



Natusus

Daily Trading Plan July 24, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2109.00	2110.50	2091.50	2098.50
GBX 2109.25	2113.75	2091.50	2098.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2133.25	2210.00	2177.50	2540.25
R2	2123.50	2165.00	2149.75	2314.50
R1	2111.00	2142.00	2102.25	2183.50
PPT	2101.25	2096.75	2074.25	1957.75
S1	2088.75	2073.75	2026.83	1826.75
S2	2079.00	2028.75	1999.00	1601.00
S3	2066.50	2005.75	1951.50	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2134.50-2131.50	2154.00-2157.75
1st Sell level	2114.50-2112.75	2134.50-2136.75
Key #	2096.25-2095.50	2105.50-2103.50
1st Buy level	2089.00-2087.50	2088.75-2086.50
2nd Buy level	2080.75-2082.00	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.natusus.com

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

ESU5 Daily chart



The ES spent most of the day in the red, pushed down by brutal earnings reports from some Dow heavyweights and the good-news-is-bad-news influence of dramatically lower Jobless Claims, which are thought to encourage an interest rate hike from the Fed. The Dow traded below the opening price for the year.

The DJIA industrial leaders got hammered down, with the exception of Amazon which announced a totally unexpected profit, and helped to hold the ES above its major key support zone. We are still interpreting the recent decline as just an ultra-short-term correction.

Today 2093.75 will be a very important line for the ES. To return to an upside movement, the ES needs to close above that level today. Closing near or below it will lead the ES further down next week. Today 2113.75-14.50 will be first intraday resistance zone. A move above it will be bullish, and could lead ES to back up to 2121.75-23.50 or higher.

Now ultra-short-term indicators are getting oversold again. We should expect yesterday's low will hold up today.

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

The major support levels: 2095-92.50, 2085-88.75, 2062-64,
the major resistance levels: 2128.50-29.50, 2134.50-36.50 and none

TRADING STRATEGY: July 24, 2015

a. Intraday Scalping numbers

Sell level	2114.75-2113.50	2123.75-2121.50	2130.75-2129.50
Buy level	2090.50-2088.50	2082.50-2080.25	2072.50-2074.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2112.50-2110.50	2100.50
Buy level	2090.50-2088.50	2098.50

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	3.91	Up Move	3.91	Down Move	3.91
2132.81	+2/8	2132.81	+2/8	2117.19	+2/8
2128.91	+1/8	2128.91	+1/8	2113.28	+1/8
2125.00	8/8	2125.00	8/8	2109.38	8/8
2121.09	7/8	2121.09	7/8	2105.47	7/8
2117.19	6/8	2117.19	6/8	2101.56	6/8
2113.28	5/8	2113.28	5/8	2097.66	5/8
2109.38	4/8	2109.38	4/8	2093.75	4/8
2105.47	3/8	2105.47	3/8	2089.84	3/8
2101.56	2/8	2101.56	2/8	2085.94	2/8
2097.66	1/8	2097.66	1/8	2082.03	1/8
2093.75	0/8	2093.75	0/8	2078.13	0/8
2089.84	-1/8	2089.84	-1/8	2074.22	-1/8
2085.94	-2/8	2085.94	-2/8	2070.31	-2/8

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

	1 st Sell level	2 nd Sell level
	2102.25-2101.50 (sl03.75)	2108.50-2110.75 (sl11.50)
Central line	2095.50	
	2091.75-2089.75 (sl87.50)	2083.75-2081.75 (sl79.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2095.50

Above it, ES could pop up to 2102.25-2101.50 or higher to 2108.50-2110.75 (short entry).

Below it, ES could dip into 2091.75-2089.75 or lower to 2083.75-2081.75 (long entry).