



Natusus

Daily Trading Plan Oct 1, 2015

1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 1896.00	1910.50	1886.50	1908.75
GBX 1875.00	1910.50	1871.25	1908.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	1941.50	2031.50	2144.25	2540.25
R2	1926.00	2000.25	2078.00	2314.50
R1	1917.50	1959.75	1993.50	2183.50
PPT	1902.00	1928.50	1927.25	1957.75
S1	1893.25	1888.00	1842.50	1826.75
S2	1877.75	1856.75	1776.50	1601.00
S3	1869.25	1816.25	1691.75	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	1932.00-1935.50	1993.25-1995.75
1st Sell level	1918.25-1921.75	1975.25-1974.75
Key #	1910.00-1912.50	1892.50-1894.00
1st Buy level	1878.00-1875.50	1858.25-1856.50
2nd Buy level	1865.25-1862.25	1825.25-1828.50

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.natusus.com

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

ESZ5 Daily Chart



ES had a re-balance bounce yesterday to mark the end of the month and the end of the third quarter. Price gapped up strong at open and managed to hold the gain to close above the 1900 level. The volume was lighter than the prior day, but price action was bullish.

Today is the first trading day of October. The classical bullish end and beginning of the month may continue to hold the ES up. The major resistance zone 1914.25-1950 is ahead of the current price.

To make any further advance the ES needs a follow-through move today. Otherwise the price could repeat Wednesday's range by going sideways to consolidate yesterday's rally.

There is an unfilled gap at 1919.25 ahead. A move above 1912.50 level could lead ES to move up to fill that gap. But below the current price, there is an unfilled gap from yesterday at 1874.50. A break below 1883.75 could push ES back down to fill that gap.

For the short-term, we should still expect to see some oversold bounce today and tomorrow. But as long as ES doesn't close above 1950 on Friday, the short-term trend remains down.

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

The major support levels: 1850-45, 1830-25, 1800-06, 1775-85, 1750-55;
 the major resistance levels: 1931-28.50, 1945-55, 1998.75-95.50,

TRADING STRATEGY: Oct. 1, 2015

a. Intraday Scalping numbers

Sell level	1918.50-1916.25	1928.50-1929.50	1938.50-1935.25
Buy level	1892.50-1889.50	1878.50-1875.50	1868.50-1866.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	1918.50-1921.75	1911.75
Buy level	1896.50-1894.50	1908.75

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	1995 calls	2015-10-2	ES above 1950
Meanline	1935		
	1825 puts	2015-10-2	ES below 1910

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
1914.06	+2/8	1953.13	+2/8	1921.88	+2/8
1910.16	+1/8	1945.31	+1/8	1914.06	+1/8
1906.25	8/8	1937.50	8/8	1906.25	8/8
1902.34	7/8	1929.69	7/8	1898.44	7/8
1898.44	6/8	1921.88	6/8	1890.63	6/8
1894.53	5/8	1914.06	5/8	1882.81	5/8
1890.63	4/8	1906.25	4/8	1875.00	4/8
1886.72	3/8	1898.44	3/8	1867.19	3/8
1882.81	2/8	1890.63	2/8	1859.38	2/8
1878.91	1/8	1882.81	1/8	1851.56	1/8
1875.00	0/8	1875.00	0/8	1843.75	0/8
1871.09	-1/8	1867.19	-1/8	1835.94	-1/8
1867.19	-2/8	1859.38	-2/8	1828.13	-2/8

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

	1 st Sell level	2 nd Sell level
	1912.50-1914.50 (s16.75)	1922.50-1921.75 (s23.75)
Central line	1906.50	
	1890.50-1888.50 (s185.25)	1878.25-1874.50 (s172.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 1906.50

Above it, ES could pop up to 1912.50-1914.50 or higher to 1922.50-1921.75 (short entry).

Below it, ES could dip into 1890.50-1888.50 or lower to 1878.25-1874.50 (long entry).