



Natusus Daily Trading Plan

Aug. 14, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2080.50	2088.75	2073.25	2080.50
GBX 2082.75	2093.00	2073.25	2080.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2111.00	2144.75	2130.50	2540.25
R2	2102.00	2126.00	2178.50	2314.50
R1	2091.25	2099.75	2138.50	2183.50
PPT	2082.25	2081.00	2086.50	1957.75
S1	2071.50	2054.50	2046.25	1826.75
S2	2062.50	2035.75	1994.25	1601.00
S3	2051.25	2009.50	1954.25	1470.00

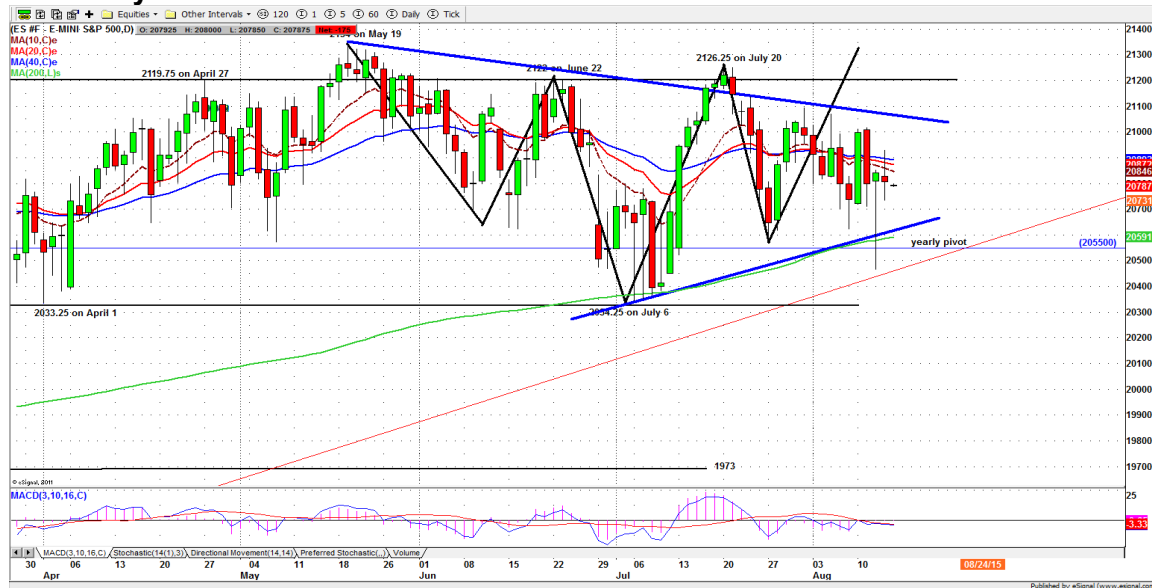
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2107.00-2108.50	2129.50-2132.50
1st Sell level	2093.75-2095.50	2103.50-2104.50
Key #	2078.50-2080.50	2088.75-2090.50
1st Buy level	2065.00-2064.00	2054.50-2052.50
2nd Buy level	2056.00-2053.50	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.natusus.com

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

ESU5 Daily chart



After Wednesday's big run up from the low, the ES demonstrated the same lack of follow through it has shown previously. The price made a high at 2093 during overnight trading, but was unable to move back to that high in regular trading hours, and ended the day at the same level as the regular session open. It gave the impression the ES may need one more day to digest Wednesday's strong move.

Today is Friday. The early session may see ES continue holding above 2070-65 zone. But it will be hard to predict where the ES intends to close.

Today's closing price is very important. ES needs to close above 2078.50 to maintain the bullish outlook for next week. Conversely, closing below 2065 could give a bearish outlook. We may see a big struggle at the end of the day if the ES is unable to move up to 2088.75-90.50 during the early sessions.

Three momentum lines (10, 20 and 40ema) constitute a resistance zone above the current price. 2093.75 and 2098.75 were big obstacles to overcome in the past several days. They could be today too.

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. 14, 2015

a. Intraday Scalping numbers

Sell level	2089.50-2090.50	2097.50-2096.50	2105.75-2104.25
Buy level	2070.50-2069.50	2059.50-2060.50	2052.00-2053.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2093.25-2090.50	2080.50
Buy level	2070.00-2068.50	2078.00

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	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 st Sell level	2 nd Sell level
	2088.75-2087.75 (s190.75)	2093.75-2092.75 (s195.50)
Central line	2076.50	
	2070.50-2069.50 (s168.50)	2061.50-2062.50 (s158.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2075.50

Above it, ES could pop up to 2088.75-2087.75 or higher to 2093.75-2092.75 (short entry).

Below it, ES could dip into 2070.50-2069.00 or lower to 2061.50-2062.50 (long entry).