



Natusus

Daily Trading Plan July 17, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2113.25	2118.50	2110.75	2117.00
GBX 2104.00	2118.50	2102.75	2117.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2128.00	2129.50	2177.50	2540.25
R2	2123.25	2103.75	2149.75	2314.50
R1	2120.25	2083.50	2102.25	2183.50
PPT	2115.50	2060.75	2074.25	1957.75
S1	2112.25	2043.25	2026.83	1826.75
S2	2107.50	2017.50	1999.00	1601.00
S3	2104.50	2000.25	1951.50	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2134.50-2131.50	2121.50-2118.50
1st Sell level	2126.50-2122.50	2106.50-2108.50
Key #	2112.50-2113.50	2057.00-2054.25
1st Buy level	2107.25-2105.50	2039.50-2038.50
2nd Buy level	2100.50-2098.25	2020.50-2018.00

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)

ESU5 Daily chart



ES finished the day with a solid gain and a higher close, fueled by good earnings from blue chip stocks, and the approval of the debt deal by the Greek legislature.

Today will be a wild day. ES could be beginning a new rally cycle of, and the price could be pushed up to retest previous high around the 2126-34 zone. The 10-day moving average crosses above 20- and 40-day moving average and gave short-term buy signal. Any pullback will likely to be bought by new buyers.

2100-2095 becomes the first major support zone for the current stage. The short-term indicators have an overbought condition, but intermediate-term indicators have just moved into their neutral area from oversold territory. They still have some rooms for the price to go higher. Early in the morning we may see a small pullback. As soon as pullback move completes, later in the afternoon we may still see the price bounce.

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

The major support levels: 2085-88.75, 2062-64, 2054-52, 2038-39, 2028-30
 the major resistance levels: 2119.50-21.75, 2128.50-29.50, 2134.50-36.50

TRADING STRATEGY: July 17, 2015 Fed

a. Intraday Scalping numbers

Sell level	2121.50-2122.50	2128.75-2129.50	2136.75-2134.50
Buy level	2105.50-2107.50	2098.50-2100.50	2092.00-2091.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2123.50-2126.50	2117.00
Buy level	2107.50-2108.00	2107.00

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2125 calls	2015-07-17	ES near 2095
Meanline	2075		
	2010 puts	2015-07-17	ES near 2050

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
2113.28	+2/8	2132.81	+2/8	2117.19	+2/8
2111.33	+1/8	2128.91	+1/8	2113.28	+1/8
2109.38	8/8	2125.00	8/8	2109.38	8/8
2107.42	7/8	2121.09	7/8	2105.47	7/8
2105.47	6/8	2117.19	6/8	2101.56	6/8
2103.52	5/8	2113.28	5/8	2097.66	5/8
2101.56	4/8	2109.38	4/8	2093.75	4/8
2099.61	3/8	2105.47	3/8	2089.84	3/8
2097.66	2/8	2101.56	2/8	2085.94	2/8
2095.70	1/8	2097.66	1/8	2082.03	1/8
2093.75	0/8	2093.75	0/8	2078.13	0/8
2091.80	-1/8	2089.84	-1/8	2074.22	-1/8
2089.84	-2/8	2085.94	-2/8	2070.31	-2/8

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

	1st Sell level	2nd Sell level
	2120.50-2121.75 (sl23.5)	2126.50-2128.50 (sl31.50)
Central line	2118.50	
	2108.00-2106.25 (sl05.50)	2102.00-2100.50(sl98.25)
	1st Buy level	2nd Buy level

Overnight Call:

Central line = 2118.50

Above it, ES could pop up to 2120.50-2121.75 or higher to 2126.50-2128.50 (short entry).

Below it, ES could dip into 2108.00-2106.25 or lower to 2102.00-2100.50 (long entry).