



Natusus Daily Trading Plan

July 14, 2016

1. PREVIOUS DAY (ESU6)

| Open | High | Low | Closing |
|-------------|---------|---------|---------|
| RTH 2150.25 | 2150.75 | 2139.50 | 2145.75 |
| GBX 2145.75 | 2152.25 | 2139.50 | 2145.75 |

2. PIVOTS

| | Daily RTH and GBX | Weekly | Monthly | Yearly |
|------------|-------------------|----------------|----------------|----------------|
| R3 | 2165.25 | 2202.00 | 2284.50 | 2472.50 |
| R2 | 2158.75 | 2163.75 | 2202.25 | 2303.25 |
| R1 | 2152.50 | 2142.25 | 2146.25 | 2169.50 |
| PPT | 2146.00 | 2104.00 | 2064.00 | 2000.25 |
| S1 | 2139.50 | 2082.25 | 2007.75 | 1866.25 |
| S2 | 2133.00 | 2044.00 | 1925.50 | 1697.00 |
| S3 | 2126.75 | 2022.50 | 1869.50 | 1563.33 |

3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|------------------------|------------------------|
| 2nd Sell level | 2162.75-2165.00 | 2220.50-2218.50 |
| 1st Sell level | 2155.25-2157.50 | 2165.50-2168.50 |
| Key # | 2145.50-2146.50 | 2126.50-2134.50 |
| 1st Buy level | 2134.25-2133.25 | 2075.50-2072.50 |
| 2nd Buy level | 2126.50-2125.50 | 2025.50-2020.50 |

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)

ESU6 Daily Chart



ES had a gap up at the open, but quickly made a minor retracement for an ultra-short-time-frame correction, which we yesterday predicted could happen. At the end, ES had only a tiny change. It made an indecision doji candle on the daily chart.

The market grinding higher will continue, but there will be pauses for traders to take profit from their long positions.

The 2150 level could be the battle line for both sides. As soon as ES moves higher away from it, buyers will start to take their profit off the table and send the price back down around 2150.

But when price drops too far below that level, the buyers will show up again and push the price back near 2150 level.

We don't think the ES will move too far from yesterday's range; possibly a maximum of five points above yesterday's high, or five points below yesterday's low. That could be the Algo play for today..

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

Major support levels: 2120-21, 2112-14.50, 2100-1997.50, 2085-83.50
 Major resistance levels: 2156.75-62.50, 2175-78.50

TRADING STRATEGY: July 14, 2016

a. Intraday Scalping numbers

| Sell level | 2155.25-2156.50 | 2161.50-2162.50 | 2168.50-2170.50 |
|-------------------|------------------------|------------------------|------------------------|
| Buy level | 2138.50-2139.50 | 2128.50-2129.50 | 2121.50-2119.50 |

b. Gap Trading (only for early sessions)

| Sell level | | |
|-------------------|------------------------|----------------|
| Buy level | 2129.50-2131.00 | 2138.25 |

c. Option Premium Collecting trades

| | Strike price | Expiration Date | Entry price |
|-----------------|---------------------|------------------------|--------------------|
| | 2185 calls | July 15, 2016 | |
| Meanline | 2070 | | |
| | 2000 puts | July 15, 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 |
|----------------|------------|----------------|------------|----------------|------------|
| 2160.16 | +2/8 | 2164.06 | +2/8 | 2164.06 | +2/8 |
| 2158.20 | +1/8 | 2160.16 | +1/8 | 2160.16 | +1/8 |
| 2156.25 | 8/8 | 2156.25 | 8/8 | 2156.25 | 8/8 |
| 2154.30 | 7/8 | 2152.34 | 7/8 | 2152.34 | 7/8 |
| 2152.34 | 6/8 | 2148.44 | 6/8 | 2148.44 | 6/8 |
| 2150.39 | 5/8 | 2144.53 | 5/8 | 2144.53 | 5/8 |
| 2148.44 | 4/8 | 2140.63 | 4/8 | 2140.63 | 4/8 |
| 2146.48 | 3/8 | 2136.72 | 3/8 | 2136.72 | 3/8 |
| 2144.53 | 2/8 | 2132.81 | 2/8 | 2132.81 | 2/8 |
| 2142.58 | 1/8 | 2128.91 | 1/8 | 2128.91 | 1/8 |
| 2140.63 | 0/8 | 2125.00 | 0/8 | 2125.00 | 0/8 |
| 2138.67 | -1/8 | 2121.09 | -1/8 | 2121.09 | -1/8 |
| 2136.72 | -0.25 | 2117.19 | -0.25 | 2117.19 | -0.25 |

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

| | 1 st Sell level | 2 nd Sell level |
|--------------|----------------------------|----------------------------|
| | 2149.50-2150.50 (sl 52.75) | 2155.50-2156.75 (sl 58.75) |
| Central line | 2145.25 | |
| | 2136.50-2135.50 (sl34.00) | 2128.50-2127.50 (sl 24.50) |
| | 1 st Buy level | 2 nd Buy level |