



Naturus

Daily Trading Plan Sept 15, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 1950.50	1952.50	1936.50	1944.00
GBX 1953.00	1964.25	1936.50	1944.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1968.25 1987.75	2066.00	2383.25	2540.25
R2	1960.50 1976.00	2029.00	2245.25	2314.50
R1	1952.25 1960.00	1989.75	2107.25	2183.50
PPT	1944.50 1948.25	1952.75	1969.25	1957.75
S1	1936.00 1632.25	1913.25	1831.00	1826.75
S2	1928.25 1920.50	1876.25	1693.00	1601.00
S3	1920.00 1904.50	1837.00	1555.00	1470.00

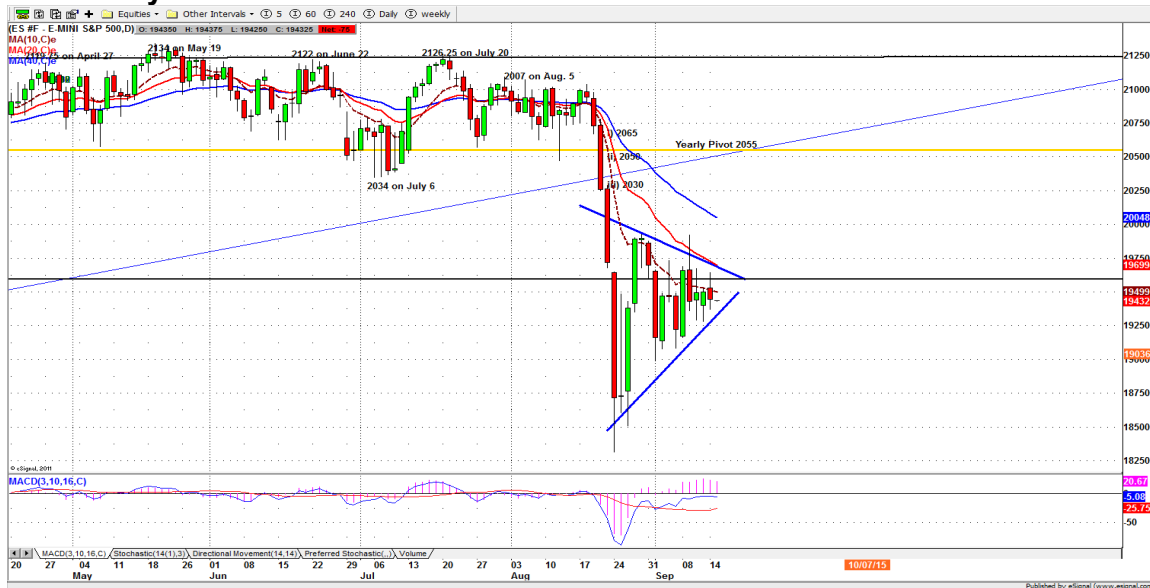
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	1968.50-1972.00	2030.25-2028.50
1st Sell level	1960.50-1962.50	1992.00-1995.50
Key #	1952.50-1953.50	1965.50-1967.75
1st Buy level	1928.50-1929.25	1885.00-1890.50
2nd Buy level	1917.00-1918.00	1856.00-1860.50

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.naturus.com

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

ESU5 Daily chart



ES stayed inside the triangle pattern for consolidation yesterday. Both resistance and support lines of that pattern confined the price and preventing it from moving beyond them. Everyone is waiting for the Fed..

The Retail Sales report and the Empire State Manufacturing survey will be released in the pre-market before regular hours trading begins. The Street expects the Retail Sales data may influence the Fed's decision about a rate increase. We think it doesn't matter too much. Whatever Fed is going to do, they have already made their decision. Today the ES still could continue to go sideways to wait for FOMC announcement on Thursday.

From a technical perspective, 1950 will be the line in the sand for the Index. There is heavy Put activity at this strike price. A close below that level could lead the price toward the next heavy Put strike, 1900. Holding above it could lead to short-covering and push the price up. Anything can happen this week. Traders shouldn't panic about extreme moves in either direction.

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 15, 2015

a. Intraday Scalping numbers

	1960.50-1962.50	1970.50-1972.00	1985.00-1984.00
Sell level			
Buy level	1929.25-1930.25	1921.75-1920.50	1907.50-1909.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	1956.50-1955.00	1944.00
Buy level	1932.00-1930.50	1944.00

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2025 calls	2015-09-18	ES above 1970
Meanline	1965		
	1850 puts	2015-09-18	ES below 1930

Murrey Math Line Movement *

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

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

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

	1 st Sell level	2 nd Sell level
	1950.50-1952.50 (sl53.00)	1961.50-1962.50 (sl64.50)
Central line	1944.75	
	1933.00-1931.50 (sl26.50)	1921.50-1923.50 (sl16.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1942.75

Above it, ES could pop up to 1964.00-1962.50 or higher to 1970.50-1972.50 (short entry).

Below it, ES could dip into 1933.00-1935.50 or lower to 1922.50-1920.75 (long entry).