



Naturus

Daily Trading Plan Aug. 26, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 1946.00	1946.75	1860.00	1873.50
GBX 1871.75	1948.50	1860.00	1873.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2016.00	2196.50	2130.50	2540.25
R2	1982.25	2150.25	2178.50	2314.50
R1	1927.50	2061.00	2138.50	2183.50
PPT	1893.75	2014.50	2086.50	1957.75
S1	1839.00	1925.00	2046.25	1826.75
S2	1805.25	1878.50	1994.25	1601.00
S3	1750.50	1789.25	1954.25	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	1942.75-1945.50	2045.50-2048.00
1 st Sell level	1918.50-1923.50	2029.50-2025.50
Key #	1850.00-1852.00	1989.50-1993.50
1 st Buy level	1828.50-1831.00	1913.25-1916.50 * done
2 nd Buy level	1799.75-1804.25	1892.50-1887.50 * done

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

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

ESU5 Daily chart



After a strong bounce in the overnight trading, the ES found resistance around Monday's high area. But the rally failed later in the day and at the end the ES sold off badly again.

The selling pressure came in the afternoon after the ES failed to move back up near the morning session high. On the daily chart, the 50-day moving average line touches the 200 day moving average, but has not crossed over yet. This could have persuaded the buyers to give up and sell at the closing.

ES just did its back fill job and tried to test 1831, Monday's low area. Today 1850 is a key line, largely bought by option Put players. This line could become a choppy area and the price could swing around it.

The trend is clearly on the downside, and any bounce will not last very long. This is the last trading week of August, and later today we may see shorts covering and pushing the price back up for window dressing for the end of the month. Again the bounce shouldn't last long, unless the Fed announces a new QE. Early in the morning we should watch for a low to be formed first and a rally back up later.

Short-term === Bearish
 MEDIUM TERM === Bearish
 LONG-TERM === Neutral

The major support levels: 1828.50-25, 1803-1799.50, 1775-72
 the major resistance levels: 1912-13.50, 1925-28 1950-46.50

TRADING STRATEGY: Aug. 25, 2015

a. Intraday Scalping numbers

Sell level	1921.50-1919.50	1928.25-1933.50	1945.50-1947.50
Buy level	1835.50-1828.50	1813.50-1803.50	1795.00-1792.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level		
Buy level		

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2065 calls	2015-08-28	ES near 2000
Meanline	2050		
	1800 puts	2015-08-28	ES near 1940

2065 puts get sour and led traders to short contracts at 2065 level yesterday.

Murrey Math Line Movement *

(Caution. Know MMLine rule before you trade these numbers.)

Prior Move	7.81	Up Move	7.81	Down Move	15.63
1953.13	+2/8	1953.13	+2/8	1906.25	+2/8
1945.31	+1/8	1945.31	+1/8	1890.63	+1/8
1937.50	8/8	1937.50	8/8	1875.00	8/8
1929.69	7/8	1929.69	7/8	1859.38	7/8
1921.88	6/8	1921.88	6/8	1843.75	6/8
1914.06	5/8	1914.06	5/8	1828.13	5/8
1906.25	4/8	1906.25	4/8	1812.50	4/8
1898.44	3/8	1898.44	3/8	1796.88	3/8
1890.63	2/8	1890.63	2/8	1781.25	2/8
1882.81	1/8	1882.81	1/8	1765.63	1/8
1875.00	0/8	1875.00	0/8	1750.00	0/8
1867.19	-1/8	1867.19	-1/8	1734.38	-1/8
1859.38	-2/8	1859.38	-2/8	1718.75	-2/8

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

	1 st Sell level	2 nd Sell level
	1902.50-1906.50 (sl09.25)	1928.75-1925.25 (sl30.50)
Central line	1873.75	
	1828.50-1831.25 (sl25.50)	1803.50-1799.50 (sl97.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1873.75

Above it, ES could pop up to 1902.50-1906.50 or higher to 1928.75-1925.25 (short entry).

Below it, ES could dip into 1828.50-1831.25 or lower to 1803.50-1799.50 (long entry).