



# Naturus

## Daily Trading Plan July 29, 2015

### 1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2071.25	2089.00	2061.50	2087.25
GBX 2065.50	2080.75	2061.50	2087.25

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2124.50	2169.25	2177.50	2540.25
R2	2106.75	2147.75	2149.75	2314.50
R1	2097.00	2112.75	2102.25	2183.50
<b>PPT</b>	<b>2079.25</b>	<b>2091.25</b>	<b>2074.25</b>	<b>1957.75</b>
S1	2069.50	2056.00	2026.83	1826.75
S2	2051.75	2034.00	1999.00	1601.00
S3	2042.00	1999.50	1951.50	1470.00

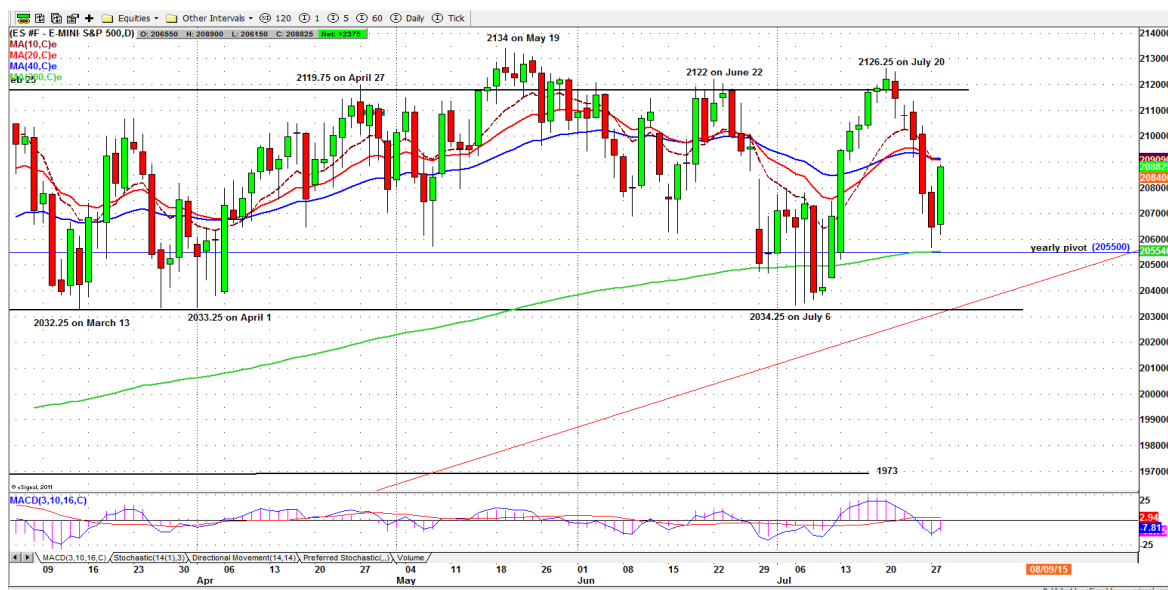
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2110.25-2107.50</b>	<b>2134.50.-2035.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2097.50-2098.50</b>	<b>2125.00-2126.50</b>
<b>Key #</b>	<b>2088.75-2090.50</b>	<b>2069.00-2066.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2076.25-2078.50</b>	<b>2035.25-2034.00</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2066.50-2064.50</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 bounced after declining for 5 days. But this time it may just be short covering holding the ES up temporarily while traders wait for today's announcement from the FOMC meeting.

Today the area around 2090.50-2092 is the conjunction of all three momentum lines. It is also the decision point where the market will reveal if it intends to go back up to the 2100-2110 zone or back down to retest the 200-day moving average line. The Fed policy statement is likely to have a large influence on that decision..

The 2078-2089 zone could be the trading range for the overnight and morning sessions. But after the Fed announcement, all movement will be a response to the Fed statement. The algos will be pushing the price around dramatically, and almost anything can happen. Stay cautious.

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

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**TRADING STRATEGY: July 28, 2015**
**a. Intraday Scalping numbers**

Sell level	2097.50-2098.50	2108.50-2106.75	2112.50-2114.50
Buy level	2078.50-2079.50	2068.50-2066.50	2058.50-2059.00

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

	Gap	target
Sell level	2095.50-2096.50	2089.00
Buy level	2078.50-2077.50	2087.25

**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
2101.56	+2/8	2117.19	+2/8	2101.56	+2/8
2097.66	+1/8	2113.28	+1/8	2097.66	+1/8
2093.75	8/8	2109.38	8/8	2093.75	8/8
2089.84	7/8	2105.47	7/8	2089.84	7/8
2085.94	6/8	2101.56	6/8	2085.94	6/8
2082.03	5/8	2097.66	5/8	2082.03	5/8
2078.13	4/8	2093.75	4/8	2078.13	4/8
2074.22	3/8	2089.84	3/8	2074.22	3/8
2070.31	2/8	2085.94	2/8	2070.31	2/8
2066.41	1/8	2082.03	1/8	2066.41	1/8
2062.50	0/8	2078.13	0/8	2062.50	0/8
2058.59	-1/8	2074.22	-1/8	2058.59	-1/8
2054.69	-2/8	2070.31	-2/8	2054.69	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2097.50-2098.50 (s100.50)	2104.50-2106.50 (s108.50)
Central line	2092.75	
	2079.50-2078.50 (s177.50)	2070.50-2069.50 (s166.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 2092.75

Above it, ES could pop up to 2097.50-2098.50 or higher to 2104.50-2106.50(short entry).

Below it, ES could dip into 2079.50-2078.50 or lower to 2070.50-2069.50 (long entry).