



Natusus

Daily Trading Plan March 8, 2016

1. PREVIOUS DAY (ESH6)

Open	High	Low	Closing
RTH 1987.25	2004.50	1986.25	1999.00
GBX1994.50	1991.75	1984.50	1999.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2027.50	2107.25	2164.25	2472.50
R2	2016.00	2057.50	2066.50	2303.25
R1	2007.50	2026.25	1998.00	2169.50
PPT	1996.00	1976.25	1900.25	2000.25
S1	1987.50	1945.00	1831.75	1866.25
S2	1976.00	1895.25	1734.00	1697.00
S3	1967.50	1864.00	1665.50	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2031.00-2033.50	2051.00-2053.75
1st Sell level	2021.75-2023.50	2037.75-2040.50
Key #	2006.00-2008.00	1996.50-1998.50
1st Buy level	1977.50-1975.50	1935.50-1937.50
2nd Buy level	1968.75-1966.75	1919.50-1916.50

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

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

ESH6 Daily Chart



ES had a range move yesterday to consolidate Friday's gain. The volume on the upside was thin. Most traders are cautious about the rally. The price just danced around the 200-day moving average.

The 20-day moving average line has crossed above the 40-day moving average line. This crossing gives a buy signal for the intermediate term. It encourages the short-term buyers.

But the long term remains neutral and hasn't given a final confirmation about changing the trend direction.

The PMO approaches last November's top area. It may take a few more days to reach the extremely overbought territory. The sideways movement (2007.50-1983.25) still should be expected today.

ES may push up or down to run sellers and buyers' stops by 2 points above 2007.50 or below 1983.25 to shakeout weak hands.

But a move above 1909.50 could push ES further up to 2018.50-23.50. A move below 1978 could lead ES drop down into 1965-60.50 zone.

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

Major support levels: 1960.50-62.50, 1950.50-52, 1928-30, 1912.50-11.25,
 Major resistance levels: 2007.50-08, 2018.50-23.75, 2033-35.50, 2050-55, 2075-77

TRADING STRATEGY: March 8, 2016

a. Intraday Scalping numbers

Sell level	2006.00-2008.50	2014.50-2018.50	2023.50-2025.50
Buy level	1988.50-1087.50	1975.50-1976.50	1968.00-1966.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level		
Buy level	1988.00-1986.75	1999

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2050 calls	March 11, 2016	
Meanline	1965		
	1905 puts	March 11, 2016	

Murrey Math Line Movement *

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

Prior Move	3.91	Up Move	7.81	Down Move	3.91
2007.81	+2/8	2078.13	+2/8	2007.81	+2/8
2003.91	+1/8	2070.31	+1/8	2003.91	+1/8
2000.00	8/8	2062.50	8/8	2000.00	8/8
1996.09	7/8	2054.69	7/8	1996.09	7/8
1992.19	6/8	2046.88	6/8	1992.19	6/8
1988.28	5/8	2039.06	5/8	1988.28	5/8
1984.38	4/8	2031.25	4/8	1984.38	4/8
1980.47	3/8	2023.44	3/8	1980.47	3/8
1976.56	2/8	2015.63	2/8	1976.56	2/8
1972.66	1/8	2007.81	1/8	1972.66	1/8
1968.75	0/8	2000.00	0/8	1968.75	0/8
1964.84	-1/8	1992.19	-1/8	1964.84	-1/8
1960.94	-2/8	1984.38	-2/8	1960.94	-2/8

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

	1 st Sell level	2 nd Sell level
	2010.50-2013.00 (sl 14.75)	2021.50-2023.50 (sl 26.50)
Central line	1999.50	
	1987.50-1988.00 (sl 86.25)	1975.50-1976.50 (sl 73.25)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1999.50

Above it, ES could pop up to 2010.50-2013.00 or higher to 2021.50-2023.50 (short entry).

Below it, ES could dip into 1987.50-1988.00 or lower to 1975.50-1976.50 (long entry).