



# Naturus

## Daily Trading Plan Aug. 12, 2015

### 1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2083.25	2088.25	2070.75	2079.75
GBX 2100.75	2101.75	2070.75	2079.75

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2106.00 2128.50	2144.75	2130.50	2540.25
R2	2097.25 2115.25	2126.00	2178.50	2314.50
R1	2088.50 2097.50	2099.75	2138.50	2183.50
<b>PPT</b>	<b>2079.50 2084.25</b>	<b>2081.00</b>	<b>2086.50</b>	<b>1957.75</b>
S1	2070.75 2066.25	2054.50	2046.25	1826.75
S2	2062.00 2053.00	2035.75	1994.25	1601.00
S3	2053.25 2035.25	2009.50	1954.25	1470.00

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2098.50-2099.50</b>	<b>2129.50-2132.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2088.75-2089.50</b>	<b>2103.50-2104.50</b>
<b>Key #</b>	<b>2078.50-2080.25</b>	<b>2088.75-2090.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2061.50-2063.75</b>	<b>2054.50-2052.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2052.00-2054.50</b>	<b>2038.00-2039.50</b>

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](http://www.naturus.com)

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

### ESU5 Daily chart



China's decision to devalue the yuan overnight had both European markets and the three major US indices trading lower from the start. ES gave back more than two-thirds of Monday's gain on the closing.

Today ES could remain inside the triangle pattern on the daily chart, whipsawing back and forth around the 20/40ema lines until it finally breaks in one direction or the other. The 2100-04.50 area will be the resistance line for the triangle pattern, and 2062-59 will be the support. As long as ES stays inside the triangle, a small run up today and a small run down tomorrow would not be a surprise.

External events or and news are driving the price moves. Today we have the president of the New York Fed, William Dudley, speaking at 8:30 a.m., before the day session opens. The market is hyper-sensitive to anything anyone from the Fed says (or doesn't say) and we may get an early hint at the day's 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. 12, 2015**

**a. Intraday Scalping numbers**

Sell level	2089.50-2090.50	2095.50-2096.50	2101.75-2103.50
Buy level	2070.50-2069.50	2062.50-2060.50	2052.00-2054.50

**b. Gap Trading (only for early sessions)**

	Gap	target
Sell level	2089.50-2090.50	2079.75
Buy level	2072.00-2071.75	2079.75

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	2125 calls	2015-08-14	ES near 2085
<b>Meanline</b>	<b>2075.00</b>		
	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
2089.84	+2/8	2117.19	+2/8	2101.56	+2/8
2087.89	+1/8	2113.28	+1/8	2097.66	+1/8
2085.94	8/8	2109.38	8/8	2093.75	8/8
2083.98	7/8	2105.47	7/8	2089.84	7/8
2082.03	6/8	2101.56	6/8	2085.94	6/8
2080.08	5/8	2097.66	5/8	2082.03	5/8
2078.13	4/8	2093.75	4/8	2078.13	4/8
2076.17	3/8	2089.84	3/8	2074.22	3/8
2074.22	2/8	2085.94	2/8	2070.31	2/8
2072.27	1/8	2082.03	1/8	2066.41	1/8
2070.31	0/8	2078.13	0/8	2062.50	0/8
2068.36	-1/8	2074.22	-1/8	2058.59	-1/8
2066.41	-2/8	2070.31	-2/8	2054.69	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2087.00-2088.00 (s188.75)	2093.50-2092.75 (s195.50)
Central line	2079.00	
	2073.50-2072.00 (s170.50)	2063.50-2062.50 (s160.00)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 2079

Above it, ES could pop up to 2087.00-2088.00 or higher to 2093.50-2092.75 (short entry).

Below it, ES could dip into 2073.50-2072.00 or lower to 2063.50-2062.50 (long entry).