



# Naturus

## Daily Trading Plan Oct 8, 2015

### 1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 1982.50	1991.25	1967.50	1987.25
GBX 1961.50	1991.25	1960.50	1987.25

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2020.25	2053.50	2144.25	2540.25
R2	2005.75	1998.75	2078.00	2314.50
R1	1996.50	1971.00	1993.50	2183.50
<b>PPT</b>	<b>1982.00</b>	<b>1915.75</b>	<b>1927.25</b>	<b>1957.75</b>
S1	1972.75	1888.00	1842.50	1826.75
S2	1958.25	1833.00	1776.50	1601.00
S3	1949.00	1805.25	1691.75	1470.00

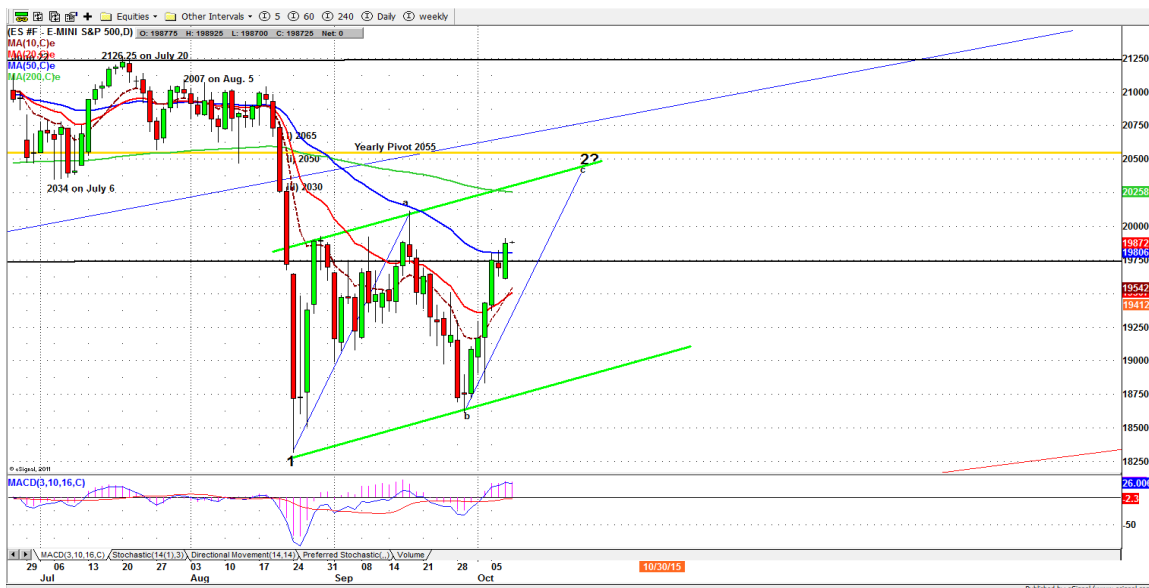
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2012.25-2014.50</b>	<b>2004.50-2006.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2002.50-2004.50</b>	<b>1984.25-1985.50</b>
<b>Key #</b>	<b>1990.25-1992.75</b>	<b>1935.50-1938.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>1968.50-1964.75</b>	<b>1883.75-1886.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1956.50-1955.00</b>	<b>1862.00-1860.00</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.naturus.com](http://www.naturus.com)

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

### ESZ5 Daily Chart



The Bulls fought to hold the ES up all day yesterday. The futures rallied in overnight trading and into the morning session, then dropped sharply but rallied again to close near the high of the trading range on increasing volume.

Now we have a first buying signal from ES given yesterday. As long as ES stays above 1950 level a further move up toward the C destination (see chart) should be expected in the following days or weeks. Traders still should focus on the buying side if there is a minor pullback into the support level around 1950.

1965-72 is the first support zone for today, and 2004-06 will be first resistance zone. An upward move still should be expected. A move above 2008 could push the ES up further toward 2015-22 zone to search for the C top. A move below 60.50 line could see a move to shake out the weak hands move and lead the price slightly near the 1956.50-58 area. If that occurs, expect a buy-the-dip response and subsequent bounce.

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

The major support levels: 1928-29.50, 1900-03.75, 1880-75, 1850-45,  
 the major resistance levels: 1998.75-95.50, 2012.50-14.50, 2025-32

**TRADING STRATEGY: Oct. 8, 2015**

**a. Intraday Scalping numbers**

Sell level	1998.50-1996.50	2004.50-2006.25	2014.50-2012.50
Buy level	1968.50-1967.50	1958.50-1056.50	1948.00-1946.50

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

	Gap	target
Sell level	1998.50-1999.50	1991.25
Buy level	1972.50-1974.75	1987.25

**c. Option Premium Collecting trades**

	Strike price	Expiration Date	Entry price
	1995 calls	2015-10-9	ES above 1965
<b>Meanline</b>	<b>1950</b>		
	1875 puts	2015-10-9	ES below 1915

## Murrey Math Line Movement \*

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

Prior Move	3.91	Up Move	7.81	Down Move	3.91
2007.81	+2/8	2015.63	+2/8	1992.19	+2/8
2003.91	+1/8	2007.81	+1/8	1988.28	+1/8
2000.00	8/8	2000.00	8/8	1984.38	8/8
1996.09	7/8	1992.19	7/8	1980.47	7/8
1992.19	6/8	1984.38	6/8	1976.56	6/8
1988.28	5/8	1976.56	5/8	1972.66	5/8
1984.38	4/8	1968.75	4/8	1968.75	4/8
1980.47	3/8	1960.94	3/8	1964.84	3/8
1976.56	2/8	1953.13	2/8	1960.94	2/8
1972.66	1/8	1945.31	1/8	1957.03	1/8
1968.75	0/8	1937.50	0/8	1953.13	0/8
1964.84	-1/8	1929.69	-1/8	1949.22	-1/8
1960.94	-2/8	1921.88	-2/8	1945.31	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1995.25-1996.75 (s 98.50)	2004.50-2006.50 (s 07.75)
Central line	1987.50	
	1975.50-1974.50 (s 72.25)	1968.50-1969.50 (s 67.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

#### Overnight Call:

Central line = 1987.50

Above it, ES could pop up to 1995.25-1996.75 or higher to 2004.50-2006.50 (short entry).

Below it, ES could dip into 1975.50-1974.50 or lower to 1968.50-1969.50 (long entry).