



Naturus

Daily Trading Plan Aug. 5, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2090.75	2096.25	2081.50	2083.00
GBX 2090.50	2096.25	2081.50	2083.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2107.25	2172.50	2130.50	2540.25
R2	2101.75	2141.00	2178.50	2314.50
R1	2092.50	2119.75	2138.50	2183.50
PPT	2087.00	2088.25	2086.50	1957.75
S1	2077.75	2066.75	2046.25	1826.75
S2	2072.25	2035.50	1994.25	1601.00
S3	2063.00	2014.00	1954.25	1470.00

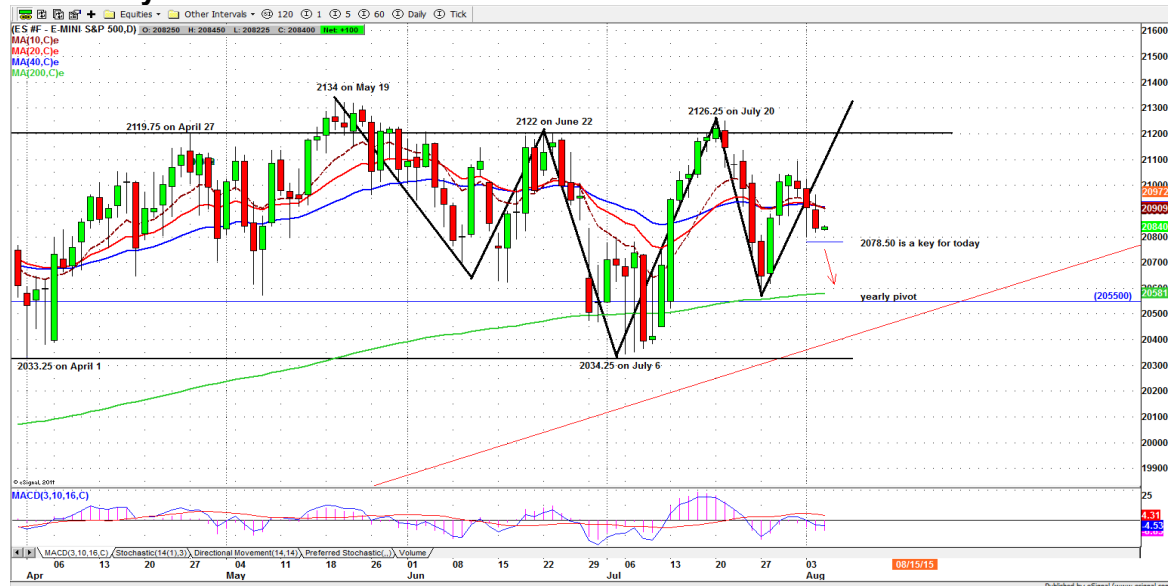
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2114.00-2111.50	2162.00-2158.00
1st Sell level	2099.50-2097.50	2126.75-2033.00
Key #	2088.75-2087.50	2080.50-2078.50
1st Buy level	2066.75-2067.50	2054.50-2052.50
2nd Buy level	2054.25-2052.50	2038.00-2037.50

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

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

ESU5 Daily chart



The ES struggled to hold the price up until Atlanta Fed President Dennis Lockhart speculated on the likelihood of an interest rate increase in September. The ES slipped to the low -- although it stayed above Monday's low -- and closed at the low end of the daily range.

Today the 2080-78.50 zone will be very important again. Holding above it will give buyers one more hope that the possible bullish inverted H&S pattern may still work. If ES can't move above 2088.75 line during overnight trading, and breaks down that key zone, it is likely to go lower toward the 200-day moving average area again.

Because of the summer vacation season, when a lot of traders are away and the volume is light, the market is vulnerable any external comments or events, as we saw Tuesday. It is pretty easy to change the short-term direction, at least temporarily.

ADP employment will be released early today before the US market opens. The report may add more bearish sentiment to the market. We may continue having a decline day if ES fails to break out 2093.75-96.25, yesterday's resistance 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: Aug. 5, 2015

a. Intraday Scalping numbers

Sell level	2093.50-2095.50	2099.50-2100.75	2111.50-2114.50
Buy level	2072.50-2069.50	2064.50-2062.75	2055.50-2052.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2093.50-2092.75	2083
Buy level	2072.00-2071.00	2078.50

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2150 calls	2015-08-07	ES near 2110
Meanline	2095		
	2020 puts	2015-08-07	ES near 2060

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	2101.56	+2/8
2113.28	+1/8	2128.91	+1/8	2097.66	+1/8
2109.38	8/8	2125.00	8/8	2093.75	8/8
2105.47	7/8	2121.09	7/8	2089.84	7/8
2101.56	6/8	2117.19	6/8	2085.94	6/8
2097.66	5/8	2113.28	5/8	2082.03	5/8
2093.75	4/8	2109.38	4/8	2078.13	4/8
2089.84	3/8	2105.47	3/8	2074.22	3/8
2085.94	2/8	2101.56	2/8	2070.31	2/8
2082.03	1/8	2097.66	1/8	2066.41	1/8
2078.13	0/8	2093.75	0/8	2062.50	0/8
2074.22	-1/8	2089.84	-1/8	2058.59	-1/8
2070.31	-2/8	2085.94	-2/8	2054.69	-2/8

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

	1 st Sell level	2 nd Sell level
	2093.50-2095.50 (sl96.25)	2098.50-2099.75 (sl101.50)
Central line	2087.50	
	2071.75-2073.00 (sl71.50)	2066.50-2068.00 (sl62.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2087.50

Above it, ES could pop up to 2093.50-2095.50 or higher to 2098.50-2099.75 (short entry).

Below it, ES could dip into 2071.75-2073.00 or lower to 2066.50-2068.00 (long entry).