



Naturus

Daily Trading Plan July 21, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2121.50	2126.25	2116.50	2122.00
GBX 2118.00	2126.25	2116.50	2122.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2136.50	2210.00	2177.50	2540.25
R2	2131.50	2165.00	2149.75	2314.50
R1	2126.75	2142.00	2102.25	2183.50
PPT	2121.50	2096.75	2074.25	1957.75
S1	2116.75	2073.75	2026.83	1826.75
S2	2111.75	2028.75	1999.00	1601.00
S3	2107.00	2005.75	1951.50	1470.00

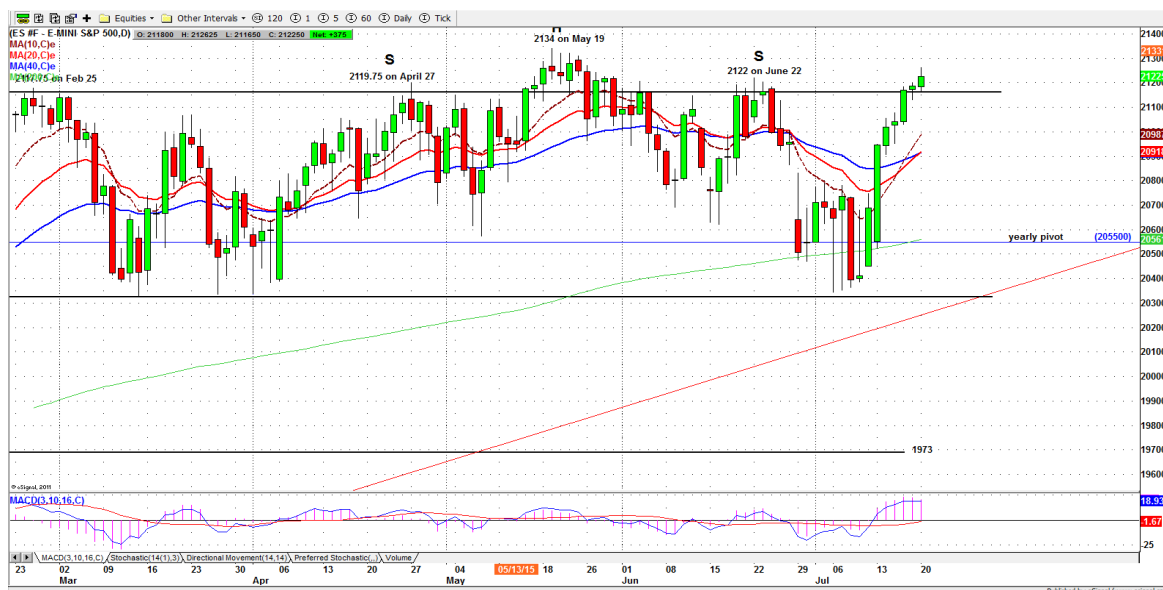
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2134.50-2136.50	2154.00-2157.75
1st Sell level	2126.50-2128.50	2134.50-2136.75
Key #	2118.50-2116.50	2105.50-2103.50
1st Buy level	2112.25-2111.50	2088.75-2086.50
2nd Buy level	2105.50-2106.75	2078.00-2075.00

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.naturus.com

4. DAILY OUTLOOK – S&P 500 MINI FUTURES (ES)

ESU5 Daily chart



ES had a small retracement after it gapped up at open. But it quickly found support at 2116.50 and resumed its rally until the last half hour of trading when it pulled back to the opening price area for closing.

Short-term indicators still are overbought. ES may slow down its advance for one or two days, but eventually price will rally again as long as 2095.50-2100 zone holds up.

Today 2115 will be a major key line. A stay above it will encourage the buyers and a move below it could lead ES to go further down to test 2112.75-10.75 or lower to 2105.50-03.50 zone. Nevertheless each of those zone could be bought by new buyers.

2134 was May's high. ES needs to fight through 2125-35 mid-term resistance zone first before it makes new highs toward the 2145-55 zone.

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

The major support levels: 2106-03.25, 2095-95.50, 2085-88.75, 2062-64, 2054-52
 the major resistance levels: 2128.50-29.50, 2134.50-36.50 and none

TRADING STRATEGY: July 21, 2015

a. Intraday Scalping numbers

Sell level	2128.75-2129.50	2136.75-2134.50	2143.75-2145.50
Buy level	2112.50-2110.50	2105.50-2106.50	2098.00-2096.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2128.00-2129.50	2123.75
Buy level	2112.00-2110.50	2116.50

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2165 calls	2015-07-24	ES near 2135
Meanline	2095		
	2055 puts	2015-07-24	ES near 2100

Murrey Math Line Movement *

(Caution. Know MMLine rule before you trade these numbers.)

Prior Move	0.98	Up Move	3.91	Down Move	3.91
2126.95	+2/8	2148.44	+2/8	2132.81	+2/8
2125.98	+1/8	2144.53	+1/8	2128.91	+1/8
2125.00	8/8	2140.63	8/8	2125.00	8/8
2124.02	7/8	2136.72	7/8	2121.09	7/8
2123.05	6/8	2132.81	6/8	2117.19	6/8
2122.07	5/8	2128.91	5/8	2113.28	5/8
2121.09	4/8	2125.00	4/8	2109.38	4/8
2120.12	3/8	2121.09	3/8	2105.47	3/8
2119.14	2/8	2117.19	2/8	2101.56	2/8
2118.16	1/8	2113.28	1/8	2097.66	1/8
2117.19	0/8	2109.38	0/8	2093.75	0/8
2116.21	-1/8	2105.47	-1/8	2089.84	-1/8
2115.23	-2/8	2101.56	-2/8	2085.94	-2/8

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

	1st Sell level	2nd Sell level
	2127.25-2128.50 (sl29.75)	2134.50-2133.50 (sl37.50)
Central line	2119.50	
	2109.25-2110.50 (sl08.50)	2104.50-2103.25(sl01.75)
	1st Buy level	2nd Buy level

Overnight Call:

Central line = 2119.50

Above it, ES could pop up to 2127.25-2128.50 or higher to 2134.50-2133.50 (short entry).

Below it, ES could dip into 2109.25-2110.50 or lower to 2104.50-2103.25 (long entry).