



Natusus

Daily Trading Plan May 24, 2016

1. PREVIOUS DAY (ESM6)

Open	High	Low	Closing
RTH 2049.25	2052.75	2044.00	2045.25
GBX 2053.25	2056.00	2048.50	2045.25

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2065.50	2120.00	2180.25	2472.50
R2	2060.75	2094.75	2142.75	2303.25
R1	2053.00	2072.50	2101.00	2169.50
PPT	2048.25	2047.00	2063.50	2000.25
S1	2040.50	2024.75	2021.50	1866.25
S2	2035.75	1999.50	1984.00	1697.00
S3	2028.00	1977.25	1942.25	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2083.50-2081.50	2098.50-2099.50
1st Sell level	2068.50-2070.50	2089.50-2092.75
Key #	2045.00-2043.50	2069.50-2068.50
1st Buy level	2031.00-2029.50	2021.75-2023.50
2nd Buy level	2021.50-2018.50	1982.50-1983.25

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



ES went sideways between the 20- and 50-day moving average lines yesterday. It mainly tries to hold above the 200-day moving average line and kill time until the daily PMO indicator turns back up.

Today the 2050 line will continue to be a pivotal line. The sellers will favor a back-fill at the 2037.25 gap, and buyers will defend the 200-day moving average line.

Yesterday's relative narrow range day move could trigger today's expansion move. A move above 2053.50 line could push price up to 2056-58.50 or higher up to 2065-68 (short entry).

But a failure to move above 2053.50 will be bearish. It is then likely for ES to move back toward the 2037.25 gap area or lower to run the stops there and push the price lower toward 2023-21 to test last week's low.

Yesterday's move suggests the market is waiting for something to occur. External events or news could have a large influence on the price moves.

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

Major support levels: 2028.50-31.50, 2021-23.50, 2009-07.50, 2000-1997
 Major resistance levels: 2085-83, 2099.50-2103.50, 2108-10.50

TRADING STRATEGY: May 24, 2016

a. Intraday Scalping numbers

Sell level	2056.50-2058.50	2069.75-2068.00	2079.50-2081.50
Buy level	2031.25-2033.50	2023.50-2021.75	2014.50-2012.50

b. Gap Trading (only for early sessions)

Sell level	2056.00-2058.50	2046.25
Buy level	2033.00-2031.00	2043.00

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2100 calls	May 27, 2016	
Meanline	2050		
	1975 puts	May 27, 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
2066.41	+2/8	2070.31	+2/8	2054.69	+2/8
2064.45	+1/8	2066.41	+1/8	2050.78	+1/8
2062.50	8/8	2062.50	8/8	2046.88	8/8
2060.55	7/8	2058.59	7/8	2042.97	7/8
2058.59	6/8	2054.69	6/8	2039.06	6/8
2056.64	5/8	2050.78	5/8	2035.16	5/8
2054.69	4/8	2046.88	4/8	2031.25	4/8
2052.73	3/8	2042.97	3/8	2027.34	3/8
2050.78	2/8	2039.06	2/8	2023.44	2/8
2048.83	1/8	2035.16	1/8	2019.53	1/8
2046.88	0/8	2031.25	0/8	2015.63	0/8
2044.92	-1/8	2027.34	-1/8	2011.72	-1/8
2042.97	-2/8	2023.44	-2/8	2007.81	-2/8

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

	1 st Sell level	2 nd Sell level
	2053.25-2055.25 (sl 57)	2062.25-2060.50 (sl64.75)
Central line	2047.00	
	2037.25 -2035.25 (sl34.50)	2032.50-2030.50 (sl29.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line =2047

Above it, ES could pop up to 2053.25-2055.25 or higher to 2062.25-2060.50 (short entry).

Below it, ES could dip into 2037.25-2035.25 or lower to 2032.50-2030.50 (long entry).