



Natusus

Daily Trading Plan Aug. 6, 2015

1. PREVIOUS DAY (ESU5)

| Open | High | Low | Closing |
|-------------|---------|---------|---------|
| RTH 2098.75 | 2107.00 | 2090.75 | 2093.75 |
| GBX 2082.75 | 2107.00 | 2082.50 | 2093.75 |

2. PIVOTS

| | Daily RTH and GBX | Weekly | Monthly | Yearly |
|------------|------------------------|----------------|----------------|----------------|
| R3 | 2120.00 2131.00 | 2172.50 | 2130.50 | 2540.25 |
| R2 | 2114.00 2119.00 | 2141.00 | 2178.50 | 2314.50 |
| R1 | 2103.50 2106.50 | 2119.75 | 2138.50 | 2183.50 |
| PPT | 2097.25 2094.50 | 2088.25 | 2086.50 | 1957.75 |
| S1 | 2087.25 2081.75 | 2066.75 | 2046.25 | 1826.75 |
| S2 | 2080.75 2069.75 | 2035.50 | 1994.25 | 1601.00 |
| S3 | 2071.00 2057.25 | 2014.00 | 1954.25 | 1470.00 |

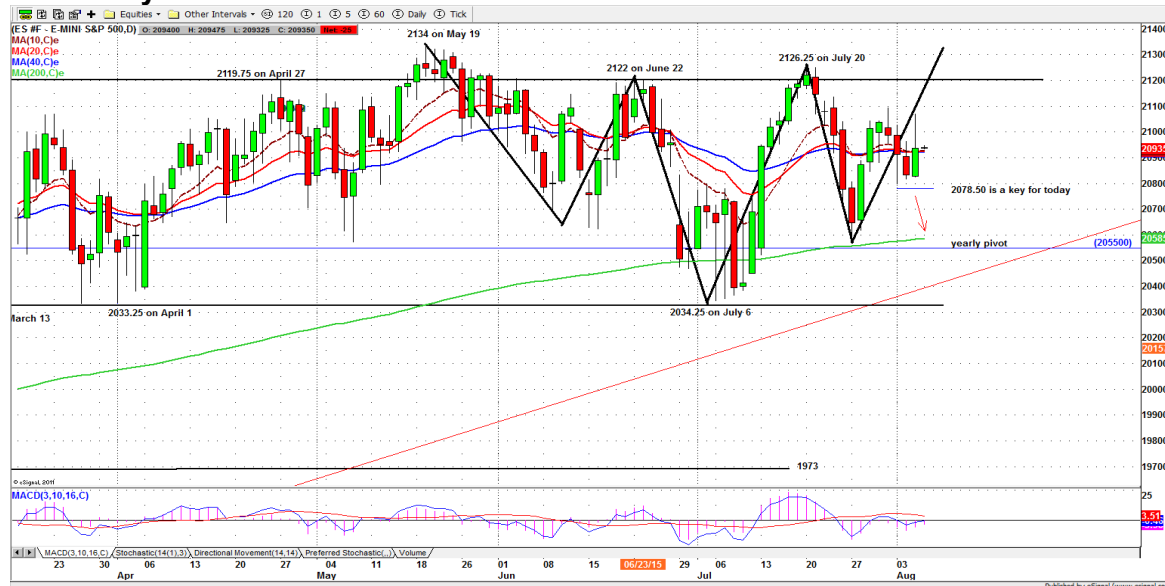
3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|------------------------|------------------------|
| 2nd Sell level | 2114.00-2115.50 | 2162.00-2158.00 |
| 1st Sell level | 2107.50-2106.50 | 2126.75-2033.00 |
| Key # | 2093.75-2095.50 | 2080.50-2078.50 |
| 1st Buy level | 2082.75-2081.50 | 2054.50-2052.50 |
| 2nd Buy level | 2069.25-2072.50 | 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.natusus.com

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

ESU5 Daily chart



ES ran up overnight, opened strongly and continued to rally for the first hour after the market opened. Later it gave back 50% of the gain and closed near the 20- and 40-day moving average lines.

The closing price was not impressive. But the 2080-78.50 support zone still holds up and remains important to watch today. There was not much change from Monday to Wednesday. The ES whipsawed along the 20/40-day moving average lines and this behavior could continue until the price breaks one side or the other of the broad sideways range.

Today the 2083 gap may get filled if ES fails to move above 2098.50. The range may also get narrow (from 2098.50-2078.50) today to wait for tomorrow's Non-Farm payroll. ES has had 1400 days without a 10% correction, and we are approaching the worst season. If ES can't breakout top range 2136 level by Friday's close, we will be watching for a short-term pullback could be seen next week.

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. 6, 2015

a. Intraday Scalping numbers

| Sell level | 2098.50-2097.75 | 2106.50-2107.75 | 2116.50-2118.50 |
|------------|-----------------|-----------------|-----------------|
| Buy level | 2082.50-2080.50 | 2072.50-2069.25 | 2057.50-2056.50 |

b. Gap Trading (only for early sessions)

| | Gap | target |
|------------|-----------------|---------|
| Sell level | 2103.50-2106.50 | 2093.75 |
| Buy level | 2079.50-2082.00 | 2093.75 |

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 | 1.95 | Up Move | 3.91 | Down Move | 3.91 |
|------------|------|---------|------|-----------|------|
| 2113.28 | +2/8 | 2132.81 | +2/8 | 2101.56 | +2/8 |
| 2111.33 | +1/8 | 2128.91 | +1/8 | 2097.66 | +1/8 |
| 2109.38 | 8/8 | 2125.00 | 8/8 | 2093.75 | 8/8 |
| 2107.42 | 7/8 | 2121.09 | 7/8 | 2089.84 | 7/8 |
| 2105.47 | 6/8 | 2117.19 | 6/8 | 2085.94 | 6/8 |
| 2103.52 | 5/8 | 2113.28 | 5/8 | 2082.03 | 5/8 |
| 2101.56 | 4/8 | 2109.38 | 4/8 | 2078.13 | 4/8 |
| 2099.61 | 3/8 | 2105.47 | 3/8 | 2074.22 | 3/8 |
| 2097.66 | 2/8 | 2101.56 | 2/8 | 2070.31 | 2/8 |
| 2095.70 | 1/8 | 2097.66 | 1/8 | 2066.41 | 1/8 |
| 2093.75 | 0/8 | 2093.75 | 0/8 | 2062.50 | 0/8 |
| 2091.80 | -1/8 | 2089.84 | -1/8 | 2058.59 | -1/8 |
| 2089.84 | -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 |
|--------------|----------------------------|----------------------------|
| | 2106.50-2107.50 (sl108.50) | 2114.50-2116.50 (sl18.50) |
| Central line | 2098.50 | |
| | 2086.00-2085.50 (sl84.50) | 2081.50-2082.75 (sl80.00) |
| | 1 st Buy level | 2 nd Buy level |

Overnight Call:

Central line = 2098.50

Above it, ES could pop up to 2106.50-2107.50 or higher to 2114.50-2116.50 (short entry).

Below it, ES could dip into 2086.00-2085.50 or lower to 2081.50-2082.75 (long entry).