



# Naturus

## Daily Trading Plan July 28, 2015

### 1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2063.25	2069.50	2056.50	2064.50
GBX 2078.25	2080.75	2056.50	2064.50

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2083.50 2102.25	2169.25	2177.50	2540.25
R2	276.50 2091.50	2147.75	2149.75	2314.50
R1	2070.50 2078.00	2112.75	2102.25	2183.50
<b>PPT</b>	<b>2063.50 2067.25</b>	<b>2091.25</b>	<b>2074.25</b>	<b>1957.75</b>
S1	2057.50 2053.75	2056.00	2026.83	1826.75
S2	2050.50 2043.00	2034.00	1999.00	1601.00
S3	2044.50 2029.50	1999.50	1951.50	1470.00

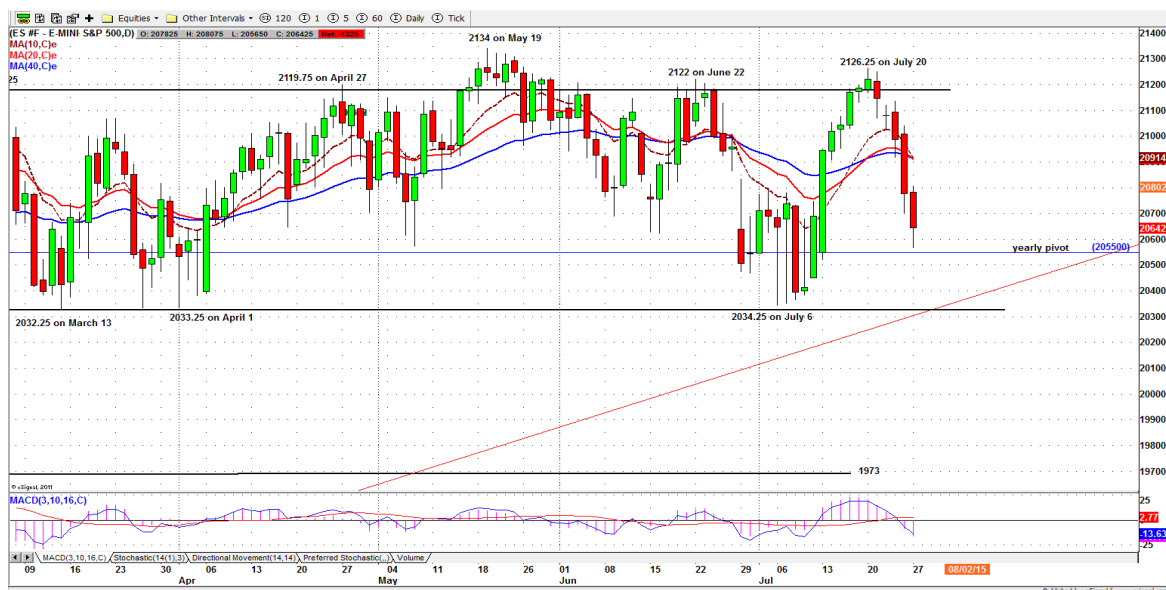
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2092.75-2093.50</b>	<b>2134.50.-2035.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2082.50-2084.50</b>	<b>2125.00-2126.50</b>
<b>Key #</b>	<b>2069.50-2070.50</b>	<b>2069.00-2066.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2043.50-2041.75</b>	<b>2035.25-2034.00</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2031.50-2034.50</b>	<b>2021.50-2018.50</b>

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](http://www.naturus.com)

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

### ESU5 Daily chart



ES took a big hit from the massive overnight decline in the Chinese market. All three major indexes suffered losses yesterday. The growing fear about waning demand in China also drove oil down, in addition to US blue chips.

ES dropped to just above our yearly pivot level around 2055, but managed to move up a little for closing. Today is the first day of the two-day Fed meeting. ES may stay low until tomorrow's Fed announcement.

On the daily chart, the 20-day moving average crossed below the 40-day ema line to give a selling signal but without final confirmation. Today the 2069.50-2070.50 zone will be a key area for the ES. A move above that zone could lead the ES back up to fill the air pocket around 2080.75-2078.50. Remaining below that level will probably lead to a repeat of yesterday's regular trading range and a struggle to go lower.

The sharp decline in the Chinese market gives the Fed a dilemma to solve. They say they want to raise rates; but an increase while an important overseas market is crashing could directly cause our market to have a big swing again.

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

The major support levels: 2054-55, 2035-32, 2025-23.50, 2018.50-16.50  
 the major resistance levels: 2128.50-29.50, 2134.50-36.50 and none

**TRADING STRATEGY: July 28, 2015**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2075.50-2078.50</b>	<b>2082.50-2084.75</b>	<b>2089.50-2090.50</b>
<b>Buy level</b>	<b>2043.50-2041.75</b>	<b>2035.00-2032.75</b>	<b>2028.50-2026.50</b>

**b. Gap Trading (only for early sessions)**

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>2077.00-2075.50</b>	<b>2069.50</b>
<b>Buy level</b>	<b>2054.50-2055.50</b>	<b>2064.50</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2155 calls</b>	<b>2015-07-31</b>	<b>ES near 2095</b>
<b>Meanline</b>	<b>2085</b>		
	<b>2010 puts</b>	<b>2015-07-31</b>	<b>ES near 2055</b>

## 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 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2071.50-2074.25 (sl76.50)	2081.50-2084.75 (sl87.50)
Central line	2064.50	
	2054.25-2055.50 (sl52.50)	2041.25-2043.25 (sl40.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 2064.50

Above it, ES could pop up to 2071.50-2074.25 or higher to 2081.50-2084.75(short entry).

Below it, ES could dip into 2054.25-2055.50 or lower to 2041.25-2043.25 (long entry).