



Naturus

Daily Trading Plan Sept 24, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 1933.25	1938.75	1920.75	1928.50
GBX 1930.50	1941.75	1910.50	1928.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1956.00 1974.75	2073.00	2383.25	2540.25
R2	1947.50 1958.25	2042.50	2245.25	2314.50
R1	1938.00 1943.50	1996.50	2107.25	2183.50
PPT	1929.50 1927.00	1966.00	1969.25	1957.75
S1	1919.75 1912.00	1919.75	1831.00	1826.75
S2	1911.25 1895.50	1889.25	1693.00	1601.00
S3	1901.75 1880.75	1843.25	1555.00	1470.00

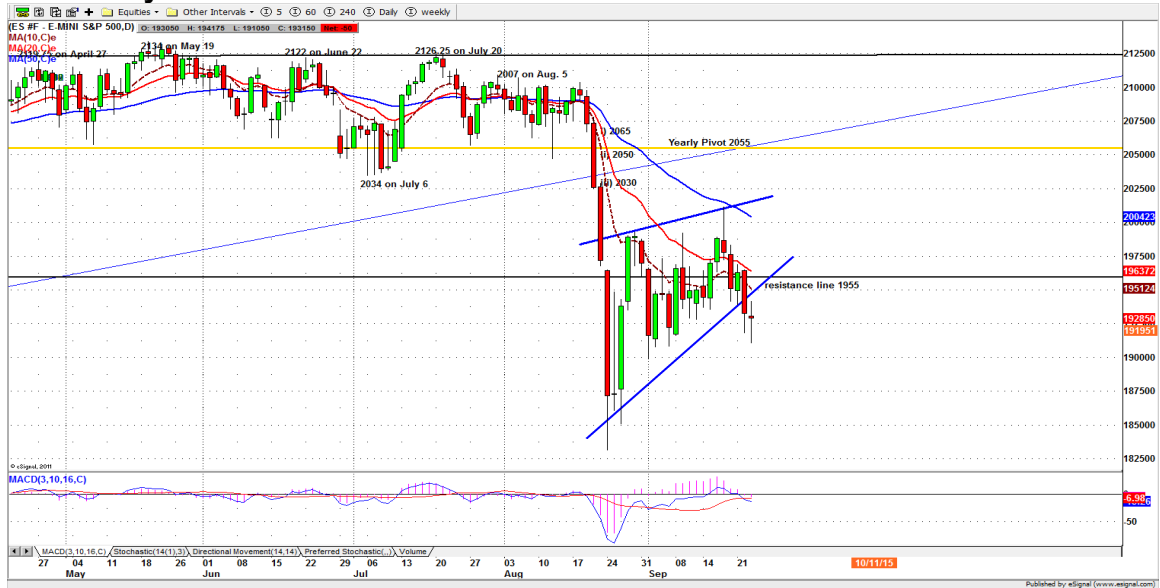
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	1955.75-1956.75	2030.25-2031.50
1st Sell level	1943.25-1944.25	2015.50-2012.00
Key #	1937.50-1939.50	1939.25-1935.25
1st Buy level	1907.75-1906.75	1892.00-1895.50
2nd Buy level	1895.00-1896.25	1864.00-1862.50

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 spent most of the time on both sides of the regular market opening price yesterday. The market seems to be waiting for something, perhaps today's Durable Goods orders or the Jobless Claim report, or maybe the speech by Fed Chair Yellen after the close today. In any case there was not much change today.

ES broke below the triangle pattern and stayed below its broken support line. It could go sideways due to the ultra-short-term oversold condition. But for the longer time-frame, it is still very clear that the Bears are taking control of the trend. There are only five trading days left in September. The end-of-month re-balance from the institutional traders may continue to dominate US equity price movement. The CHOP is inevitable.

1941.25-44.25 will remain the first key resistance zone and 1952-55.50 the next one. As long as ES stays under the key zone the odds still favor the downside. But 1900 will be psychology support. As long as it holds ES up, the price should be held above it for Friday's option expiration. As a trader, the major short-term trend is down and we should focus on the short side if/when there is brief bounce.

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

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

TRADING STRATEGY: Sept 24, 2015

a. Intraday Scalping numbers

Sell level	1943.50-1944.50	1950.50-1949.50	1958.50-1956.25
Buy level	1909.75-1910.50	1902.50-1900.50	1890.50-1888.50

b. Gap Trading (only for early sessions)

Gap	target
Sell level	
Buy level	

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2025 calls	2015-09-25	ES above 1980
Meanline	1955		
	1850 puts	2015-09-25	ES below 1920

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 st Sell level	2 nd Sell level
	1939.25-1938.50 (sl141.75)	1943.50-1944.25 (s45.50)
Central line	1929.50	
	1916.75-1914.50 (sl13.25)	1909.50-1906.50 (sl05.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1929.50

Above it, ES could pop up to 1939.25-1938.50 or higher to 1943.50-1944.25 (short entry).

Below it, ES could dip into 1916.75-1914.50 or lower to 1909.50-1906.50 (long entry).