



# Natusus

## Daily Trading Plan Sept 17, 2015

### 1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 1968.50	1989.00	1967.00	1988.00
GBX 1970.25	1989.00	1967.00	1988.00

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2017.75	2066.00	2383.25	2540.25
R2	2003.50	2029.00	2245.25	2314.50
R1	1995.75	1989.75	2107.25	2183.50
<b>PPT</b>	<b>1981.50</b>	<b>1952.75</b>	<b>1969.25</b>	<b>1957.75</b>
S1	1973.50	1913.25	1831.00	1826.75
S2	1959.25	1876.25	1693.00	1601.00
S3	1951.50	1837.00	1555.00	1470.00

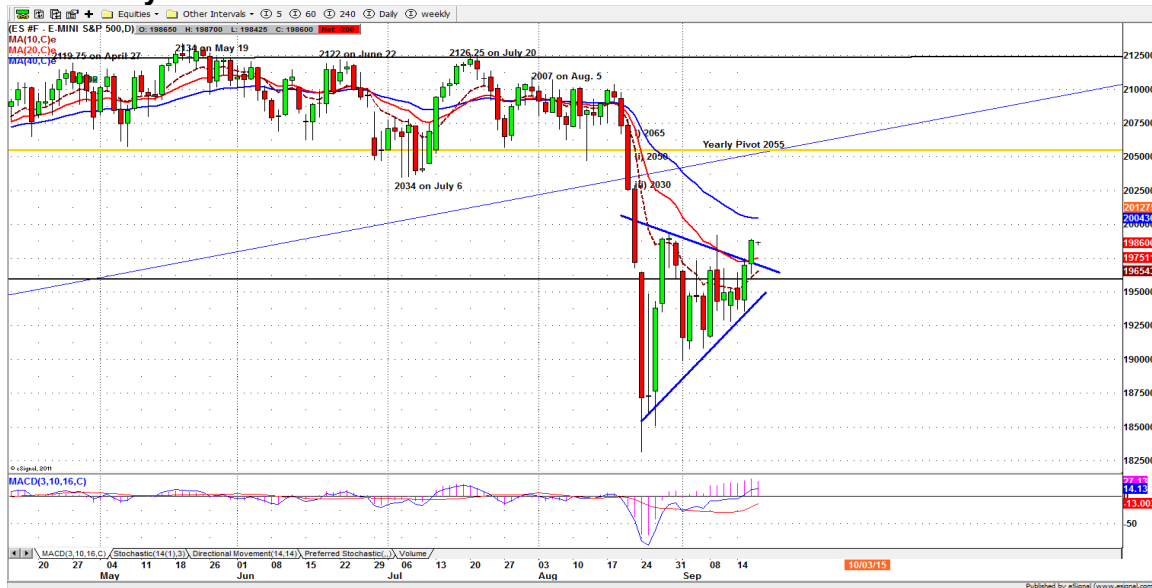
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2010.50-2011.00</b>	<b>2030.25-2028.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2002.25-2004.25</b>	<b>1992.00-1995.50</b>
<b>Key #</b>	<b>1989.50-1988.50</b>	<b>1965.50-1967.75</b>
<b>1<sup>st</sup> Buy level</b>	<b>1966.50-1965.00</b>	<b>1885.00-1890.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1945.00-1943.75</b>	<b>1856.00-1860.50</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)

ESZ5 Daily chart



The ES broke descending triangle pattern on the daily chart and made it quite clear the Bulls are in driver's seat, at least for now. The price action has been bullish for the past several days – up about 60 points in the last two days – and there is little doubt the market intends to move up to retest the several breakdown levels (2030-2050-2065) resting above the current price.

But this is quadruple witching expiration week, and there is a bunch of economic reports being released, and the FOMC meeting might result in the first interest rate increase in nine years. The market may be misinterpreting the Fed's intentions.

Today there is the FOMC minutes and the Fed Chair's press conference in the afternoon. We don't want to predict which direction ES will go after that. The algos can make anything happen in times of confusion.

We will stay on the sidelines and see how price reacts at both 1950 and 2000 today.

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

The major support levels: 1950-45, 1900-03.50, 1975-80, 1850-45  
 the major resistance levels: 1998.75-95.50, 2012.50-2013.50 2032-2035

**TRADING STRATEGY: Sept 17, 2015**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>1992.50-1989.00</b>	<b>2002.50-2004.00</b>	<b>2010.50-2011.25</b>
<b>Buy level</b>	<b>1972.25-1970.25</b>	<b>1962.75-1964.50</b>	<b>1953.50-1952.50</b>

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

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>1998 -2002</b>	<b>1989.00</b>
<b>Buy level</b>	<b>1972-1974</b>	<b>1989.00</b>

**c. Option Premium Collecting trades**

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

## 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
2007.81	+2/8	2015.63	+2/8	2015.63	+2/8
2003.91	+1/8	2007.81	+1/8	2007.81	+1/8
2000.00	8/8	2000.00	8/8	2000.00	8/8
1996.09	7/8	1992.19	7/8	1992.19	7/8
1992.19	6/8	1984.38	6/8	1984.38	6/8
1988.28	5/8	1976.56	5/8	1976.56	5/8
1984.38	4/8	1968.75	4/8	1968.75	4/8
1980.47	3/8	1960.94	3/8	1960.94	3/8
1976.56	2/8	1953.13	2/8	1953.13	2/8
1972.66	1/8	1945.31	1/8	1945.31	1/8
1968.75	0/8	1937.50	0/8	1937.50	0/8
1964.84	-1/8	1929.69	-1/8	1929.69	-1/8
1960.94	-2/8	1921.88	-2/8	1921.88	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1989.75-1991.25 (s 93.50)	1995.50-1997.50 (s 98.50)
Central line	1983.75	
	1976.25-1975.00 (s 74.00)	1962.50-1961.50 (s 58.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 1983.75

Above it, ES could pop up to 1989.75-1991.25 or higher to 1995.50-1997.50 (short entry).

Below it, ES could dip into 1976.25-1975.00 or lower to 1962.50-1961.50 (long entry).