



Natusus Daily Trading Plan

Aug. 20, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2083.50	2093.50	2066.50	2072.75
GBX 2093.25	2098.00	2066.50	2072.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2115.75 2123.25	2167.00	2130.50	2540.25
R2	2104.50 2110.75	2134.50	2178.50	2314.50
R1	2088.75 2091.75	2112.00	2138.50	2183.50
PPT	2077.50 2079.25	2079.50	2086.50	1957.75
S1	2061.50 2060.00	2056.75	2046.25	1826.75
S2	2050.50 2047.50	2024.25	1994.25	1601.00
S3	2034.50 2028.50	2001.75	1954.25	1470.00

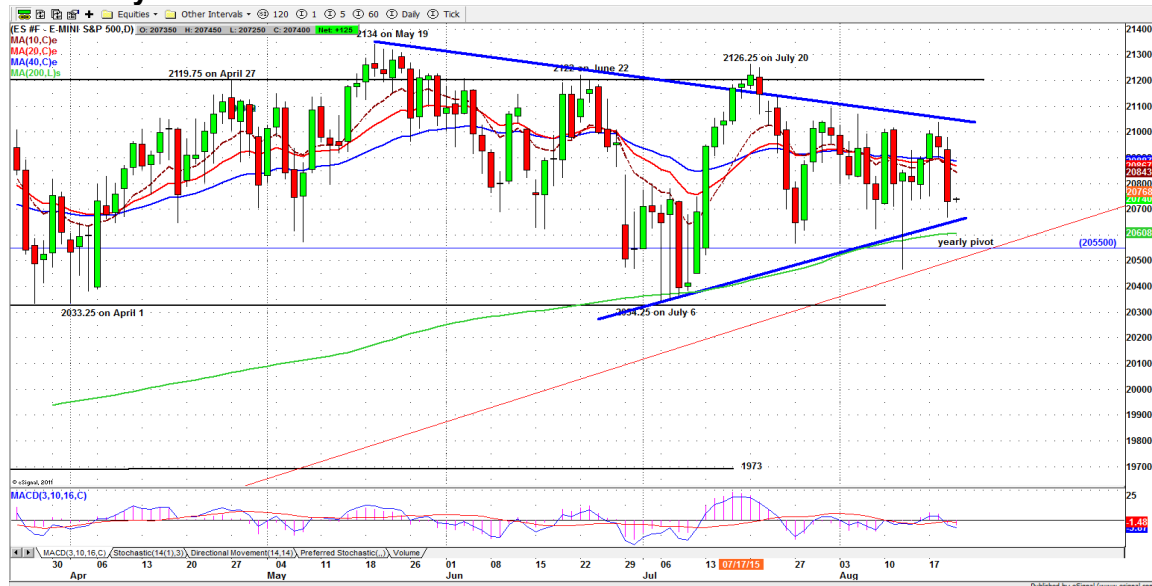
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2095.25-2093.50	2148.75-2152.00
1st Sell level	2087.50-2086.25	2129.50-2127.50
Key #	2078.25-2079.50	2098.75-2099.75
1st Buy level	2055.00-2053.50	2067.50-2064.50
2nd Buy level	2048.50-2047.75	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



The US stock market posted solid losses yesterday as investors got mixed signals from the Fed over the possibility of an interest rate hike in September.

ES attempted to fill its gap at 2094 after Fed leaked its minutes ahead of the scheduled time. If that was intended to goose the market, it failed. The ES sold off into the close, losing 21.25 points for the day, but closed right on the 200 day moving average line.

The price action on closing was bearish. The total volume increased by 50% over Tuesday's volume. Today we expect the ES to have a brief consolidation to hold price up to help SP500 index close above the 2065 level at option expiration day.

ES could remain inside triangle pattern range from 2090.50 to 2055 but price could be very volatile like yesterday. Every time ES moved up to the top or bottom line of the triangle formation, the momentum disappeared the following day. So far we don't know which direction ES will breakout. But that breakout is not far away. Once ES gives out a clear breakout direction, we will follow that direction.

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. 20, 2015

a. Intraday Scalping numbers

Sell level	2087.50-2086.00	2093.50-2092.50	2098.75-2099.50
Buy level	2062.50-2060.50	2053.50-2054.50	2043.50-2042.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2078.50-2079.50	2072.75
Buy level	2062.50-2060.50	2066.00

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	2101.56	+2/8	2085.94	+2/8
2097.66	+1/8	2097.66	+1/8	2082.03	+1/8
2093.75	8/8	2093.75	8/8	2078.13	8/8
2089.84	7/8	2089.84	7/8	2074.22	7/8
2085.94	6/8	2085.94	6/8	2070.31	6/8
2082.03	5/8	2082.03	5/8	2066.41	5/8
2078.13	4/8	2078.13	4/8	2062.50	4/8
2074.22	3/8	2074.22	3/8	2058.59	3/8
2070.31	2/8	2070.31	2/8	2054.69	2/8
2066.41	1/8	2066.41	1/8	2050.78	1/8
2062.50	0/8	2062.50	0/8	2046.88	0/8
2058.59	-1/8	2058.59	-1/8	2042.97	-1/8
2054.69	-2/8	2054.69	-2/8	2039.06	-2/8

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

	1 st Sell level	2 nd Sell level
	2083.50-2081.75 (s184.25)	2090.50-2093.50 (s195.50)
Central line	2075.50	
	2066.50-2065.50 (s162.50)	2058.50-2056.50 (s154.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2075.50

Above it, ES could pop up to 2083.50-2081.75 or higher to 2090.50-2093.50 (short entry).

Below it, ES could dip into 2066.50-2065.50 or lower to 2058.50-2056.50 (long entry).