



# Natusus Daily Trading Plan Sept 25, 2015

## 1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 1913.25	1926.50	1897.25	1918.75
GBX 1929.50	1936.25	1897.25	1918.75

## 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1960.50 1976.75	2073.00	2383.25	2540.25
R2	1943.50 1956.50	2042.50	2245.25	2314.50
R1	1931.25 1937.75	1996.50	2107.25	2183.50
<b>PPT</b>	<b>1914.25 1917.50</b>	<b>1966.00</b>	<b>1969.25</b>	<b>1957.75</b>
S1	1901.75 1898.50	1919.75	1831.00	1826.75
S2	1884.75 1878.50	1889.25	1693.00	1601.00
S3	1872.50 1859.50	1843.25	1555.00	1470.00

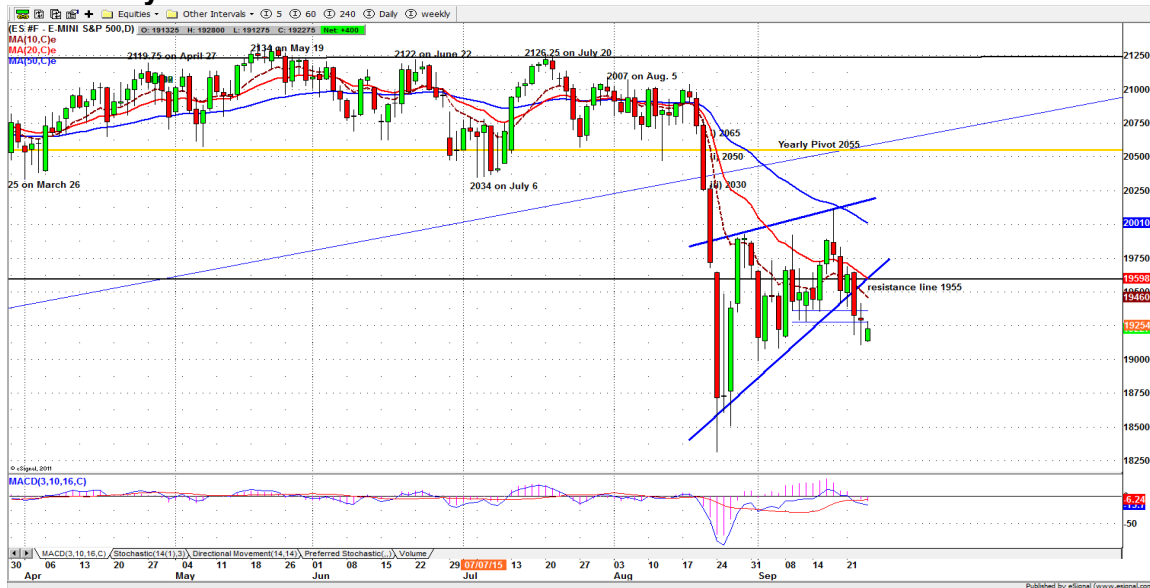
## 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>1941.75-1944.25</b>	<b>2030.25-2031.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>1935.25-1934.25</b>	<b>2015.50-2012.00</b>
<b>Key #</b>	<b>1918.50-1919.50</b>	<b>1939.25-1935.25</b>
<b>1<sup>st</sup> Buy level</b>	<b>1903.75-1902.75</b>	<b>1892.00-1895.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1892.00-1896.25</b>	<b>1864.00-1862.50</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



ES sold off in the early morning session and made a low at 1897.25 level. But later the price moved back up to anticipate Mrs. Yellen speech and tomorrow's GDP report.

The end-of-quarter re-balance from fund companies selling (T+3) could be done today and the time is moving into the classic bullish end and beginning of the month period, which should start later today or next Monday. Some bounce activities could be seen for a while.

1925-30 will be today's option meanlines today. Up to 1950 and down to 1900 will be the range where the Bulls and Bears fight for today's option expiration. But as long as ES stays under 1930 line, the bears will have more hope to move the closing price under 1925.

Some bounce is expected. But we are focusing on the resistance level to go short..

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 25, 2015**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>1928.50-1929.50</b>	<b>1941.75-1944.50</b>	<b>1955.50-1956.25</b>
<b>Buy level</b>	<b>1905.75-1907.50</b>	<b>1899.50-1900.50</b>	<b>1890.50-1888.50</b>

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

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>1939.50-1937.50</b>	<b>1926.50</b>
<b>Buy level</b>	<b>1907-1906</b>	<b>1918.75</b>

**c. Option Premium Collecting trades**

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

**Murrey Math Line Movement \***

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

<b>Prior Move</b>	<b>3.91</b>	<b>Up Move</b>	<b>3.91</b>	<b>Down Move</b>	<b>3.91</b>
1929.69	+2/8	1945.31	+2/8	1929.69	+2/8
1925.78	+1/8	1941.41	+1/8	1925.78	+1/8
<b>1921.88</b>	<b>8/8</b>	<b>1937.50</b>	<b>8/8</b>	<b>1921.88</b>	<b>8/8</b>
1917.97	7/8	1933.59	7/8	1917.97	7/8
1914.06	6/8	1929.69	6/8	1914.06	6/8
1910.16	5/8	1925.78	5/8	1910.16	5/8
1906.25	4/8	1921.88	4/8	1906.25	4/8
1902.34	3/8	1917.97	3/8	1902.34	3/8
1898.44	2/8	1914.06	2/8	1898.44	2/8
1894.53	1/8	1910.16	1/8	1894.53	1/8
1890.63	0/8	1906.25	0/8	1890.63	0/8
1886.72	-1/8	1902.34	-1/8	1886.72	-1/8
1882.81	-2/8	1898.44	-2/8	1882.81	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1928.25-1929.50 (s 31.75)	1935.50-1936.25 (s 37.50)
Central line	1922.50	
	1907.75-1905.50 (s 02.25)	1893.50-1892.50 (s 90.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

**Overnight Call:**

Central line = 1922.50

Above it, ES could pop up to 1928.25-1929.50 or higher to 1935.50-1936.25 (short entry).

Below it, ES could dip into 1907.75-1905.50 or lower to 1893.50-1892.50 (long entry).