



# Natusus Daily Trading Plan Sept 10, 2015

## 1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 1986.00	1987.50	1935.50	1942.75
GBX 1916.75	1992.00	1935.50	1942.75

## 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2027.00	2051.25	2383.25	2540.25
R2	2007.25	2019.50	2245.25	2314.50
R1	1975.00	1970.75	2107.25	2183.50
<b>PPT</b>	<b>1955.25</b>	<b>1939.00</b>	<b>1969.25</b>	<b>1957.75</b>
S1	1923.00	1890.00	1831.00	1826.75
S2	1903.25	1858.25	1693.00	1601.00
S3	1871.00	1809.50	1555.00	1470.00

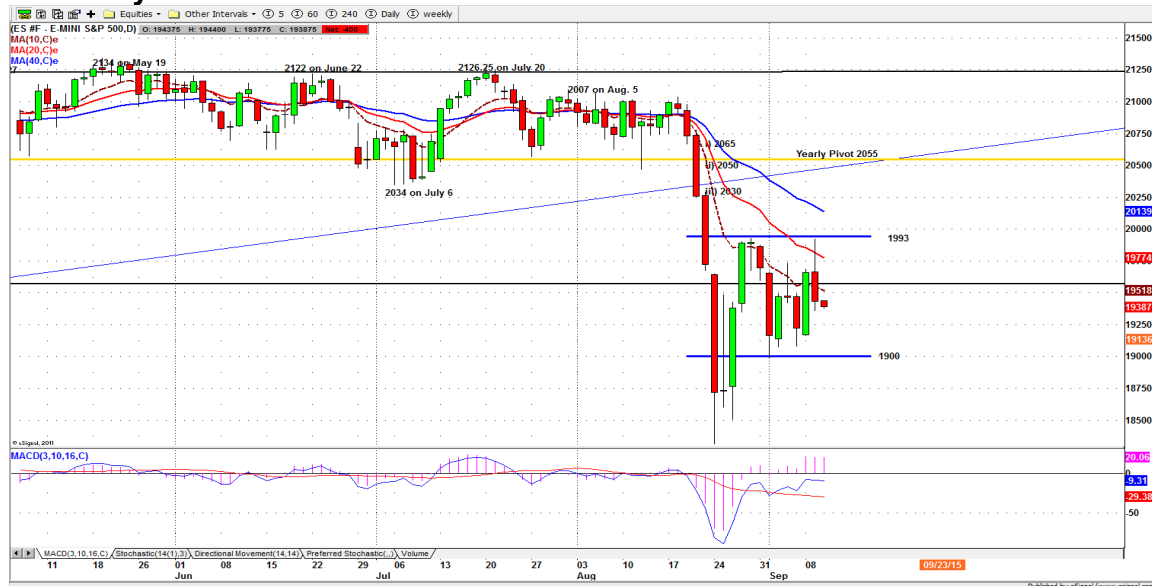
## 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>1970.50-1974.50</b>	<b>1993.50-1989.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>1958.50-1959.50</b>	<b>1975.00-1985.00</b>
<b>Key #</b>	<b>1933.75-1931.50</b>	<b>1948.50-1950.00</b>
<b>1<sup>st</sup> Buy level</b>	<b>1919.75-1921.75</b>	<b>1875.00-1870.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1910.50-1909.50</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.natusus.com](http://www.natusus.com)

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

### ESU5 Daily chart



ES ran up 20 points in overnight trading and made a big gap at the open. But the price quickly faded right after the market opened, and moved lower step by step. By the close the ES not only lost all the gains made overnight, also it lost everything it gained in the prior day and closed below Tuesday's low. It was a big reversal move and it showed that the Bears are back in force.

There was no follow-through yesterday. The Bears put their paws right on the newly-defined range top at 1992. The ES has lost control of the 10-day moving average line again, and that brought aggressive trend traders back in on the selling side. Today ES could have a continuation low movement and could push back down to the low range at 1910-1900 zone for testing.

Today is rollover day. The September contract (ESU5) will expire next week and December contract (ESZ5) will be the front contract to trade tomorrow. Lots of volatility could be seen today.

Today's low or tomorrow's low should be the low for next week. 1935 will be today's battle line for the options expiring tomorrow.

In the ES, if/when the price moves up toward 1975, we should see the sellers coming in; if/when the price drops toward 1900-1885 zone, we should see the buyers enter.

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

The major support levels: 1900-03.50, 1975-80, 1850-45, 1828.50-25;  
 the major resistance levels: 1992.75-95.50, 2012.50-2013.50 2032-2035

**TRADING STRATEGY: Sept 10, 2015**

**a. Intraday Scalping numbers**

Sell level	1970.50-1972.00	1986.50-1985.50	1993.50-1995.50
Buy level	1932.00-1931.25	1921.75-1920.50	1910.50-1909.50

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

	Gap	target
Sell level	1957.50-1956.50	1942.75
Buy level	1932.00-1930.50	1942.75

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	2005 calls	2015-09-11	ES near 1955
<b>Meanline</b>	<b>1935</b>		
	1800 puts	2015-09-11	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
2015.63	+2/8	2015.63	+2/8	1984.38	+2/8
2007.81	+1/8	2007.81	+1/8	1976.56	+1/8
2000.00	8/8	2000.00	8/8	1968.75	8/8
1992.19	7/8	1992.19	7/8	1960.94	7/8
1984.38	6/8	1984.38	6/8	1953.13	6/8
1976.56	5/8	1976.56	5/8	1945.31	5/8
1968.75	4/8	1968.75	4/8	1937.50	4/8
1960.94	3/8	1960.94	3/8	1929.69	3/8
1953.13	2/8	1953.13	2/8	1921.88	2/8
1945.31	1/8	1945.31	1/8	1914.06	1/8
1937.50	0/8	1937.50	0/8	1906.25	0/8
1929.69	-1/8	1929.69	-1/8	1898.44	-1/8
1921.88	-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
	1957.00-1959.00 (sl59.50)	1965.50-1964.00 (sl67.50)
Central line	1945	
	1932.00-1927.75 (sl26.50)	1922.50-1920.75 (sl18.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

**Overnight Call:**

Central line = 1945.00

Above it, ES could pop up to 1957.00-1959.00 or higher to 1965.50-1964.00 (short entry).

Below it, ES could dip into 1932.00-1927.75 or lower to 1922.50-1920.75 (long entry).