



# Natusus

## Daily Trading Plan March 29, 2016

### 1. PREVIOUS DAY (ESM6)

Open	High	Low	Closing
RTH 2031.25	2034.00	2022.00	2028.00
GBX 2030.25	2039.75	2022.00	2028.00

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2055.50	2082.00	2164.25	2472.50
R2	2047.75	2064.75	2066.50	2303.25
R1	2038.00	2046.50	1998.00	2169.50
<b>PPT</b>	<b>2030.00</b>	<b>2029.50</b>	<b>1900.25</b>	<b>2000.25</b>
S1	2020.00	2011.25	1831.75	1866.25
S2	2012.00	1994.00	1734.00	1697.00
S3	2003.25	1976.00	1665.50	1563.33

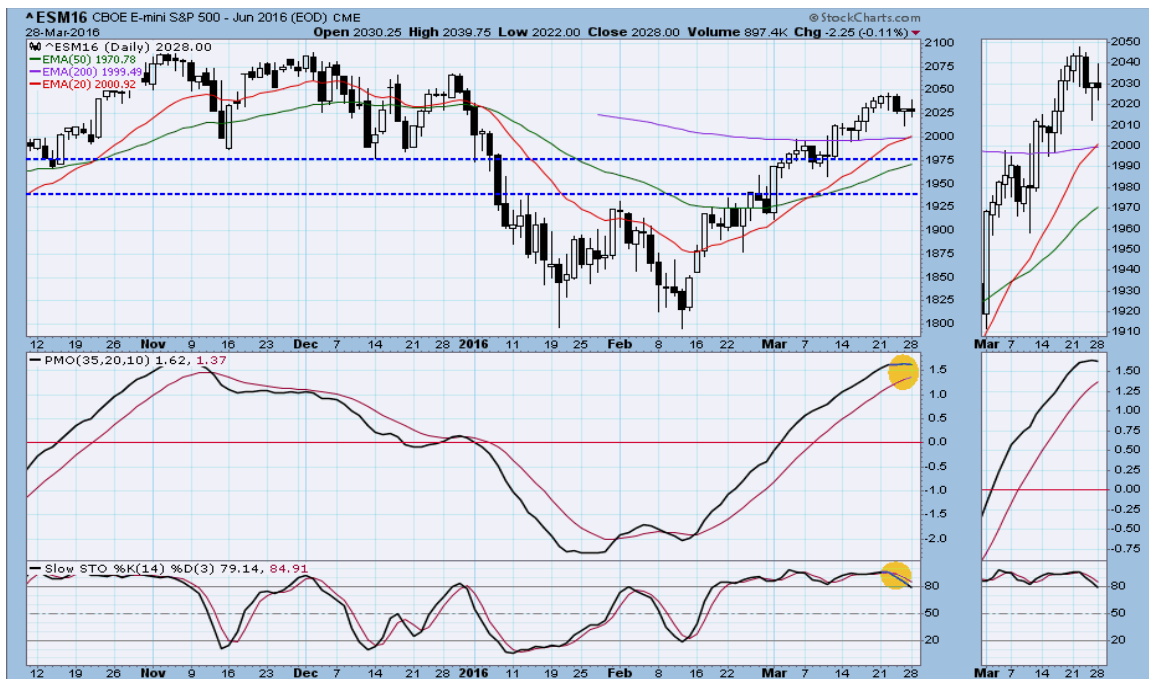
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2045.25-2047.50</b>	<b>2082.75-2079.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2037.50-2039.75</b>	<b>2058.00-2062.50</b>
<b>Key #</b>	<b>2028.00-2030.25</b>	<b>2007.50-2005.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2018.50-2017.75</b>	<b>1982.75-1980.00</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1995.50-1998.00</b>	<b>1974.75-1972.00</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



European and Canadian markets were closed yesterday and the ES had very thin trading volume as a result. The day ended down two ticks from the previous close.

The 2039.75-37.50 area showed moderate resistance. There was some mild weakness, but mainly we saw more dip buying above the 200-day moving average line.

Today is the T+3 for the end of first quarter, when large investors need to clear their books of positions they don't want to show in their end-of-quarter results.

Market statistics suggest a moderately positive outcome today after modestly negative Monday, but we are expecting some selling into the end of the quarter as portfolios are re-balanced.

Our strategy for today is SHORT on strength and buy on weakness. However Fed chair Yellen (and two of her colleagues) are speaking today and as always that can move the market.

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: 2043.75-2045.50, 2056-58, 2075-77, 2085-88

**TRADING STRATEGY: March 29, 2016**

**a. Intraday Scalping numbers**

Sell level	2037.50-2039.75	2045.00-2047.00	2056.50-2058.50
Buy level	2018.50-2017.75	2005.25-2007.50	1995.50-1998.75

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

	Gap	target
Sell level	2038.50-2040.50	2028.00
Buy level		

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	2085 calls	April 1, 2016	
<b>Meanline</b>	<b>2025</b>		
	1925 puts	April 1, 2016	

## Murrey Math Line Movement \*

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

Prior Move	3.91	Up Move	3.91	Down Move	3.91
2054.69	+2/8	2054.69	+2/8	2039.06	+2/8
2050.78	+1/8	2050.78	+1/8	2035.16	+1/8
2046.88	8/8	2046.88	8/8	2031.25	8/8
2042.97	7/8	2042.97	7/8	2027.34	7/8
2039.06	6/8	2039.06	6/8	2023.44	6/8
2035.16	5/8	2035.16	5/8	2019.53	5/8
2031.25	4/8	2031.25	4/8	2015.63	4/8
2027.34	3/8	2027.34	3/8	2011.72	3/8
2023.44	2/8	2023.44	2/8	2007.81	2/8
2019.53	1/8	2019.53	1/8	2003.91	1/8
2015.63	0/8	2015.63	0/8	2000.00	0/8
2011.72	-1/8	2011.72	-1/8	1996.09	-1/8
2007.81	-2/8	2007.81	-2/8	1992.19	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2033.50-2035.50 (sl 37.50)	2040.50-2042.00 (sl 43.50)
Central line	2030.25	
	2022.20-2023.75 (sl 21.50)	2013.75-2014.50 (sl 12.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 2030.25

Above it, ES could pop up to 2035.50-2033.50 or higher to 2040.50-2042.00 (short entry).

Below it, ES could dip into 2023.00-2021.75 or lower to 2013.75-2014.50 (long entry).