



Natusus

Daily Trading Plan April 28, 2016

1. PREVIOUS DAY (ESM6)

Open	High	Low	Closing
RTH 2080.75	2094.00	2076.25	2090.75
GBX 2082.25	2094.00	2076.25	2090.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2115.50	2154.75	2247.50	2472.50
R2	2104.75	2130.00	2156.00	2303.25
R1	2097.75	2108.00	2103.75	2169.50
PPT	2087.00	2083.25	2012.25	2000.25
S1	2080.00	2061.25	1960.00	1866.25
S2	2069.25	2036.50	1868.50	1697.00
S3	2062.25	2014.50	1816.25	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2115.00-2113.00	2116.75-2118.00
1st Sell level	2103.25-2104.50	2103.50-2106.50
Key #	2095.50-2093.50	2075.00-2073.75
1st Buy level	2077.75-2075.50	2041.00-2039.50
2nd Buy level	2058.00-2061.00	2022.50-2020.50

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)

ESM6 Daily Chart



As expected the Fed kept interest rates unchanged yesterday. The ES managed to hold above 2075 and closed 2.25 points in the green. Wednesdays have been green since the SP500 index Wednesday option was launched Feb. 26.

Today could have a strong movement since the ES has had four consolidation days. Price could attempt to go higher and reverse or attempt to go lower and reverse. Overnight the Bank of Japan action will have a large influence on European markets and the ES.

2085 is tomorrow's option expiration key battle line. Staying above it will be bullish. ES could move up to 2104-05.50 zone to retest last week's high or higher up to 2113-15.

Because ES is in its last day of the pullback process, there is a chance it will stay under 2096 and move below 2071 to trap low level sellers around the 2061-58.50 zone, and then reverse.

After the GDP report today, traders should pay attention to the market direction. If there is a gap up far away from yesterday's high, look to short on strength and buy on weakness. If it gaps down at the open, look for a major support area to go long.

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

Major support levels: 2055-52, 2039-37.50, 2021-23.50, 2009-07.50
 Major resistance levels: 2099.50-2103.50, 2108-10.50, 2116.75-19.00, 2135-30

TRADING STRATEGY: April 28, 2016

a. Intraday Scalping numbers

Sell level	2100.50-2099.50	2107.75-2105.25	2114.25-2115.50
Buy level	2077.75-2075.50	2068.50-2066.25	2058.00-2057.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2104.50-2101.50	2094.00
Buy level	2078.50-2077.50	2090.75

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2115 calls	April 29, 2016	
Meanline	2060		
	1985 puts	April 29, 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
2097.66	+2/8	2117.19	+2/8	2101.56	+2/8
2095.70	+1/8	2113.28	+1/8	2097.66	+1/8
2093.75	8/8	2109.38	8/8	2093.75	8/8
2091.80	7/8	2105.47	7/8	2089.84	7/8
2089.84	6/8	2101.56	6/8	2085.94	6/8
2087.89	5/8	2097.66	5/8	2082.03	5/8
2085.94	4/8	2093.75	4/8	2078.13	4/8
2083.98	3/8	2089.84	3/8	2074.22	3/8
2082.03	2/8	2085.94	2/8	2070.31	2/8
2080.08	1/8	2082.03	1/8	2066.41	1/8
2078.13	0/8	2078.13	0/8	2062.50	0/8
2076.17	-1/8	2074.22	-1/8	2058.59	-1/8
2074.22	-2/8	2070.31	-2/8	2054.69	-2/8

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

	1 st Sell level	2 nd Sell level
	2100.50-2102.50 (sl 04.50)	2109.50-2110.50 (sl12.50)
Central line	2091.50	
	2082.00-2081.00 (sl79.50)	2074.50-2072.50 (sl 70.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line =2091.50

Above it, ES could pop up to 2100.50-2102.50 or higher to 2109.50-2110.50 (short entry).

Below it, ES could dip into 2082.00-2081.00 or lower to 2074.50-2072.50 (long entry).