



Natusus

Daily Trading Plan March 16, 2016

1. PREVIOUS DAY (ESM6)

Open	High	Low	Closing
RTH 1997.75	2006.75	1995.00	2006.50
GBX 2009.25	2010.00	1995.00	2006.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2022.25	2072.00	2164.25	2472.50
R2	2014.50	2042.50	2066.50	2303.25
R1	2010.50	2026.50	1998.00	2169.50
PPT	2002.75	1997.00	1900.25	2000.25
S1	1998.75	1980.75	1831.75	1866.25
S2	1991.00	1951.25	1734.00	1697.00
S3	1987.00	1935.25	1665.50	1563.33

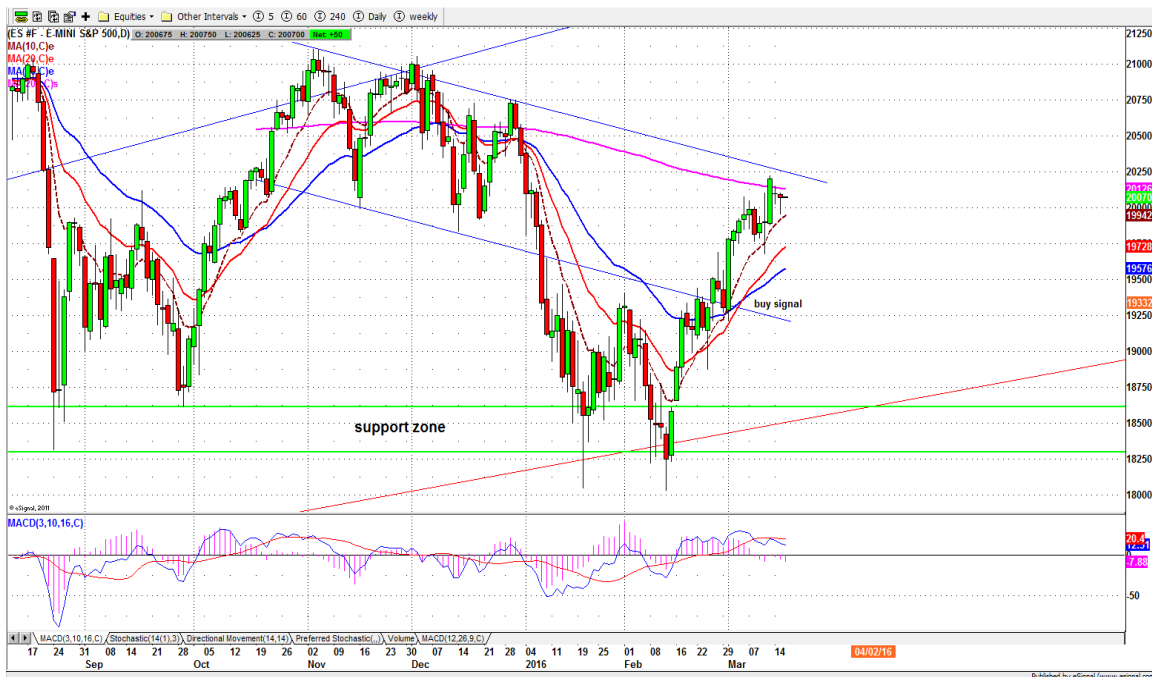
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2028.00-2031.00	2101.50-2098.50
1st Sell level	2023.50-2021.50	2073.50-2075.50
Key #	2009.50-2007.50	2037.50-2038.50
1st Buy level	1989.00-1992.75	1941.50-1939.50
2nd Buy level	1978.50-1976.50	1924.25-1921.75

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)

ESM6 Daily Chart



The ES pulled back to test the 10-day moving average yesterday and managed to successfully hold the price above it even though it couldn't close the gap from the prior day's close.

Today the FOMC announcement at 2:15 has the potential to rock the price. The narrow range contraction move of the past two days could lead to an expansion move.

The Street does not expect a Fed rate hike this time, but sell-the-news could become the default strategy even if the Fed does – or says – exactly what is expected.

If the Fed does or says something unexpected we could see big whipsaw moves. Watch for changes in the language used in the statement.

2009.50-2007.50 will continue to be a key zone. A move above it could push price back up to 2015-14 or higher up to 2023.50-21.

A failure to break above 2015 could lead the ES down to back-fill again, which could trigger selling and push the price down near the 1978 area.

Sentiment is still bullish because of the seasonal effects, but the volume on this rally is light and there is a major resistance line ahead. The market may form a short-term top soon.

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

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

TRADING STRATEGY: March 16, 2016

a. Intraday Scalping numbers

Sell level	2013.50-2014.50	2023.50-2021.50	2028.00-2031.00
Buy level	1995.50-1996.50	1989.00-1987.50	1978.50-1976.00

b. Gap Trading (only for early sessions)

	Gap	target
Sell level		
Buy level		

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2095 calls	March 18, 2016	
Meanline	2000		
	1925 puts	March 18, 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
2011.72	+2/8	2023.44	+2/8	2023.44	+2/8
2009.77	+1/8	2019.53	+1/8	2019.53	+1/8
2007.81	8/8	2015.63	8/8	2015.63	8/8
2005.86	7/8	2011.72	7/8	2011.72	7/8
2003.91	6/8	2007.81	6/8	2007.81	6/8
2001.95	5/8	2003.91	5/8	2003.91	5/8
2000.00	4/8	2000.00	4/8	2000.00	4/8
1998.05	3/8	1996.09	3/8	1996.09	3/8
1996.09	2/8	1992.19	2/8	1992.19	2/8
1994.14	1/8	1988.28	1/8	1988.28	1/8
1992.19	0/8	1984.38	0/8	1984.38	0/8
1990.23	-1/8	1980.47	-1/8	1980.47	-1/8
1988.28	-2/8	1976.56	-2/8	1976.56	-2/8

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

	1 st Sell level	2 nd Sell level
	2013.50-2014.50 (sl 15.75)	2021.50-2023.50 (sl 25.50)
Central line	2005.50	
	1995.50-1996.50 (sl 95.00)	1987.50-1988.50 (sl 85.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line =2005.50

Above it, ES could pop up to 2013.50-2014.50 or higher to 2021.50-2023.50 (short entry).

Below it, ES could dip into 1995.50-1996.50 or lower to 1987.50-1988.50 (long entry).