



# Naturus

## Daily Trading Plan Oct 23, 2015

### 1. PREVIOUS DAY (ESZ5)

Open	High	Low	Closing
RTH 2024.25	2054.00	2021.50	2053.00
GBX 2008.75	2054.00	2008.50	2053.00

### 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2096.75 2114.00	2084.50	2144.25	2540.25
R2	2075.33 2084.00	2055.50	2078.00	2314.50
R1	2064.25 2068.50	2040.50	1993.50	2183.50
<b>PPT</b>	<b>2043.00 2038.50</b>	<b>2011.50</b>	<b>1927.25</b>	<b>1957.75</b>
S1	2031.50 2023.00	1996.50	1842.50	1826.75
S2	2010.25 1993.00	1967.50	1776.50	1601.00
S3	1999.00 1977.50	1952.50	1691.75	1470.00

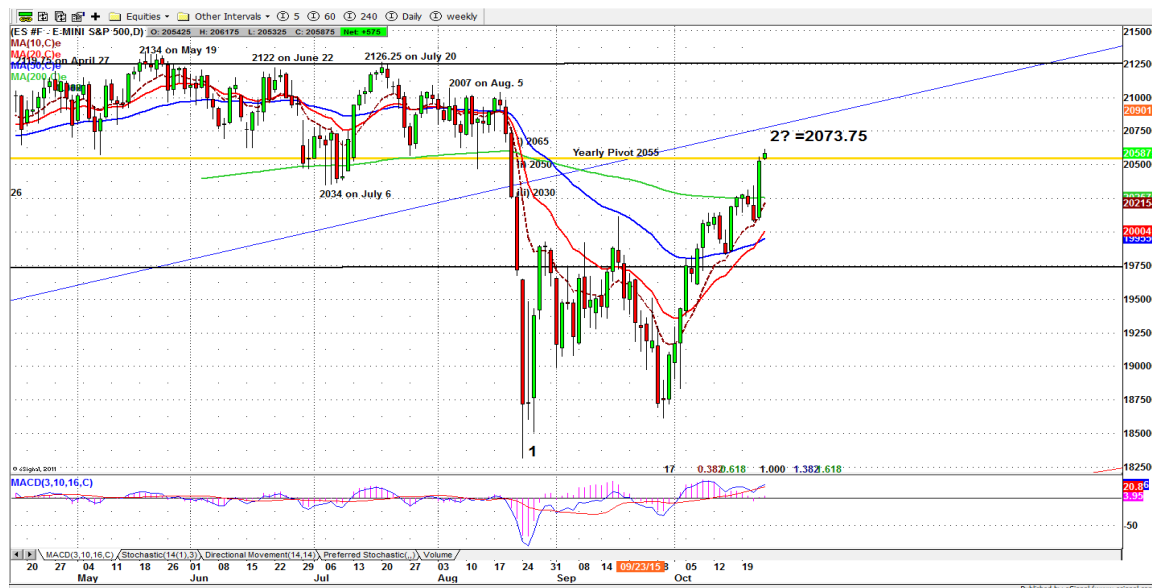
### 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2075.25-2078.50</b>	<b>2093.25-2095.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2064.00-2061.75</b>	<b>2068.75-2070.50</b>
<b>Key #</b>	<b>2054.00-2056.50</b>	<b>2050.00-2048.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>2038.00-2035.50</b>	<b>1958.50-1956.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2027.75-2029.50</b>	<b>1938.50-1936.50</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.naturus.com](http://www.naturus.com)

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

##### ESZ5 Daily Chart



ES launched a strong attack on the Bears yesterday after the European Central Bank hinted that more stimulus is on the way.

We had a strong uptrend day movement yesterday. The price not only broke above the 200-day moving average line, also it closed near our yearly pivot level in the 2055 area. It confirms that 1831 is the low of this year.

The 20-day moving average line also crossed above 50-day moving average yesterday and gave another buying signal.

Today is option expiration day. The buying side momentum will continue to be strong. ES likely will hold up above 2021.75 level and prevent the price from filling yesterday's gap. We will continue to see "Buy the Dip" behaviors. The 1950 level could be the low for the rest of year.

There is unfilled gap at 2072.75 created on Aug. 20, If ES moves up to fill this gap, we will probably see "a profit taking" move. But any drop into 2021-23 zone will be bought by new buyers.

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

Major support levels: 2005-02.75, 1992.5-87.50, 1950-56, 1928-29.50  
 Major resistance levels: 2065-66.50, 2072.75-75.50, 2088-89.50, 2099-2103

**TRADING STRATEGY: Oct. 23, 2015**

**a. Intraday Scalping numbers**

<b>Sell level</b>	<b>2062.50-2064.00</b>	<b>2072.75-2075.50</b>	<b>2084.50-2086.75</b>
<b>Buy level</b>	<b>2041.75-2043.00</b>	<b>2035.50-2034.50</b>	<b>2025.50-2024.50</b>

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

	<b>Gap</b>	<b>target</b>
<b>Sell level</b>	<b>2062.50-2064.00</b>	<b>2054.00</b>
<b>Buy level</b>	<b>2040.50-2039.50</b>	<b>2053.00</b>

**c. Option Premium Collecting trades**

	<b>Strike price</b>	<b>Expiration Date</b>	<b>Entry price</b>
	<b>2065 calls</b>	<b>2015-10-23</b>	<b>ES above 2035</b>
<b>Meanline</b>	<b>2035</b>		
	<b>1950 puts</b>	<b>2015-10-23</b>	<b>ES below 1995</b>

## Murrey Math Line Movement \*

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

Prior Move	3.91	Up Move	3.91	Down Move	3.91
2054.69	+2/8	2085.94	+2/8	2070.31	+2/8
2050.78	+1/8	2082.03	+1/8	2066.41	+1/8
2046.88	8/8	2078.13	8/8	2062.50	8/8
2042.97	7/8	2074.22	7/8	2058.59	7/8
2039.06	6/8	2070.31	6/8	2054.69	6/8
2035.16	5/8	2066.41	5/8	2050.78	5/8
2031.25	4/8	2062.50	4/8	2046.88	4/8
2027.34	3/8	2058.59	3/8	2042.97	3/8
2023.44	2/8	2054.69	2/8	2039.06	2/8
2019.53	1/8	2050.78	1/8	2035.16	1/8
2015.63	0/8	2046.88	0/8	2031.25	0/8
2011.72	-1/8	2042.97	-1/8	2027.34	-1/8
2007.81	-2/8	2039.06	-2/8	2023.44	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2062.50-2065.50 (s166.50)	2075.25-2072.50 (s78.75)
Central line	2048.75	
	2035.50-2037.50 (s133.50)	2027.25-2025.75 (s123.50)
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

### Overnight Call:

Central line = 2048.75

Above it, ES could pop up to 2062.50-2065.50 or higher to 2075.25-2072.50 (short entry).

Below it, ES could dip into 2035.50-2037.50 or lower to 2027.25-2025.75 (long entry).