



Natusus

Daily Trading Plan Oct 2, 2015

1. PREVIOUS DAY (ESZ5)

| Open | High | Low | Closing |
|-------------|---------|---------|---------|
| RTH 1912.50 | 1917.50 | 1890.25 | 1916.75 |
| GBX 1902.50 | 1910.50 | 1890.25 | 1916.75 |

2. PIVOTS

| | Daily RTH and GBX | Weekly | Monthly | Yearly |
|------------|-------------------|----------------|----------------|----------------|
| R3 | 1953.00 | 2031.50 | 2144.25 | 2540.25 |
| R2 | 1935.25 | 2000.25 | 2078.00 | 2314.50 |
| R1 | 1926.00 | 1959.75 | 1993.50 | 2183.50 |
| PPT | 1908.50 | 1928.50 | 1927.25 | 1957.75 |
| S1 | 1898.75 | 1888.00 | 1842.50 | 1826.75 |
| S2 | 1881.00 | 1856.75 | 1776.50 | 1601.00 |
| S3 | 1871.75 | 1816.25 | 1691.75 | 1470.00 |

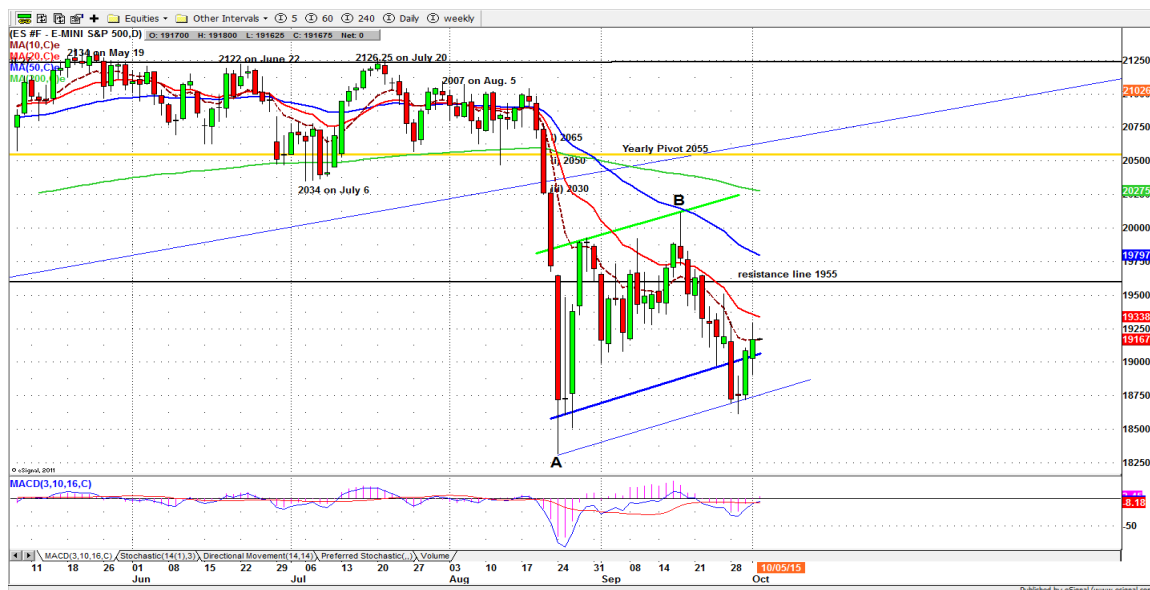
3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|------------------------|------------------------|
| 2nd Sell level | 1943.25-1946.00 | 1993.25-1995.75 |
| 1st Sell level | 1929.75-1932.75 | 1975.25-1974.75 |
| Key # | 1915.50-1917.25 | 1892.50-1894.00 |
| 1st Buy level | 1890.75-1891.50 | 1858.25-1856.50 |
| 2nd Buy level | 1876.75-1874.50 | 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 strong rally in overnight trading and rallied up almost to 1930. It fell back to earth after the regular trading session opened, but found support at the 1890 level and bounced up to close slightly above the regular session open. The closing price action was quite bullish. But the volume still missed 8.8% from the previous day. Today we have the non-farm payroll report before the open, and that will largely determine if the current rally should continue or pause.

ES closed right at the 10-day moving average line. ES could move up to Thursday's overnight high at 1929.75 or further up to the 1935 area – the 20-day moving average -- if Fed members continue cheering. But if ES fails to move back above 1919.25 line early in the morning the price can still pull back around the 1900 level to shake out the weak hands.

1889-90 is today's support zone. A break below it could trigger small stops below that support and run the price down to 1883.75 or lower to the 1878.50-77.25 zone. For the short term, we should still expect an oversold bounce today.

Short-term === Neutral
 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. 2, 2015

a. Intraday Scalping numbers

| | 1929.50-1931.75 | 1937.50-1939.50 | 1943.50-1946.25 |
|-------------------|-----------------|-----------------|-----------------|
| Sell level | | | |
| Buy level | 1898.50-1901.50 | 1892.50-1891.50 | 1878.50-1876.50 |

b. Gap Trading (only for early sessions)

| | Gap | target |
|-------------------|-----------------|---------|
| Sell level | 1927.50-1929.50 | 1917.75 |
| Buy level | 1899.50-1900.50 | 1916.75 |

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 |
|--------------------|------|--------------------|------|--------------------|------|
| 1929.69 +2/8 | | 1953.13 +2/8 | | 1921.88 +2/8 | |
| 1925.78 +1/8 | | 1945.31 +1/8 | | 1914.06 +1/8 | |
| 1921.88 8/8 | | 1937.50 8/8 | | 1906.25 8/8 | |
| 1917.97 7/8 | | 1929.69 7/8 | | 1898.44 7/8 | |
| 1914.06 6/8 | | 1921.88 6/8 | | 1890.63 6/8 | |
| 1910.16 5/8 | | 1914.06 5/8 | | 1882.81 5/8 | |
| 1906.25 4/8 | | 1906.25 4/8 | | 1875.00 4/8 | |
| 1902.34 3/8 | | 1898.44 3/8 | | 1867.19 3/8 | |
| 1898.44 2/8 | | 1890.63 2/8 | | 1859.38 2/8 | |
| 1894.53 1/8 | | 1882.81 1/8 | | 1851.56 1/8 | |
| 1890.63 0/8 | | 1875.00 0/8 | | 1843.75 0/8 | |
| 1886.72 -1/8 | | 1867.19 -1/8 | | 1835.94 -1/8 | |
| 1882.81 -2/8 | | 1859.38 -2/8 | | 1828.13 -2/8 | |

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

| | 1st Sell level | 2nd Sell level |
|---------------------|----------------------------------|----------------------------------|
| | 1921.75-1923.50 (sl24.75) | 1928.50-1929.75 (s32.75) |
| Central line | 1915.50 | |
| | 1901.50-1903.50 (sl98.25) | 1889.25-1887.50 (sl86.00) |
| | 1st Buy level | 2nd Buy level |

Overnight Call:

Central line = 1915.50

Above it, ES could pop up to 1923.50-1921.75 or higher to 1928.50-1929.75 (short entry).

Below it, ES could dip into 1901.50-1903.50 or lower to 1889.25-1887.50 (long entry).