



# Natusus

## Daily Trading Plan March 9, 2016

### 1. PREVIOUS DAY (ESH6)

Open	High	Low	Closing
RTH 1986.50	1993.00	1976.00	1981.00
GBX1999.00	2000.25	1976.00	1981.00

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2007.75 2019.75	2107.25	2164.25	2472.50
R2	2000.50 2010.00	2057.50	2066.50	2303.25
R1	1990.75 1995.50	2026.25	1998.00	2169.50
<b>PPT</b>	<b>1983.50 1985.75</b>	<b>1976.25</b>	<b>1900.25</b>	<b>2000.25</b>
S1	1973.50 1971.25	1945.00	1831.75	1866.25
S2	1966.25 1961.50	1895.25	1734.00	1697.00
S3	1956.50 1947.00	1864.00	1665.50	1563.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2002.25-2003.75</b>	<b>2051.00-2053.75</b>
<b>1<sup>st</sup> Sell level</b>	<b>1995.50-1996.50</b>	<b>2037.75-2040.50</b>
<b>Key #</b>	<b>1988.25-1986.50</b>	<b>1996.50-1998.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>1968.75-1970.25</b>	<b>1935.50-1937.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1960.50-1959.00</b>	<b>1919.50-1916.50</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)

##### ESH6 Daily Chart



ES had a gap down at the open and the price remained below the 1993.75 level for the day. The ES lost 18 points yesterday

The short-term overbought condition led the ES make a short-term pullback move: no surprise there. We could continue down to the 1950 before this minor pullback is completed.

Yesterday's unfilled gap will be a key. As long as this gap is open, the odds will favor a downside move until the ES proves it can hold up the 1950 level.

The 200-day moving average line will remain as a major resistance area, and 1950 level area will remain as a major support.

It is possible that 1975 will be where the SPX chops around for the “Wednesday Weekly” option expiration.

1968.75, which was a breakout level on March 1, also overlaps the 10-day moving average line, and will likely will act as the first intraday support. 1995.50-93.75 should be the first intraday resistance.

A break above 1995.50 could push the ES to fill the 1999 gap. And a move below 1966.50 could lead ES down to the 1960.50-55 zone for testing.

Short-term === Bullish with overbought condition  
 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 7, 2016**

**a. Intraday Scalping numbers**

	1990.75-1988.25	1995.50-1996.50	2003.50-2002.75
<b>Sell level</b>			
<b>Buy level</b>	1970.25-1968.75	1960.50-1959.00	1950.50-1947.50

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

	Gap	target
<b>Sell level</b>		
<b>Buy level</b>		

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	2050 calls	March 11, 2016	
<b>Meanline</b>	<b>1965</b>		
	1905 puts	March 11, 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
1996.09	+2/8	2007.81	+2/8	1992.19	+2/8
1994.14	+1/8	2003.91	+1/8	1988.28	+1/8
<b>1992.19</b>	<b>8/8</b>	<b>2000.00</b>	<b>8/8</b>	<b>1984.38</b>	<b>8/8</b>
1990.23	7/8	1996.09	7/8	1980.47	7/8
1988.28	6/8	1992.19	6/8	1976.56	6/8
1986.33	5/8	1988.28	5/8	1972.66	5/8
1984.38	4/8	1984.38	4/8	1968.75	4/8
1982.42	3/8	1980.47	3/8	1964.84	3/8
1980.47	2/8	1976.56	2/8	1960.94	2/8
1978.52	1/8	1972.66	1/8	1957.03	1/8
1976.56	0/8	1968.75	0/8	1953.13	0/8
1974.61	-1/8	1964.84	-1/8	1949.22	-1/8
1972.66	-2/8	1960.94	-2/8	1945.31	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1988.25-1987.25 (sl 90.75)	1995.00-1996.00 (sl 99.50)
<b>Central line</b>	<b>1983.25</b>	
	1971.75-1969.75 (sl 68.25)	1960.50-1963.25 (sl 59.25)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 1983.25

Above it, ES could pop up to 1988.25-1987.25 or higher to 1995.00-1996.00 (short entry).

Below it, ES could dip into 1971.75-1969.75 or lower to 1960.50-1963.25 (long entry).