



Natusus

Daily Trading Plan Aug. 7, 2015

1. PREVIOUS DAY (ESU5)

| Open | High | Low | Closing |
|-------------|---------|---------|---------|
| RTH 2096.25 | 2098.00 | 2070.00 | 2079.50 |
| GBX 2094.50 | 2099.25 | 2070.00 | 2079.50 |

2. PIVOTS

| | Daily RTH and GBX | Weekly | Monthly | Yearly |
|------------|-------------------|----------------|----------------|----------------|
| R3 | 2125.25 | 2172.50 | 2130.50 | 2540.25 |
| R2 | 2112.50 | 2141.00 | 2178.50 | 2314.50 |
| R1 | 2096.00 | 2119.75 | 2138.50 | 2183.50 |
| PPT | 2083.00 | 2088.25 | 2086.50 | 1957.75 |
| S1 | 2066.50 | 2066.75 | 2046.25 | 1826.75 |
| S2 | 2053.50 | 2035.50 | 1994.25 | 1601.00 |
| S3 | 2037.25 | 2014.00 | 1954.25 | 1470.00 |

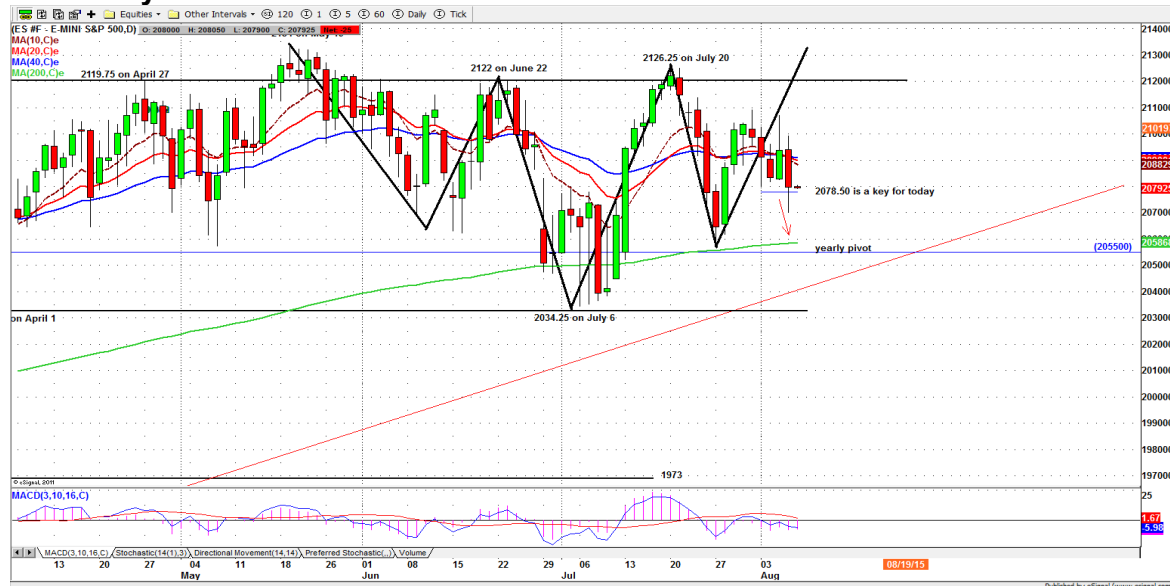
3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|------------------------|------------------------|
| 2nd Sell level | 2100.50-2099.50 | 2162.00-2158.00 |
| 1st Sell level | 2090.75-2092.50 | 2126.75-2033.00 |
| Key # | 2078.50-2079.50 | 2080.50-2078.50 |
| 1st Buy level | 2064.25-2066.50 | 2054.50-2052.50 |
| 2nd Buy level | 2056.25-2055.50 | 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 opened slightly higher than its prior day's closing. Later it followed its big brothers DOW and SP500 index sliding to the downside. It not only filled the 2083 gap, it also made a wider trading range than we expected.

Today Non-farm Payroll report will be released in the pre-market session. Some leakage of information about the NFP might have caused yesterday's market decline. In any case, today's closing price will be important for next week. A close above 2095.50 will maintain the potential bullish inverted H&S pattern. A close under 2055.50 level will breach that bullish pattern and give a hint that ES may start its short-term correction next week.

In the overnight session 2078.50 remains a key line. Holding above it could lead ES to move up to 2087.50-90.75 zone for testing. 2095.50-93.75 is major resistance zone. If we see a rally into this major resistance zone, the sellers will show up again.

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. 7, 2015**a. Intraday Scalping numbers**

| | 2089.50-2090.75 | 2096.50-2097.75 | 2106.50-2108.50 |
|-------------------|-----------------|-----------------|-----------------|
| Sell level | | | |
| Buy level | 2070.50-2068.50 | 2064.50-2062.25 | 2055.50-2056.50 |

b. Gap Trading (only for early sessions)

| | Gap | target |
|-------------------|-----------------|---------|
| Sell level | 2089.50-2090.50 | 2079.50 |
| Buy level | 2070.50-2069.50 | 2079.50 |

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 | 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 |
|---------------------|----------------------------|----------------------------|
| | 2087.50-2088.50 (sl90.75) | 2093.50-2095.50 (sl98.50) |
| Central line | 2078.50 | |
| | 2068.50-2066.50 (sl65.50) | 2061.75-2062.50 (sl61.00) |
| | 1 st Buy level | 2 nd Buy level |

Overnight Call:

Central line = 2078.50

Above it, ES could pop up to 2087.50-2088.50 or higher to 2093.50-2095.50 (short entry).

Below it, ES could dip into 2068.50-2066.50 or lower to 2061.75-2062.50 (long entry).