



Natusus

Daily Trading Plan July 26, 2016

1. PREVIOUS DAY (ESU6)

Open	High	Low	Closing
RTH 2166.25	2166.75	2155.75	2162.25
GBX 2167.75	2172.50	2155.75	2162.25

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2188.00	2193.50	2284.50	2472.50
R2	2180.25	2182.00	2202.25	2303.25
R1	2171.25	2174.75	2146.25	2169.50
PPT	2163.50	2162.75	2064.00	2000.25
S1	2154.50	2155.50	2007.75	1866.25
S2	2146.75	2143.75	1925.50	1697.00
S3	2137.75	2136.50	1869.50	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2177.50-2178.50	2209.50-2210.50
1 st Sell level	2169.25-2171.50	2195.50-2193.50
Key #	2156.50-2154.00	2173.50-2175.00
1 st Buy level	2144.75-2146.00	2135.50-2132.50
2 nd Buy level	2138.50-2139.00	2120.25-2118.50

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 continued going sideways for consolidation. However the pattern is forming a round top which appears bearish for short-term.

Today is first day of the Fed meeting. Any information leaks – real or imaginary -- could move ES in either direction, but the upside still should be considered limited.

2155.50 will be a key line for today. A move below it could lead ES to go down further toward 2146 and 2135.50-39, where we could see more buyers coming in.

If it holds above that key line, the ES could go back up to yesterday's high area 2172.50 or higher 2178-82, where we could see more sellers entering.

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 26, 2016

a. Intraday Scalping numbers

Sell level	2171.25-2169.50	2178.50-2175.50	2187.50-2185.50
Buy level	2151.50-2148.50	2142.50-2143.50	2138.50-2135.50

b. Gap Trading (only for early sessions)

Sell level
Buy level

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2200 calls	July 29, 2016	
Meanline	2165		
	2085 puts	July 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
2175.78	+2/8	2195.31	+2/8	2179.69	+2/8
2173.83	+1/8	2191.41	+1/8	2175.78	+1/8
2171.88	8/8	2187.50	8/8	2171.88	8/8
2169.92	7/8	2183.59	7/8	2167.97	7/8
2167.97	6/8	2179.69	6/8	2164.06	6/8
2166.02	5/8	2175.78	5/8	2160.16	5/8
2164.06	4/8	2171.88	4/8	2156.25	4/8
2162.11	3/8	2167.97	3/8	2152.34	3/8
2160.16	2/8	2164.06	2/8	2148.44	2/8
2158.20	1/8	2160.16	1/8	2144.53	1/8
2156.25	0/8	2156.25	0/8	2140.63	0/8
2154.30	-1/8	2152.34	-1/8	2136.72	-1/8
2152.34	-0.25	2148.44	-0.25	2132.81	-0.25

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

	1 st Sell level	2 nd Sell level
	2168.50-2169.50 (sl 70.75)	2174.50-2175.50 (sl 77.25)
Central line	2162.75	
	2156.50-2157.00 (sl 55.50)	2151.50-2150.50 (sl 48.50)
	1 st Buy level	2 nd Buy level