



Naturus

Daily Trading Plan July 22, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2118.75	2121.75	2108.00	2114.50
GBX 2121.25	2125.00	2108.00	2114.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2135.25	2210.00	2177.50	2540.25
R2	2128.50	2165.00	2149.75	2314.50
R1	2121.50	2142.00	2102.25	2183.50
PPT	2114.75	2096.75	2074.25	1957.75
S1	2107.75	2073.75	2026.83	1826.75
S2	2101.00	2028.75	1999.00	1601.00
S3	2094.00	2005.75	1951.50	1470.00

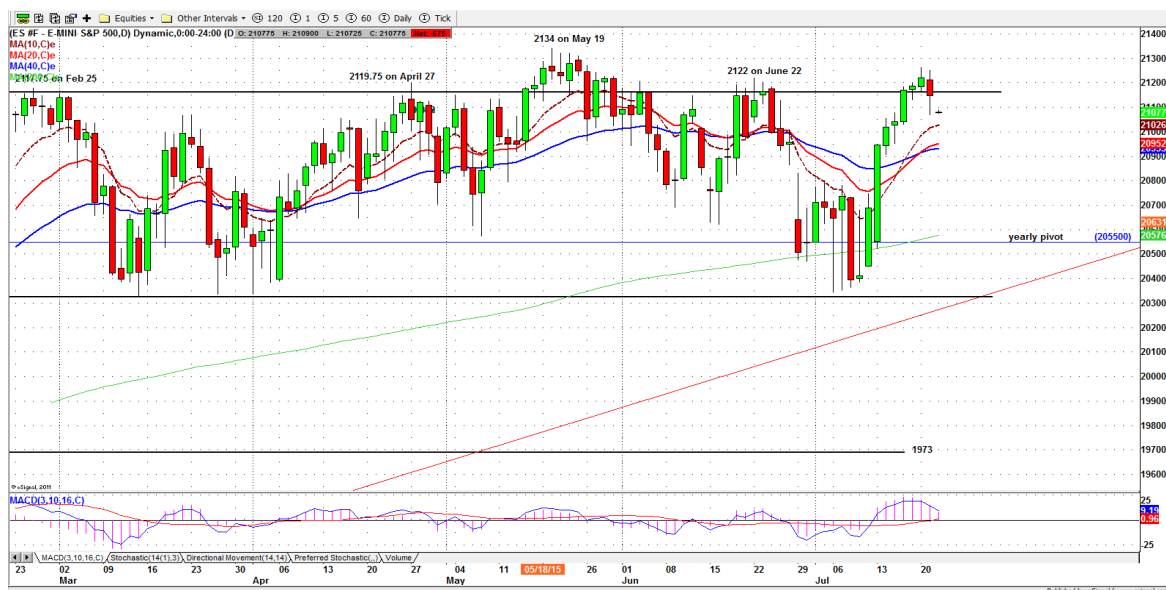
3. FOCUS NUMBERS

	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 #	2114.50-2116.50	2105.50-2103.50
1st Buy level	2103.25-2101.50	2088.75-2086.50
2nd Buy level	2094.50-2095.75	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



Poor earning reports from several blue-chip companies sent the Dow-Jones Industrial Average into the red all day yesterday. It also pulled down the SP500 and the ES as well.

Technically speaking, the short-term is too overbought due to extremely optimism in the past eight days. The rally was too fast and steep and made buyers reluctant to place new orders at the top end of a well-defined intermediate-term sideways range. The pullback should be considered as normal price behavior.

Today all eyes will be on the key 2100-2095 area. This zone needs to hold up to allow the ES return to rally mode and challenge the 2125-35 resistance zone again. In the early morning sessions we may see a continuation low move if the price stays below 2114.50 during overnight trading.

In the later session the ES may reverse and rally again if the support at 2095 holds, and the price moves back above 2100. If ES does break below the 2095 line and trades into the 2090-88.50 zone, there is still not much to worry about – unless it closes below 2095. A close below the support could turn things around and bring the ES back down again in the subsequent days.

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 22, 2015

a. Intraday Scalping numbers

Sell level	2114.75-2115.50	2124.75-2125.50	2136.75-2134.50
Buy level	2101.50-2103.50	2095.50-2094.25	2088.00-2089.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2121.00-2120.50	2114.50
Buy level	2104.50-2103.50	2112.75

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	1.95	Up Move	3.91	Down Move	3.91
2128.91	+2/8	2148.44	+2/8	2132.81	+2/8
2126.95	+1/8	2144.53	+1/8	2128.91	+1/8
2125.00	8/8	2140.63	8/8	2125.00	8/8
2123.05	7/8	2136.72	7/8	2121.09	7/8
2121.09	6/8	2132.81	6/8	2117.19	6/8
2119.14	5/8	2128.91	5/8	2113.28	5/8
2117.19	4/8	2125.00	4/8	2109.38	4/8
2115.23	3/8	2121.09	3/8	2105.47	3/8
2113.28	2/8	2117.19	2/8	2101.56	2/8
2111.33	1/8	2113.28	1/8	2097.66	1/8
2109.38	0/8	2109.38	0/8	2093.75	0/8
2107.42	-1/8	2105.47	-1/8	2089.84	-1/8
2105.47	-2/8	2101.56	-2/8	2085.94	-2/8

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

	1 st Sell level	2 nd Sell level
	2121.75-2123.50 (s124.75)	2128.50-2129.50 (s131.50)
Central line	2114.50	
	2105.50-2104.00 (s102.50)	2100.50-2098.50 (s195.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2114.50

Above it, ES could pop up to 2121.75-2123.50 or higher to 2128.50-2129.50 (short entry).

Below it, ES could dip into 2105.50-2104.00 or lower to 2100.50-2098.50 (long entry).