



# Natusus

## Daily Trading Plan July 30, 2015

### 1. PREVIOUS DAY (ESU5)

| Open        | High    | Low     | Closing |
|-------------|---------|---------|---------|
| RTH 2088.50 | 2104.25 | 2086.75 | 2101.50 |
| GBX 2088.00 | 2104.25 | 2086.75 | 2101.50 |

### 2. PIVOTS

|            | Daily RTH and GBX | Weekly         | Monthly        | Yearly         |
|------------|-------------------|----------------|----------------|----------------|
| R3         | 2125.75           | 2169.25        | 2177.50        | 2540.25        |
| R2         | 2115.00           | 2147.75        | 2149.75        | 2314.50        |
| R1         | 2108.25           | 2112.75        | 2102.25        | 2183.50        |
| <b>PPT</b> | <b>2097.50</b>    | <b>2091.25</b> | <b>2074.25</b> | <b>1957.75</b> |
| S1         | 2090.75           | 2056.00        | 2026.83        | 1826.75        |
| S2         | 2080.00           | 2034.00        | 1999.00        | 1601.00        |
| S3         | 2073.25           | 1999.50        | 1951.50        | 1470.00        |

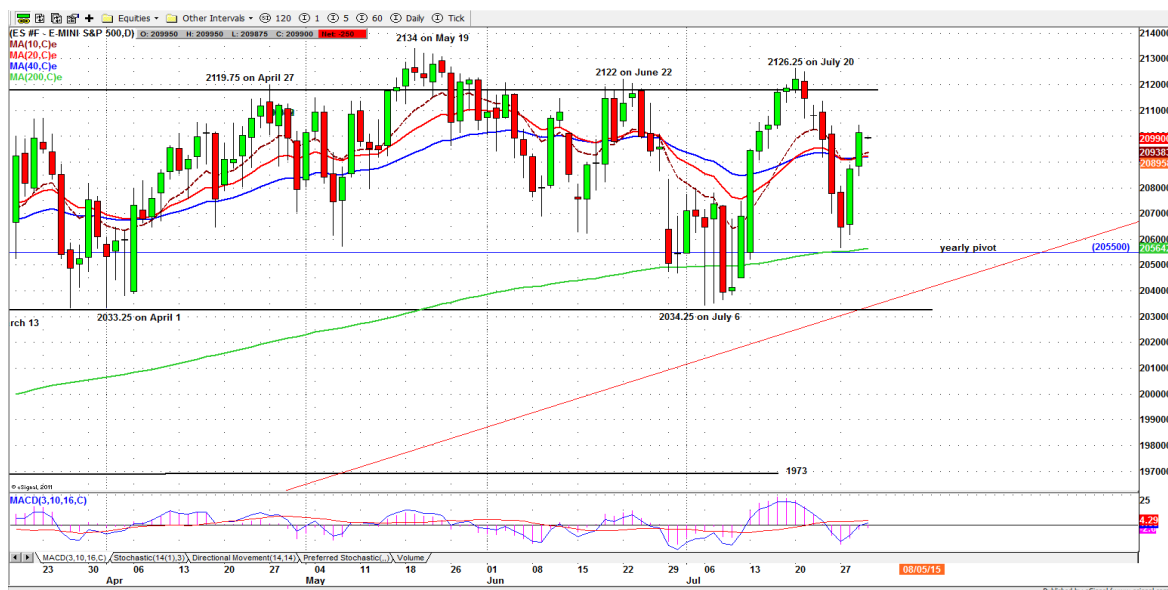
### 3. FOCUS NUMBERS

|                                  | Daily                  | Weekly                  |
|----------------------------------|------------------------|-------------------------|
| <b>2<sup>nd</sup> Sell level</b> | <b>2121.75-2123.50</b> | <b>2134.50.-2035.50</b> |
| <b>1<sup>st</sup> Sell level</b> | <b>2115.50-2116.50</b> | <b>2125.00-2126.50</b>  |
| <b>Key #</b>                     | <b>2106.50-2107.50</b> | <b>2069.00-2066.50</b>  |
| <b>1<sup>st</sup> Buy level</b>  | <b>2085.00-2082.00</b> | <b>2035.25-2034.00</b>  |
| <b>2<sup>nd</sup> Buy level</b>  | <b>2075.25-2073.50</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.natusus.com](http://www.natusus.com)

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

### ESU5 Daily chart



The Fed statement retained its soft language on the possibility of raising interest rates in September – the Fed will continue to consider employment figures before raising rates. Generally, no rate increase now. The market took that to mean the Fed may delay again, and sent the ES back above 2100 for closing.

Today ES may go higher than yesterday's high if overnight trading holds above the 2097-98.50 zone. A failure to hold above the 2097 line could push ES slightly back down toward 2093.50-92.50 again.

Based on the price action, ES should hold above 2090-88 today. But to go back to the top of the range, the ES needs a strong follow-through on volume. Without some follow-through, ES still has a chance to revisit the 2078-75 zone.

Short-term === Neutral  
 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 30, 2015**

**a. Intraday Scalping numbers**

|                   | 2110.50-2112.50 | 2115.50-2116.75 | 2121.50-2123.50 |
|-------------------|-----------------|-----------------|-----------------|
| <b>Sell level</b> |                 |                 |                 |
| <b>Buy level</b>  | 2092.50-2090.50 | 2085.00-2082.75 | 2075.00-2073.50 |

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

|                   | Gap             | target  |
|-------------------|-----------------|---------|
| <b>Sell level</b> | 2110.50-2112.50 | 2104.50 |
| <b>Buy level</b>  | 2092.75-2093.75 | 2101.50 |

**c. Option Premium Collecting trades**

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

**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 |
|--------------------|------|--------------------|------|--------------------|------|
| 2117.19 +2/8       |      | 2132.81 +2/8       |      | 2117.19 +2/8       |      |
| 2113.28 +1/8       |      | 2128.91 +1/8       |      | 2113.28 +1/8       |      |
| <b>2109.38 8/8</b> |      | <b>2125.00 8/8</b> |      | <b>2109.38 8/8</b> |      |
| 2105.47 7/8        |      | 2121.09 7/8        |      | 2105.47 7/8        |      |
| 2101.56 6/8        |      | 2117.19 6/8        |      | 2101.56 6/8        |      |
| 2097.66 5/8        |      | 2113.28 5/8        |      | 2097.66 5/8        |      |
| 2093.75 4/8        |      | 2109.38 4/8        |      | 2093.75 4/8        |      |
| 2089.84 3/8        |      | 2105.47 3/8        |      | 2089.84 3/8        |      |
| 2085.94 2/8        |      | 2101.56 2/8        |      | 2085.94 2/8        |      |
| 2082.03 1/8        |      | 2097.66 1/8        |      | 2082.03 1/8        |      |
| 2078.13 0/8        |      | 2093.75 0/8        |      | 2078.13 0/8        |      |
| 2074.22 -1/8       |      | 2089.84 -1/8       |      | 2074.22 -1/8       |      |
| 2070.31 -2/8       |      | 2085.94 -2/8       |      | 2070.31 -2/8       |      |

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

|                     | <b>1<sup>st</sup> Sell level</b> | <b>2<sup>nd</sup> Sell level</b> |
|---------------------|----------------------------------|----------------------------------|
|                     | <b>2106.50-2107.50 (sl08.50)</b> | <b>2110.50-2112.50 (sl14.50)</b> |
| <b>Central line</b> | <b>2098.50</b>                   |                                  |
|                     | <b>2091.50-2092.50 (sl88.50)</b> | <b>2085.50-2084.25 (sl78.50)</b> |
|                     | <b>1<sup>st</sup> Buy level</b>  | <b>2<sup>nd</sup> Buy level</b>  |

**Overnight Call:**

Central line = 2098.50

Above it, ES could pop up to 2106.50-2107.50 or higher to 2110.50-2112.50 (short entry).

Below it, ES could dip into 2091.50-2092.50 or lower to 2085.50-2084.25 (long entry).