



Natusus Daily Trading Plan June 15, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2093.75	2094.00	2082.00	2085.00
GBX 2101.50	2101.50	2082.00	2085.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2104.00 2116.50	2156.25	2218.00	2540.25
R2	2099.00-2109.00	2135.50	2176.00	2314.50
R1	2092.00 2097.00	2110.25	2141.00	2183.50
PPT	2087.00 2089.50	2089.50	2099.00	1957.75
S1	2080.00 2077.50	2064.25	2064.00	1826.75
S2	2075.00 2070.00	2043.50	2022.00	1601.00
S3	2068.00 2058.00	2018.25	1987.00	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2110.50-2109.50	2122.50-2120.50
1 st Sell level	2102.50-2101.00	2106.50-2104.50
Key #	2079.50-2078.50	2090.50-2087.50
1 st Buy level	2070.00-2068.50	2065.00-2062.50
2 nd Buy level	2062.50-2060.50	2045.75-2046.25

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. WEEKLY OUTLOOK — S&P 500 CASH INDEX

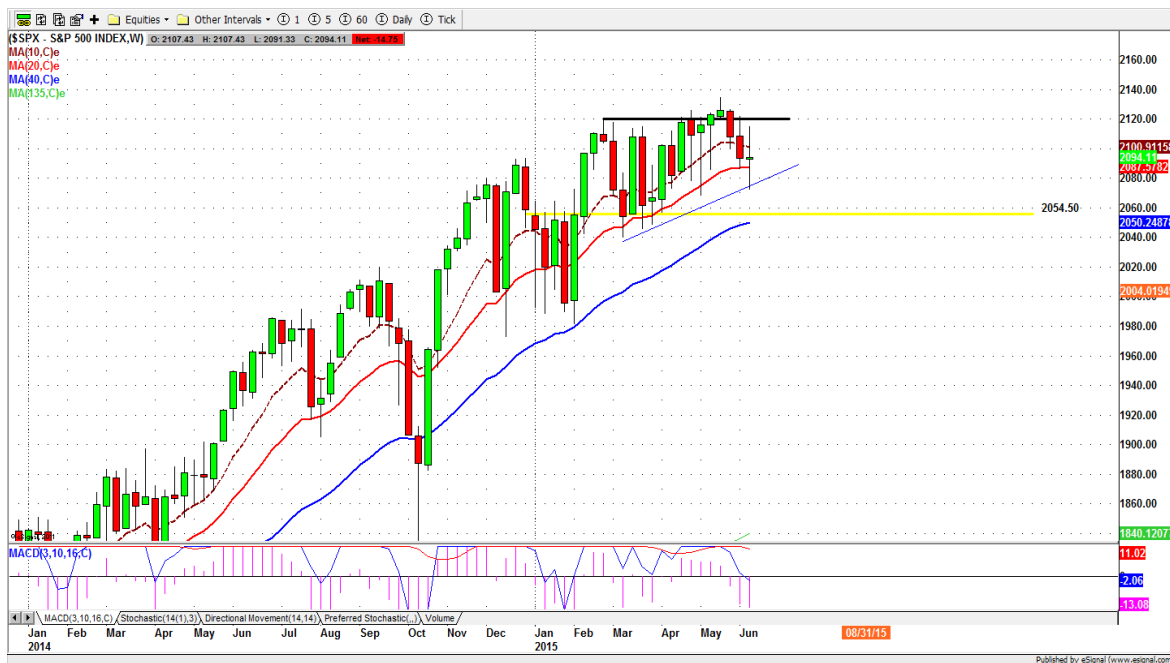
The S&P 500 cash index (\$SPX) closed at 2092.83 last Friday, up 1.28 points for a tiny net weekly gain.

The SP500 had a volatile week; down on Monday up strongly on Wednesday, back down to where it started the week on Friday to form a doji. This run down, up, down could result from rollover contracts and option contracts.

This week is a quadruple witch expiration week. Also FOMC policy announcement and Chair Press conference will be on Wednesday. All eyes will be on Fed interest rate movement. It will be a wild week if Fed gives out any surprise move.

Technical analysis

S&P500 Weekly Chart



a) Long-term

The recent decline didn't damage the long-term and intermediate-term uptrend. The weekly doji candle shows indecision; the SP500 hasn't made a decision to

start its intermediate-term correction yet. As long as the price stays above the 2055-50 zone, the index is just making a short-term adjustment (correction).

Last week the SP500 lost ground first and then advanced mid-week as if a breakout was imminent. But the advance stopped on Thursday and reversed on Friday.

The index has been held below the 2120 level since February of this year, except for one quick rally which was quickly erased in late May. Last Wednesday's rally may be the same kind of fake. The index could make lower lows in the short term until it identifies a support area for the summer season below the current price.

b) Short-term

S&P500 Daily Chart



For the short term, the SP500 is still in its downtrend channel. The index rallied on Wednesday and managed to regain the rising trend line (Blue) on the daily chart. But on Friday it gave back half those gains. Was that midweek rally false?

For now, it probably was. Based on the daily chart, there is a recent ultra-short-term selling signal. Until the 10ema line crosses above the 20ema line, we have to lean towards the bearish side.

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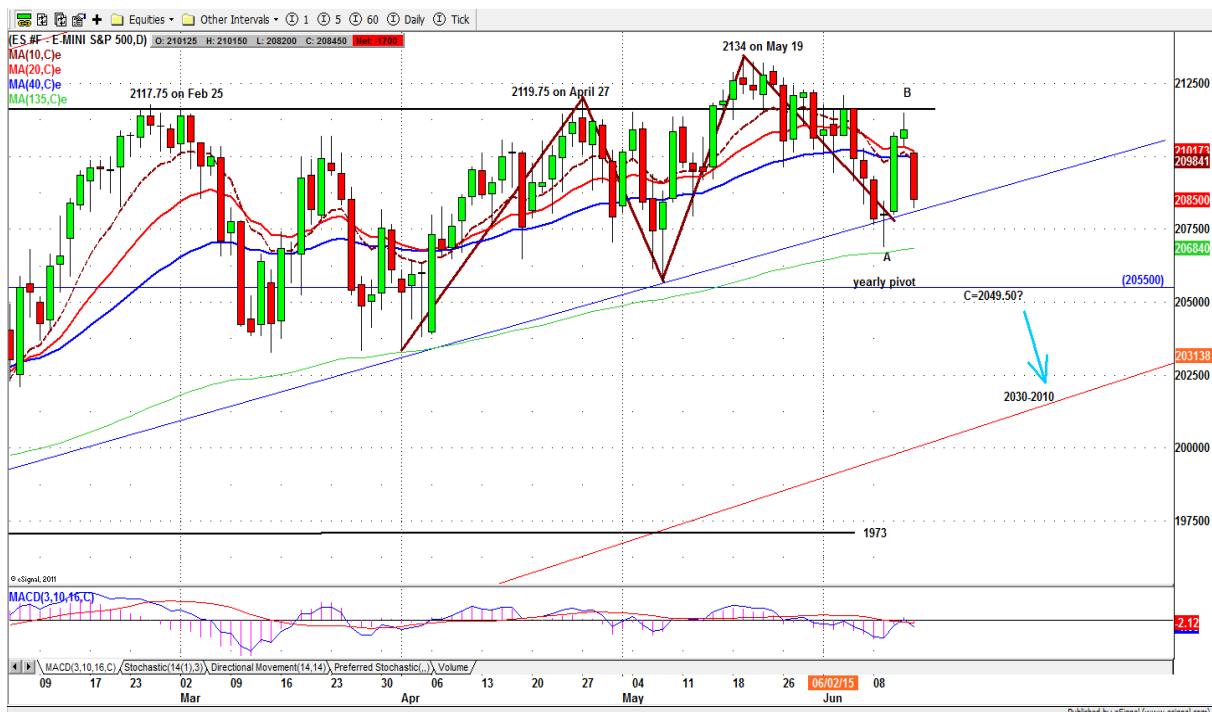
There are additional bearish signs. One is the “M” pattern we talked about last week. The second is a potential A-B-C correction pattern. The 2072.14 level could be the A low and last Wednesday’s high 2115.02 could be the B top. The next C low should go lower toward the 2050 area.

As long as the index stays under the 2100 level, we are likely to see an attempt to challenge the support around the 2072 level. The selling strength could be increased if the 20ema line crosses below the 40ema line.

Early in the week we may see the index hold the price up waiting for the FOMC announcement. If Fed does increase interest rate in June – and that would be a surprise – the index could sell off sharply. If not, it could bounce up little further near 2110-05 zone. But on quad witching expiration week with an FOMC meeting, pretty much anything can happen.

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

ESU5 Daily chart



ES (i.e. ESU5) closed at 2085 on Friday. Because of the contract rollover the September contract will now be the front contract to trade. Based on the closing price,

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ES remains in a short-term downtrend, and Thursday's high could be the B top. A break below 2080 should lead ES toward the C low destination around the 2049-50 zone.

Today 2080-78.50 is a key zone. A break below it could lead ES down to retest the 135-day moving average line at 2068. And ES could follow the "M" pattern down further toward 2055 to test the yearly pivot level if the price closes below 2068.

But it also could move back up to repeat last Friday's range and re-test 2100-95 if the 2080-78.50 zone holds up during overnight trading.

The major support levels: 2070.50-68.50 , 2064-62.50, 2053.50-50.50
 the major resistance levels: 2107-06.50, 2122-25, 2134-36.50 and none

Short-term ---- Bearish
 Medium term -----Bullish
 Long term ---- Bullish

6. TRADING STRATEGY: June 15, 2015

a. Intraday Scalping numbers

	2092.50-2090.50	2101.50-2100.50	2110.00-2112.50
Sell level			
Buy level	2070.00-2072.50	2062.50-2064.00	2053.25-2050.25

b. Gap Method Trading

	Gap	target
Sell level	2094.00-2092.75	2085
Buy level	2072-2073	2080.5

c. Option trades (short calls or puts trades)

	Strike price	Expiration Date	Entry price
	2115 calls	2015-06-19	ES > = 2095
Meanline	2075		
	2025 puts	2015-06-19	ES < = 2075

Murrey Math Line Movement *

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

Prior Move	1.95	Up Move	3.91	Down Move	3.91
2097.66	+2/8	2101.56	+2/8	2101.56	+2/8
2095.70	+1/8	2097.66	+1/8	2097.66	+1/8
2093.75	8/8	2093.75	8/8	2093.75	8/8
2091.80	7/8	2089.84	7/8	2089.84	7/8
2089.84	6/8	2085.94	6/8	2085.94	6/8
2087.89	5/8	2082.03	5/8	2082.03	5/8
2085.94	4/8	2078.13	4/8	2078.13	4/8
2083.98	3/8	2074.22	3/8	2074.22	3/8
2082.03	2/8	2070.31	2/8	2070.31	2/8
2080.08	1/8	2066.41	1/8	2066.41	1/8
2078.13	0/8	2062.50	0/8	2062.50	0/8
2076.17	-1/8	2058.59	-1/8	2058.59	-1/8
2074.22	-2/8	2054.69	-2/8	2054.69	-2/8

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

	1 st Sell level	2 nd Sell level
	2092.50-2093.75(s94.50)	2099.50-2101.50 (s103.75)
Central line	2085	
	2072.75-2073.50 (s171.50)	2065.25-2062.50 (s160.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2085.00

Above it, ES could pop up to 2092.50-2093.75 or higher to 2099.50-2101.50 (short entry).

Below it, ES could dip into 2072.75-2073.50 or lower to 2065.25-2062.50 (long entry).

9 WEEKLY ECONOMIC REPORTS

<http://www.briefing.com/investor/calendars/economic/>

Monday

- Empire State Mfg Survey, Industrial Production, Housing Market Index

Tuesday

- Housing Starts

Wednesday

- EIA Petroleum Status, FOMC meeting announcement, Fed Chair Press Conference and FOMC Forecasts

Thursday

- Jobless Claims, Consumer Price Index, Current Account, Philadelphia Fed Business outlook Survey, Leading Indicators

Friday

- Atlanta Fed Business Inflation Expectations