



# Naturus

## Daily Trading Plan Sept 9, 2015

### 1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 1952.00	1968.75	1944.25	1967.50
GBX 1916.75	1968.75	1915.75	1967.50

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1999.25	2051.25	2383.25	2540.25
R2	1984.25	2019.50	2245.25	2314.50
R1	1975.00	1970.75	2107.25	2183.50
<b>PPT</b>	<b>1959.50</b>	<b>1939.00</b>	<b>1969.25</b>	<b>1957.75</b>
S1	1950.25	1890.00	1831.00	1826.75
S2	1935.00	1858.25	1693.00	1601.00
S3	1925.75	1809.50	1555.00	1470.00

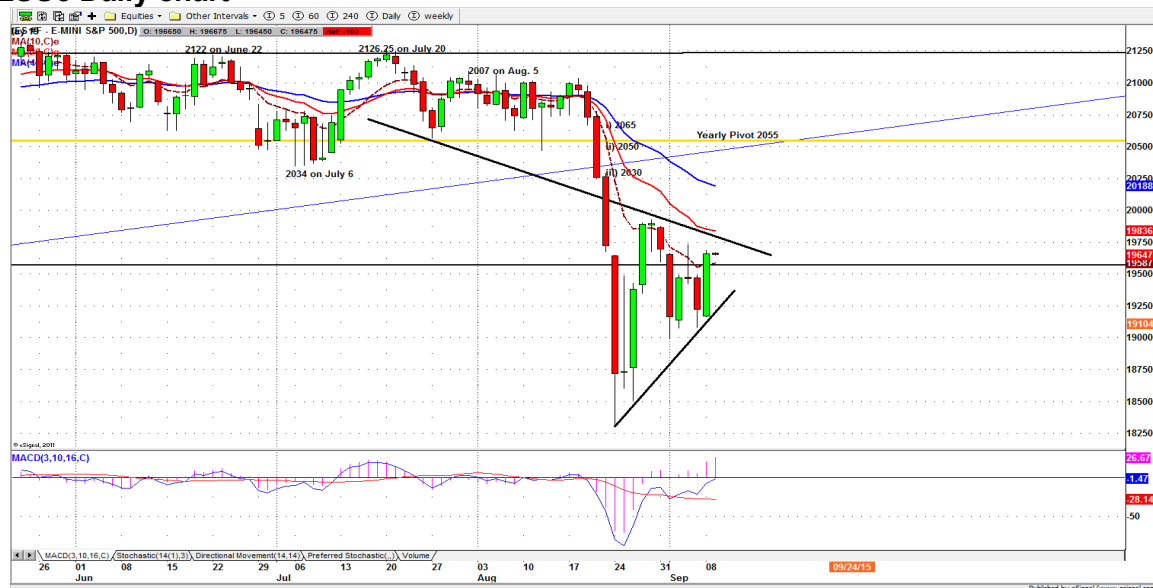
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>1993.25-1995.50</b>	<b>1993.50-1989.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>1985.50-1983.50</b>	<b>1975.00-1985.00</b>
<b>Key #</b>	<b>1969.25-1970.50</b>	<b>1948.50-1950.00</b>
<b>1<sup>st</sup> Buy level</b>	<b>1942.00-1939.25</b>	<b>1875.00-1870.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1932.50-1930.25</b>	<b>1850.00-1843.50</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



The ES gapped up strong at the open in reaction to the Chinese government's latest stimulus plan. All the major US market indices had a big green day in yesterday's trading.

The ES advanced 44 points and moved above its first daily momentum resistance and managed to close above it, which was a bullish price move. But the volume still was lower than last Friday.

We need to see the price action today before we decide if this breakout is real or fake. The ES could rally up further if there is a strong follow-through move today. Without it, it could be the same fake breakout as we saw Aug. 30, followed on Thursday by a retracement back down.

Today 1950 will be the first support line, but it will also be a battle line if the price pulls back to that level. As long as the ES doesn't close below it at the end of day, the odds will favor the upside. Buyers will continue fighting for the overhead resistance levels 1983-88 and 2000 as we approach rollover day for the contract.

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

The major support levels: 1900-03.50, 1850-45, 1828.50-25;  
 the major resistance levels: 1992.75-95.50, 2012.50-2013.50 2032-2035

**TRADING STRATEGY: Sept 9, 2015**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>1970.50-1972.00</b>	<b>1983.50-1985.50</b>	<b>1993.50-1995.50</b>
<b>Buy level</b>	<b>1933.00-1931.25</b>	<b>1921.00-1920.00</b>	<b>1911.50-1914.50</b>

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

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>1981.00-1983.50</b>	<b>1969.25</b>
<b>Buy level</b>	<b>1954.00-1956.50</b>	<b>1965.75</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2005 calls</b>	<b>2015-09-11</b>	<b>ES near 1955</b>
<b>Meanline</b>	<b>1935</b>		
	<b>1800 puts</b>	<b>2015-09-11</b>	<b>ES near 1900</b>

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	3.91	Up Move	7.81	Down Move	7.81
1976.56	+2/8	2015.63	+2/8	1984.38	+2/8
1972.66	+1/8	2007.81	+1/8	1976.56	+1/8
1968.75	8/8	2000.00	8/8	1968.75	8/8
1964.84	7/8	1992.19	7/8	1960.94	7/8
1960.94	6/8	1984.38	6/8	1953.13	6/8
1957.03	5/8	1976.56	5/8	1945.31	5/8
1953.13	4/8	1968.75	4/8	1937.50	4/8
1949.22	3/8	1960.94	3/8	1929.69	3/8
1945.31	2/8	1953.13	2/8	1921.88	2/8
1941.41	1/8	1945.31	1/8	1914.06	1/8
1937.50	0/8	1937.50	0/8	1906.25	0/8
1933.59	-1/8	1929.69	-1/8	1898.44	-1/8
1929.69	-2/8	1921.88	-2/8	1890.63	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1973.00-1972.75 (sl174.50)	1984.50-1988.00 (sl189.50)
Central line	1969.25	
	1952.00-1949.75 (sl147.50)	1942.50-1944.00 (sl140.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 1969.25

Above it, ES could pop up to 1972.75-1973.00 or higher to 1984.50-1988.00 (short entry).

Below it, ES could dip into 1952.00-1949.75 or lower to 1944.00-1942.50 (long entry).