



# Natusus

## Daily Trading Plan July 21, 2016

### 1. PREVIOUS DAY (ESU6)

Open	High	Low	Closing
RTH 2165.00	2169.75	2158.50	2167.50
GBX 2159.00	2169.75	2155.25	2167.50

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2187.75	2222.00	2284.50	2472.50
R2	2178.75	2195.00	2202.25	2303.25
R1	2173.25	2174.00	2146.25	2169.50
<b>PPT</b>	<b>2164.25</b>	<b>2147.00</b>	<b>2064.00</b>	<b>2000.25</b>
S1	2158.50	2125.75	2007.75	1866.25
S2	2149.50	2098.75	1925.50	1697.00
S3	2144.00	2077.75	1869.50	1563.33

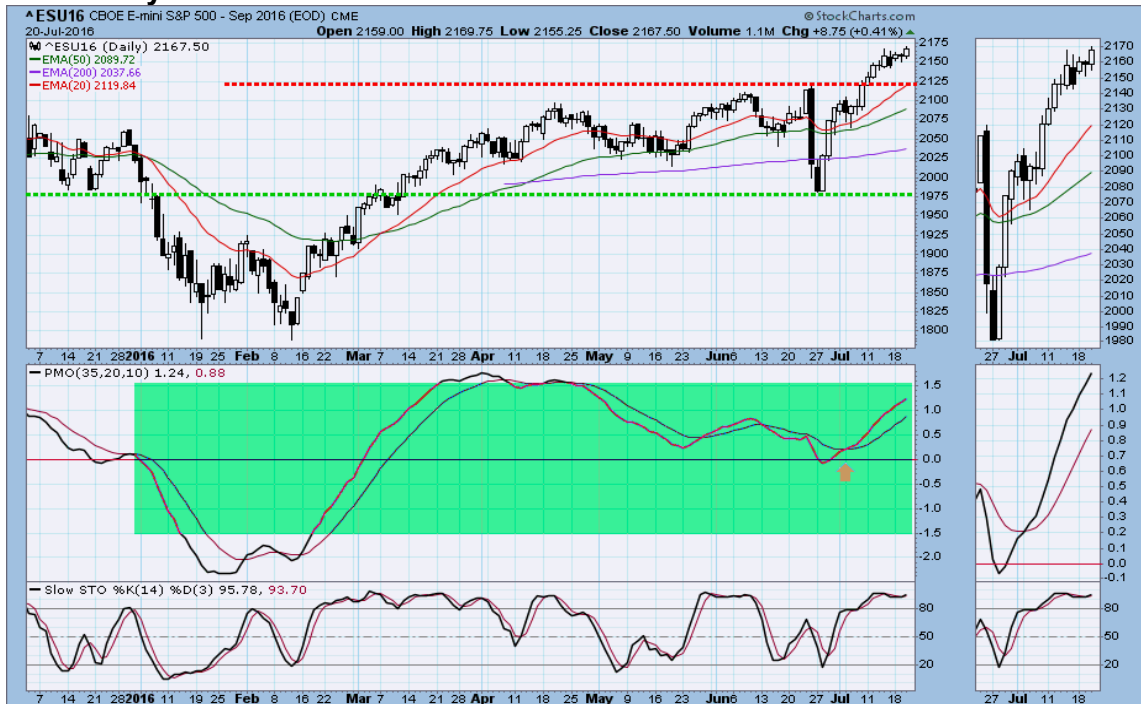
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2187.50-2185.50</b>	<b>2216.50-2218.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2177.00-2178.50</b>	<b>2195.50-2192.50</b>
<b>Key #</b>	<b>2168.50-2169.75</b>	<b>2129.25-2131.75</b>
<b>1<sup>st</sup> Buy level</b>	<b>2158.50-2159.50</b>	<b>2095.50-2093.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2152.50-2150.50</b>	<b>2072.50-2075.50</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)

### ESU6 Daily Chart



ES had a small expansion move yesterday morning after price broke through 2162.50. Later price moved slowly in the rest of the afternoon. But it still managed to hold above 2165 for closing.

This month is the time when many traders take off for summer vacation. Slow grinding moves should be expected. So far ES is still one step away from the 2185-88 upside target. Slowly moving towards that target still will be the focus for many fund managers.

2168 is a control line for upside target 2175 and 2185-83 zone for today and 2156 is for downside target 2146-45 zone. Nevertheless, Selling the early rallies and buy weakness will continue to be seen. The trend is our friend. So far the trend remains up and strong.

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

Major support levels: 2150-46, 2120-21, 2112-14.50, 2100-1997.50  
 Major resistance levels: 2179-78.50, 218850-87, 2195.50-93.50

**TRADING STRATEGY: July 21, 2016**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2171.25-2173.50</b>	<b>2178.50-2181.50</b>	<b>2187.50-2188.50</b>
<b>Buy level</b>	<b>2158.50-2159.50</b>	<b>2152.50-2153.50</b>	<b>2148.50-2146.50</b>

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

<b>Sell level</b>
<b>Buy level</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2200 calls</b>	<b>July 22, 2016</b>	
<b>Meanline</b>	<b>2135.00</b>		
	<b>2050 puts</b>	<b>July 22, 2016</b>	

## 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
2175.78	+2/8	2195.31	+2/8	2195.31	+2/8
2173.83	+1/8	2191.41	+1/8	2191.41	+1/8
<b>2171.88</b>	<b>8/8</b>	<b>2187.50</b>	<b>8/8</b>	<b>2187.50</b>	<b>8/8</b>
2169.92	7/8	2183.59	7/8	2183.59	7/8
2167.97	6/8	2179.69	6/8	2179.69	6/8
2166.02	5/8	2175.78	5/8	2175.78	5/8
2164.06	4/8	2171.88	4/8	2171.88	4/8
2162.11	3/8	2167.97	3/8	2167.97	3/8
2160.16	2/8	2164.06	2/8	2164.06	2/8
2158.20	1/8	2160.16	1/8	2160.16	1/8
<b>2156.25</b>	<b>0/8</b>	<b>2156.25</b>	<b>0/8</b>	<b>2156.25</b>	<b>0/8</b>
2154.30	-1/8	2152.34	-1/8	2152.34	-1/8
2152.34	-0.25	2148.44	-0.25	2148.44	-0.25

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2171.50-2173.50 (sl 73.75)	2177.50-2175.75 (sl 79.75)
Central line	2169.75	
	2158.50-2159.50 (sl 57.00)	2152.50-2151.50 (sl 50.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level