



Natusus

Daily Trading Plan June 16, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2070.50	2079.50	2062.75	2075.50
GBX 2076.50	2081.50	2062.25	2075.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2102.50	2156.25	2218.00	2540.25
R2	2092.00	2135.50	2176.00	2314.50
R1	2083.75	2110.25	2141.00	2183.50
PPT	2073.25	2089.50	2099.00	1957.75
S1	2065.00	2064.25	2064.00	1826.75
S2	2054.50	2043.50	2022.00	1601.00
S3	2046.25	2018.25	1987.00	1470.00

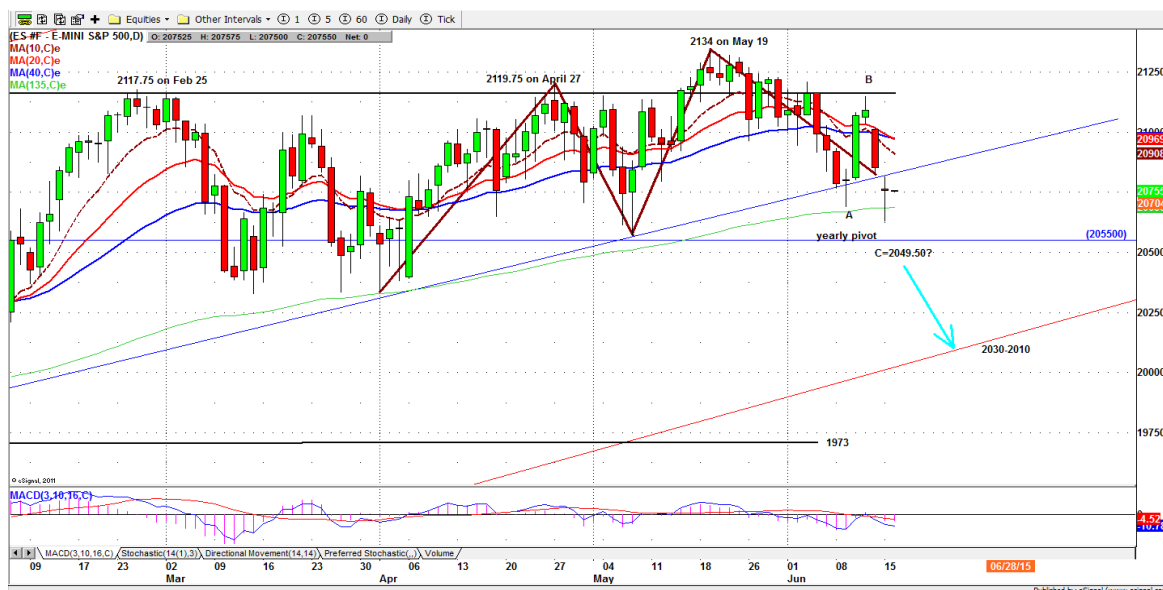
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2096.25-2098.50	2122.50-2120.50
1st Sell level	2085.00-2088.25	2106.50-2104.50
Key #	2076.50-2078.50	2090.50-2087.50
1st Buy level	2062.50-2063.25	2065.00-2062.50
2nd Buy level	2053.25-2052.25	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. DAILY OUTLOOK – S&P 500 MINI FUTURES (ES)

ESU5 Daily chart



The US stock market headed south out of the gate yesterday, pressured by a breakdown in debt talks between Greece and its creditors, as well as disappointing economic reports.

ES broke its short-term uptrend line but managed to hold above the 135-day moving average line. Now the short-term broken uptrend line becomes the current resistance line, and Bears will continue to challenge the 135-day moving average line. A break below 2060.50 will lead the ES to drop again toward 2050-55 to test the yearly pivot level or lower if the downside momentum is strong.

The volatility will be high due to the VIX option expiration on Wednesday and the start of the FOMC meeting today and minutes release Wednesday afternoon. If VIX falls below its heavy put strike price – around 14 – institutional traders will keep shorting future contracts as a hedge.

This could lead the price to move sharply down. But if the market reacts positively to FOMC news/rumors it could produce potentially powerful short-term rallies. The opposing forces will bounce the market around, but as usual the Fed will be driving the market.

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

The major support levels: 2062-59.50, 2053-50.50, 2043-42
 the major resistance levels: 2106-07, 2116-18.50, 2123.50-2121.75 and none

TRADING STRATEGY: June 16, 2015

a. Intraday Scalping numbers

Sell level	2085.00-2084.50	2088.75-2090.50	2095.50-2096.50
Buy level	2062.50-2061.75	2053.50-2052.25	2043.50-2041.75

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2085-2084.75	2075.5
Buy level	2064.00-2062.50	2075.5

c. Option Premium Collecting 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
2082.03	+2/8	2101.56	+2/8	2085.94	+2/8
2080.08	+1/8	2097.66	+1/8	2082.03	+1/8
2078.13	8/8	2093.75	8/8	2078.13	8/8
2076.17	7/8	2089.84	7/8	2074.22	7/8
2074.22	6/8	2085.94	6/8	2070.31	6/8
2072.27	5/8	2082.03	5/8	2066.41	5/8
2070.31	4/8	2078.13	4/8	2062.50	4/8
2068.36	3/8	2074.22	3/8	2058.59	3/8
2066.41	2/8	2070.31	2/8	2054.69	2/8
2064.45	1/8	2066.41	1/8	2050.78	1/8
2062.50	0/8	2062.50	0/8	2046.88	0/8
2060.55	-1/8	2058.59	-1/8	2042.97	-1/8
2058.59	-2/8	2054.69	-2/8	2039.06	-2/8

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

	1 st Sell level	2 nd Sell level
	2082.00-2084.50 (s186.50)	2088.75-2087.50 (s191.75)
Central line	2076.5	
	2063.75-2061.50 (s160.00)	2055.50-2057.00 (s154.75)
	1 st Buy level	2 nd Buy level

Overnight Call: (ESM5)

Central line = 2076.50

Above it, ES could pop up to 2082-2084.50 or higher to 2088.75-2087.50 (short entry).

Below it, ES could dip into 2063.75-2061.50 or lower to 2055.50-2057.00 (long entry).