



Naturus

Daily Trading Plan Sept 16, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 1949.50	1973.00	1943.75	1970.00
GBX 194.50	1973.00	1935.25	1970.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2010.00 2021.50	2066.00	2383.25	2540.25
R2	1991.50 1997.25	2029.00	2245.25	2314.50
R1	1980.75 1983.75	1989.75	2107.25	2183.50
PPT	1962.25 1959.50	1952.75	1969.25	1957.75
S1	1951.50 1946.00	1913.25	1831.00	1826.75
S2	1933.00 1921.50	1876.25	1693.00	1601.00
S3	1922.25 1908.00	1837.00	1555.00	1470.00

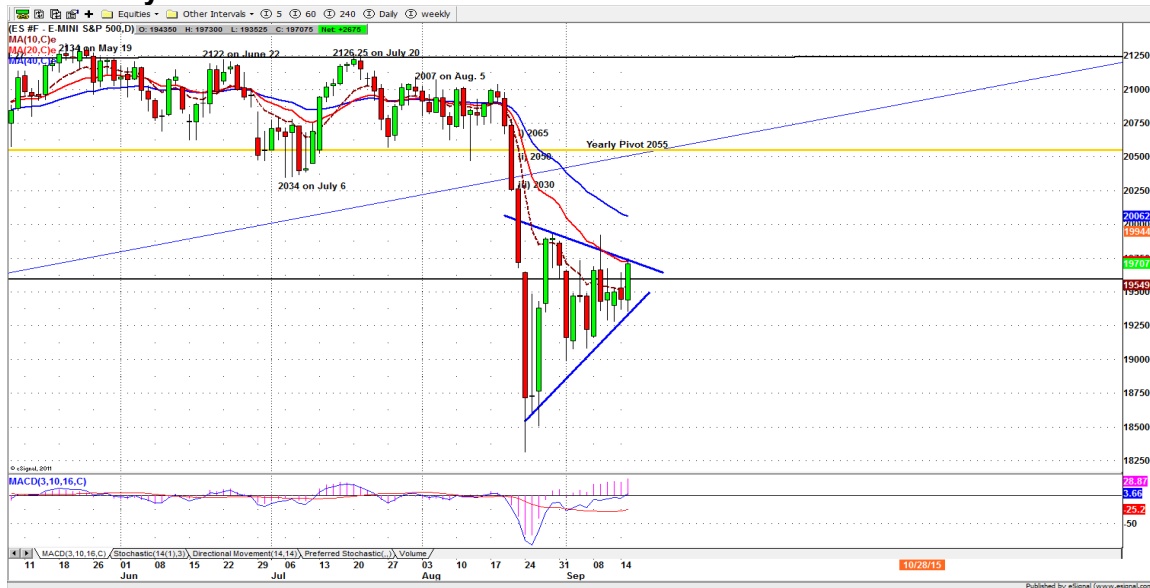
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	1992.00-1989.50	2030.25-2028.50
1st Sell level	1978.50-1981.50	1992.00-1995.50
Key #	1965.50-1966.50	1965.50-1967.75
1st Buy level	1950.50-1953.00	1885.00-1890.50
2nd Buy level	1939.75-1942.50	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)

ESZ5 Daily chart



ES attempted to break its triangle pattern yesterday. Both the Retail Sales and Empire State Mfg reports were below expectations. But the poor results persuaded Wall Street that the Fed may postpone a rate hike, and triggered buying. It was enough for the players to forget – temporarily – that the Chinese market dropped another 100 points Tuesday. This week, only the Fed matters.

The FOMC meeting begins today. Before it begins there are lots of economic reports to be released in the pre-market session. The ES could continue to move up in the early sessions.

1965.50, the monthly pivot, should be the first level to watch. As long as ES manages to stay above it, the odds favor a challenge to the 20-day moving average, and will keep pushing the price up to 1975-95 if the 20-day m.a. fails to hold the ES down.

But traders also need to be prepared for the possibility that the ES may pull back sharply if there is a leak of information from Fed – or even a rumor of a leak. Any break of the support in the 1953-65.50 zone will cause a price reversal.

Short-term === Neutral
 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 16, 2015

a. Intraday Scalping numbers

	1981.50-1983.50	1992.50-1989.00	1998.50-2002.25
Sell level			
Buy level	1959.25-1958.25	1948.75-1949.50	1939.50-1937.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	1982.50-1983.22	1973.50
Buy level	1959.00-1957.50	1970.00

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)

	1st Sell level	2nd Sell level
	1979.75-1980.50 (s183.50)	1987.50-1988.50 (s92.50)
Central line	1965.50	
	1959.50-1958.50 (s156.50)	1952.75-1953.50 (s150.50)
	1st Buy level	2nd Buy level

Overnight Call:

Central line = 1965.50

Above it, ES could pop up to 1979.75-1980.50 or higher to 1987.50-1988.50 (short entry).

Below it, ES could dip into 1959.50-1958.50 or lower to 1952.75-1953.50 (long entry).