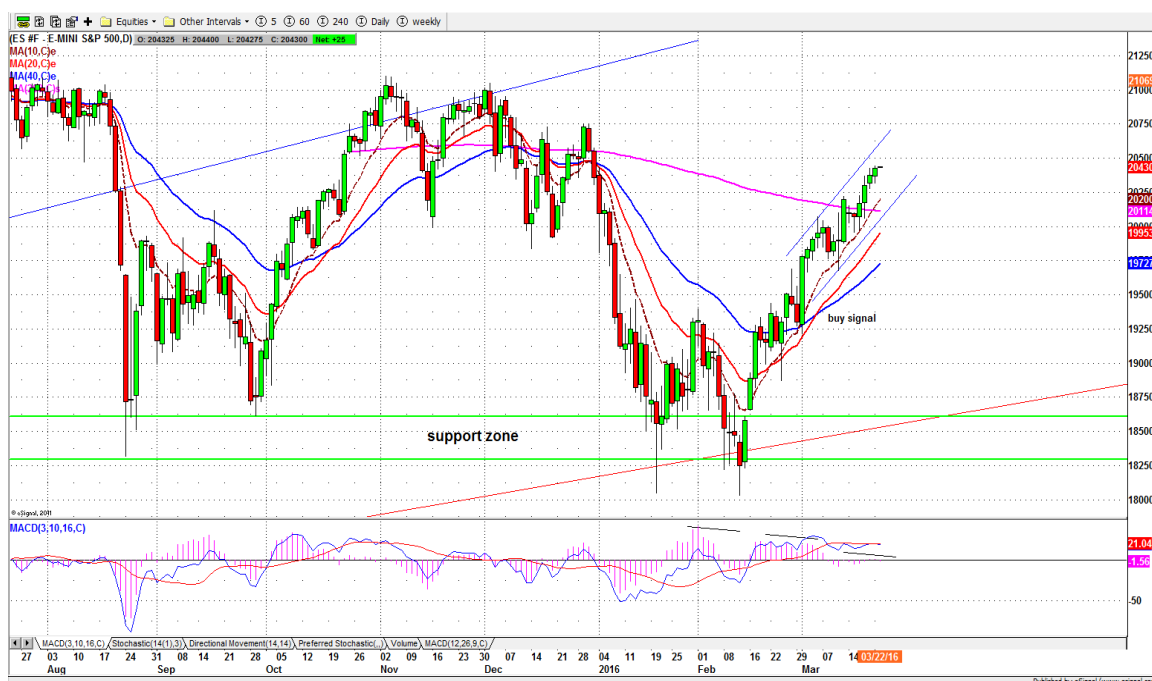
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2064.00-2066.50</b>	<b>2101.50-2098.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2055.50-2052.25</b>	<b>2077.25-2079.50</b>
<b>Key #</b>	<b>2045.75-2047.00</b>	<b>2058.50-2062.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2027.00-2025.00</b>	<b>2005.50-2003.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2017.50-2014.75</b>	<b>1975.25-1972.25</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)

### ESM6 Daily Chart



ES had a minor pullback in the early sessions but returned to Friday's high for closing. So far the price action remains bullish; nine days without a substantial intra-day decline. But the general advanced without his solders yesterday: the total trading volume on the ES decreased by 38% on an up day.

“Thin to Win” may continue to drive ES up to fill the upside gap at 2072.75. But it needs big institutionals to participate. Otherwise yesterday's slow movement will continue.

2056.50-58.50 will be next upside target if 2045.75 is broken. A failure to break 2045.75 line could lead ES back down to the 2034.50 area for testing.

A move below 2027 level will push the price down further to 2021-11 zone to test a buy signal given by the 10- and 200-day moving average line.

On the daily chart, there is a bearish divergence sign between the MACD and the price. The upside may have limits.

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

Major support levels: 2000.50-2003.50, 1989-87.50, 1978-75.50  
 Major resistance levels: 2056-58, 2075-77, 2085-88

**TRADING STRATEGY: March 22, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2050.50-2052.50</b>	<b>2056.50-2058.50</b>	<b>2066.50-2064.00</b>
<b>Buy level</b>	<b>2033.50-2034.50</b>	<b>2021.50-2023.50</b>	<b>2017.00-2014.75</b>

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

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>2052.50-2056.00</b>	<b>2042.75</b>
<b>Buy level</b>	<b>2034.50-2035.00</b>	<b>2042.75</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2095 calls</b>	<b>March 24 2016</b>	
<b>Meanline</b>	<b>2050</b>		
	<b>1950 puts</b>	<b>March 24, 2016</b>	

## 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
2050.78	+2/8	2070.31	+2/8	2070.31	+2/8
2048.83	+1/8	2066.41	+1/8	2066.41	+1/8
2046.88	8/8	2062.50	8/8	2062.50	8/8
2044.92	7/8	2058.59	7/8	2058.59	7/8
2042.97	6/8	2054.69	6/8	2054.69	6/8
2041.02	5/8	2050.78	5/8	2050.78	5/8
2039.06	4/8	2046.88	4/8	2046.88	4/8
2037.11	3/8	2042.97	3/8	2042.97	3/8
2035.16	2/8	2039.06	2/8	2039.06	2/8
2033.20	1/8	2035.16	1/8	2035.16	1/8
2031.25	0/8	2031.25	0/8	2031.25	0/8
2029.30	-1/8	2027.34	-1/8	2027.34	-1/8
2027.34	-2/8	2023.44	-2/8	2023.44	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2046.50-2045.75 (sl 48.75)	2054.75-2053.50 (sl 56.50)
Central line	2041.75	
	2033.50-2034.50 (sl 32.50)	2028.50-2027.50 (sl 26.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 2041.75

Above it, ES could pop up to 2046.50-2045.75 or higher to 2054.75-2053.50 (short entry).

Below it, ES could dip into 2033.50-2034.50 or lower to 2028.50-2027.50 (long entry).