



Natusus Daily Trading Plan Sept 2, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 1925.25	1939.50	1898.75	1916.00
GBX 1965.50	1966.25	1898.75	1916.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1978.25 2022.75	2206.50	2383.25	2540.25
R2	1959.00 1994.50	2099.50	2245.25	2314.50
R1	1937.50 1955.25	2044.75	2107.25	2183.50
PPT	1918.25 1927.00	1938.00	1969.25	1957.75
S1	1896.50 1887.75	1882.75	1831.00	1826.75
S2	1877.25 1859.50	1776.00	1693.00	1601.00
S3	1855.75 1820.25	1721.00	1555.00	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	1943.75-1947.00	2065.50-2075.50
1st Sell level	1935.50-1937.50	2029.50-2035.50
Key #	1918.75-1921.75	1948.50-1950.00
1st Buy level	1878.25-1875.00	1933.00-1928.50
2nd Buy level	1858.00-1860.00	1875.00-1880.50

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 ES resumed its decline yesterday, with a sharp drop overnight that didn't allow the buyers any chance to hold the price up. The New York Stock Exchange invoked Rule 48 (for the fourth time in two weeks) which is designed to smooth out selling and facilitate orderly markets. It didn't stop sellers from liquidating their long positions.

The volume was still heavy on the selling side yesterday. Price made almost a 60% Fibonacci retracement from last week's bounce. But the downside trend hasn't completed. This short-term and intermediate-term correction may last a little while longer, with an eye on the next Fed meeting on Sept 17. 2015.

Today the 1926.50-29.50 zone will be the key. A move above it could lead ES to move up to fill 1944.25 gap. A break below 1890 could lead ES to retest 1875-60 or lower to 1850. But we could see price to bounce from low.

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

The major support levels: 1850-45, 1828.50-25, 1803-1799.50
 the major resistance levels: 1992.75-95.50, 2012.50-2013.50 2032-2035

TRADING STRATEGY: Sept 2, 2015

a. Intraday Scalping numbers

Sell level	1945.50-1943.00	1959.25-1961.75	1968.50-1971.00
Buy level	1878.25-1875.25	1866.00-1868.00	1850.00-1851.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	1940.50-1944.25	1916.00
Buy level	1878.25-1875.50	1898.25

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2065 calls	2015-09-04	ES near 2025
Meanline	1975		
	1800 puts	2015-09-04	ES near 1900

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	7.81
1953.13	+2/8	1984.38	+2/8	1921.88	+2/8
1945.31	+1/8	1976.56	+1/8	1914.06	+1/8
1937.50	8/8	1968.75	8/8	1906.25	8/8
1929.69	7/8	1960.94	7/8	1898.44	7/8
1921.88	6/8	1953.13	6/8	1890.63	6/8
1914.06	5/8	1945.31	5/8	1882.81	5/8
1906.25	4/8	1937.50	4/8	1875.00	4/8
1898.44	3/8	1929.69	3/8	1867.19	3/8
1890.63	2/8	1921.88	2/8	1859.38	2/8
1882.81	1/8	1914.06	1/8	1851.56	1/8
1875.00	0/8	1906.25	0/8	1843.75	0/8
1867.19	-1/8	1898.44	-1/8	1835.94	-1/8
1859.38	-2/8	1890.63	-2/8	1828.13	-2/8

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

	1 st Sell level	2 nd Sell level
	1926.50-1928.25 (s131.50)	1945.50-1940.50 (s148.50)
Central line	1918.75	
	1898.25-1894.75 (s195.50)	1878.25-1875.50 (s166.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1918.75

Above it, ES could pop up to 1926.50-1928.25 or higher to 1945.50-1940.50 (short entry).

Below it, ES could dip into 1898.25-1894.75 or lower to 1878.25-1875.50 (long entry).