



Naturus

Daily Trading Plan Aug. 11, 2015

1. PREVIOUS DAY (ESU5)

| Open | High | Low | Closing |
|-------------|---------|---------|---------|
| RTH 2088.00 | 2100.75 | 2086.00 | 2099.75 |
| GBX 2072.00 | 2100.75 | 2071.75 | 2099.75 |

2. PIVOTS

| | Daily RTH and GBX | Weekly | Monthly | Yearly |
|------------|------------------------|----------------|----------------|----------------|
| R3 | 2119.75 2138.75 | 2144.75 | 2130.50 | 2540.25 |
| R2 | 2110.25 2119.75 | 2126.00 | 2178.50 | 2314.50 |
| R1 | 2105.00 2109.75 | 2099.75 | 2138.50 | 2183.50 |
| PPT | 2095.50 2090.75 | 2081.00 | 2086.50 | 1957.75 |
| S1 | 2090.25 2080.75 | 2054.50 | 2046.25 | 1826.75 |
| S2 | 2080.75 2061.75 | 2035.75 | 1994.25 | 1601.00 |
| S3 | 2075.50 2051.75 | 2009.50 | 1954.25 | 1470.00 |

3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|------------------------|------------------------|
| 2nd Sell level | 2123.50-2125.50 | 2129.50-2132.50 |
| 1st Sell level | 2115.50-2116.50 | 2103.50-2104.50 |
| Key # | 2104.50-2107.00 | 2088.75-2090.50 |
| 1st Buy level | 2081.50-2078.50 | 2054.50-2052.50 |
| 2nd Buy level | 2072.00-2070.50 | 2038.00-2039.50 |

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 gapped up strongly in the pre-market and at the open after Stanley Fischer, the vice chairman of the Federal Reserve, said the feds see no rate hike until inflation returns to normal levels ... i.e. not in September. But the ES then fell into a very narrow sideways range to the close. The futures closed at the top range, but the total volume was less than 30% of Friday's volume, and most of the rally occurred on very thin volume.

Today we need to see a follow-through before we can say the ES has confirmed the reversal of the recent decline. Absent some follow-through, and especially if we continue to have weak momentum and weak volume, the price is likely to pull back down to fill yesterday's gap in the next few days.

However if the price holds above 2093.75 in overnight trading a continuation high move could be seen first, and last until the ES finds its major resistance during regular trading hours. At that point there should be some retracement.

External events and news will directly influence price moves. The triangle pattern on the daily chart could confine the price in the ultra-short-term, but eventually ES has to make its decision on which direction it wants to go. A break above 2110 level can lead ES to go back 2123.50-2125 zone. A move below 2062 can lead ES to drop to the 2050-35 zone. A big whipsaw move is likely to be seen today.

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. 11, 2015

a. Intraday Scalping numbers

| Sell level | 2104.50-2106.50 | 2115.50-2116.50 | 2121.75-2123.50 |
|------------|-----------------|-----------------|-----------------|
| Buy level | 2089.50-2090.50 | 2080.50-2078.50 | 2072.00-2070.50 |

b. Gap Trading (only for early sessions)

| | Gap | target |
|------------|-----------------|---------|
| Sell level | 2115.50-2116.50 | 2106.50 |
| Buy level | 2088.75-2089.50 | 2099.75 |

c. Option Premium Collecting trades

| | Strike price | Expiration Date | Entry price |
|-----------------|----------------|-----------------|--------------|
| | 2125 calls | 2015-08-14 | ES near 2085 |
| Meanline | 2075.00 | | |
| | 2010 puts | 2015-08-14 | ES near 2055 |

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 |
|----------------|------------|----------------|------------|----------------|------------|
| 2105.47 | +2/8 | 2132.81 | +2/8 | 2117.19 | +2/8 |
| 2103.52 | +1/8 | 2128.91 | +1/8 | 2113.28 | +1/8 |
| 2101.56 | 8/8 | 2125.00 | 8/8 | 2109.38 | 8/8 |
| 2099.61 | 7/8 | 2121.09 | 7/8 | 2105.47 | 7/8 |
| 2097.66 | 6/8 | 2117.19 | 6/8 | 2101.56 | 6/8 |
| 2095.70 | 5/8 | 2113.28 | 5/8 | 2097.66 | 5/8 |
| 2093.75 | 4/8 | 2109.38 | 4/8 | 2093.75 | 4/8 |
| 2091.80 | 3/8 | 2105.47 | 3/8 | 2089.84 | 3/8 |
| 2089.84 | 2/8 | 2101.56 | 2/8 | 2085.94 | 2/8 |
| 2087.89 | 1/8 | 2097.66 | 1/8 | 2082.03 | 1/8 |
| 2085.94 | 0/8 | 2093.75 | 0/8 | 2078.13 | 0/8 |
| 2083.98 | -1/8 | 2089.84 | -1/8 | 2074.22 | -1/8 |
| 2082.03 | -2/8 | 2085.94 | -2/8 | 2070.31 | -2/8 |

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

| | 1 st Sell level | 2 nd Sell level |
|---------------------|----------------------------|----------------------------|
| | 2101.40-2106.50 (s107.00) | 2110.50-2113.50 (s114.50) |
| Central line | 2099.50 | |
| | 2092.50-2091.50 (s190.50) | 2088.75-2087.50 (s186.00) |
| | 1 st Buy level | 2 nd Buy level |

Overnight Call:

Central line = 2099.50

Above it, ES could pop up to 2104.50-2106.50 or higher to 2110.50-2113.50 (short entry).

Below it, ES could dip into 2092.50-2091.50 or lower to 2088.75-2087.50 (long entry).