



Natusus

Daily Trading Plan Aug. 18, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2080.50	2100.50	2074.75	2099.25
GBX 2089.50	2100.50	2074.75	2099.25

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2134.00	2167.00	2130.50	2540.25
R2	2117.25	2134.50	2178.50	2314.50
R1	2108.25	2112.00	2138.50	2183.50
PPT	2091.50	2079.50	2086.50	1957.75
S1	2082.50	2056.75	2046.25	1826.75
S2	2065.75	2024.25	1994.25	1601.00
S3	2056.75	2001.75	1954.25	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2126.25-2128.50	2148.75-2152.00
1st Sell level	2113.50-2114.50	2129.50-2127.50
Key #	2093.25-2091.50	2098.75-2099.75
1st Buy level	2082.00-2079.50	2067.50-2064.50
2nd Buy level	2074.50-2072.75	2048.00-2050.50

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 made a down-and-up move that looked a lot like last Wednesday: down from the overnight high into the open, then back up to a higher close on low volume. The early decline was a reaction to the Empire State Manufacturing report, which was minus 14.92. The rebound was nominally due to upbeat housing stats. And it looks like traders are starting to believe the Fed may not hike interest rates in September.

Everything is based on speculation about the Fed's next move. But the daily chart tells us that the 200-day moving average line is a critical support level. The Bulls keep showing up at that level, and the odds will continue to favor the buying side until that support line breaks.

Now the Street is highly anticipating the FOMC meeting minutes on Wednesday. The ES is likely to hold at/near the current level to form a base for an attempt to move higher. 2086-85 is today's support zone. ES may have a small retracement to 2093.50-90.50 area for testing, but as long as 2086-85 zone holds up, traders need to continue focusing on the buying side.

Short-term === Bullish
 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. 18, 2015

a. Intraday Scalping numbers

Sell level	2108.50-2109.50	2114.50-2116.50	2126.75-2128.50
Buy level	2086.50-2088.50	2078.50-2079.50	2072.00-2069.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2109.50-2113.50	2101.75
Buy level	2088.50-2087.50	2099.25

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2135 calls	2015-08-21	ES near 2100
Meanline	2100.00		
	2065 puts	2015-08-21	ES near 2080

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	2132.81	+2/8	2117.19	+2/8
2097.66	+1/8	2128.91	+1/8	2113.28	+1/8
2093.75	8/8	2125.00	8/8	2109.38	8/8
2089.84	7/8	2121.09	7/8	2105.47	7/8
2085.94	6/8	2117.19	6/8	2101.56	6/8
2082.03	5/8	2113.28	5/8	2097.66	5/8
2078.13	4/8	2109.38	4/8	2093.75	4/8
2074.22	3/8	2105.47	3/8	2089.84	3/8
2070.31	2/8	2101.56	2/8	2085.94	2/8
2066.41	1/8	2097.66	1/8	2082.03	1/8
2062.50	0/8	2093.75	0/8	2078.13	0/8
2058.59	-1/8	2089.84	-1/8	2074.22	-1/8
2054.69	-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
	2112.50-2111.75 (s114.25)	2118.50-2120.50 (s123.50)
Central line	2098.50	
	2091.50-2089.50 (s188.50)	2084.50-2086.50 (s183.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2098.50

Above it, ES could pop up to 2112.50-2111.75 or higher to 2118.50-2120.50 (short entry).

Below it, ES could dip into 2091.50-2089.50 or lower to 2084.50-2086.50 (long entry).