



# Naturus

## Daily Trading Plan July 9, 2015

### 1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2057.50	2061.75	2036.25	2039.25
GBX 2073.00	2073.25	2036.25	2039.25

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2080.75 2100.00	2122.25	2177.50	2540.25
R2	2071.25 2086.50	2102.75	2149.75	2314.50
R1	2055.25 2063.00	2085.75	2102.25	2183.50
<b>PPT</b>	<b>2045.75 2049.50</b>	<b>2066.25</b>	<b>2074.25</b>	<b>1957.75</b>
S1	2029.75 2025.75	2049.25	2026.83	1826.75
S2	2020.25 2012.50	2029.75	1999.00	1601.00
S3	2004.25 1988.75	2012.75	1951.50	1470.00

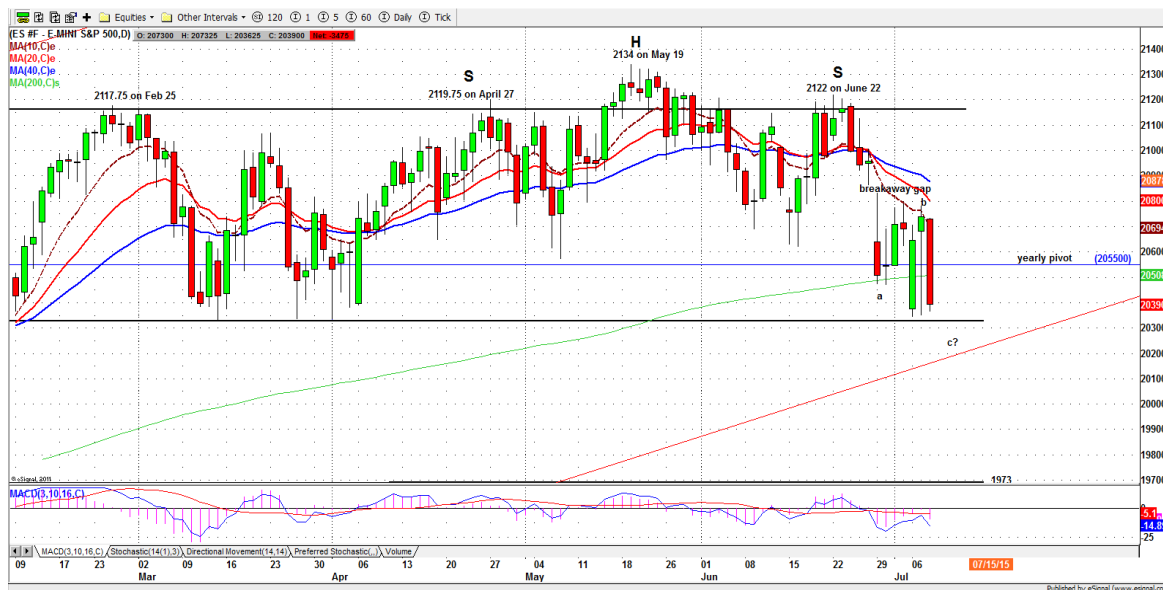
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2065.00-2066.50</b>	<b>2116.50-2118.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2052.75-2054.25</b>	<b>2106.50-2108.50</b>
<b>Key #</b>	<b>2032.50-2033.50</b>	<b>2095.50-2096.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2019.50-2018.50</b>	<b>2019.50-2018.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2009.50-2008.00</b>	<b>2008.50-2010.00</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



It was an exciting day. Widespread disruption of financial internet sites – including the Wall Street Journal, Zero hedge and the NYSE, halted for three and a half hours. A free fall in Chinese stocks that continued last night. More selling in Europe. The market is nervous over the unresolved Greece debt crisis and the endless selloff in the Chinese market.

Now ES has lost its major support line again. It not only broke the 200-day moving average line, also it broke its yearly pivot level by closing below it. SPX 2020 and 2000 strike price puts increased heavily. If SP500 index goes under 2038 level, it could trigger panic selling.

Even though the FOMC minutes report hints the rate may not hike soon. But under external uncertainty, most of buyers will stay sideline until the dust settles. Any bounce shouldn't be last very long.

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

The major support levels: 2028-30, 2018-21, 2006-03, 1980-75  
 the major resistance levels: 2085-86, 2093.75-95.50, 2105-06

**TRADING STRATEGY: July 9, 2015**

**a. Intraday Scalping numbers**

	2047.00-2049.50	2056.50-2058.50	2065.50-2068.00
<b>Sell level</b>			
<b>Buy level</b>	2030.50-2028.50	2018.50-2020.50	2008.00-2009.50

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

	Gap	target
<b>Sell level</b>	2050.00-2052.50	2039.00
<b>Buy level</b>	2026.00-2025.75	2033.50

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	2125 calls	2015-07-10	ES near 2095
<b>Meanline</b>	<b>2075</b>		
	2010 puts	2015-07-10	ES near 2050

**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
2070.31	+2/8	2070.31	+2/8	2054.69	+2/8
2066.41	+1/8	2066.41	+1/8	2050.78	+1/8
<b>2062.50</b>	<b>8/8</b>	<b>2062.50</b>	<b>8/8</b>	<b>2046.88</b>	<b>8/8</b>
<b>2058.59</b>	<b>7/8</b>	<b>2058.59</b>	<b>7/8</b>	<b>2042.97</b>	<b>7/8</b>
2054.69	6/8	2054.69	6/8	2039.06	6/8
<b>2050.78</b>	<b>5/8</b>	<b>2050.78</b>	<b>5/8</b>	<b>2035.16</b>	<b>5/8</b>
2046.88	4/8	2046.88	4/8	2031.25	4/8
<b>2042.97</b>	<b>3/8</b>	<b>2042.97</b>	<b>3/8</b>	<b>2027.34</b>	<b>3/8</b>
2039.06	2/8	2039.06	2/8	2023.44	2/8
2035.16	1/8	2035.16	1/8	2019.53	1/8
2031.25	0/8	2031.25	0/8	2015.63	0/8
2027.34	-1/8	2027.34	-1/8	2011.72	-1/8
2023.44	-2/8	2023.44	-2/8	2007.81	-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>2049.00-2051.75 (s)</b>	<b>2057.50-2056.50 (s 59.50)</b>
<b>Central line</b>	<b>2045.00</b>	
	<b>2028.50-2030.00 (s 25.25)</b>	<b>2018.50-2016.50 (s 14.25)</b>
	<b>1<sup>st</sup> Buy level</b>	<b>2<sup>nd</sup> Buy level</b>

**Overnight Call:**

Central line = 2045

Above it, ES could pop up to 2049.00-2051.75 or higher to 2057.50-2056.50 (short entry).

Below it, ES could dip into 2028.50-2030.00 or lower to 2018.50-2016.50 (long entry).