



Natusus

Daily Trading Plan June 26, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2107.00	2107.75	2092.00	2094.00
GBX 2101.50	2112.75	2092.00	2094.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2120.00	2181.25	2218.00	2540.25
R2	2114.00	2150.25	2176.00	2314.50
R1	2104.00	2124.00	2141.00	2183.50
PPT	2098.00	2093.00	2099.00	1957.75
S1	2088.00	2066.75	2064.00	1826.75
S2	2082.00	2035.75	2022.00	1601.00
S3	2072.00	2009.50	1987.00	1470.00

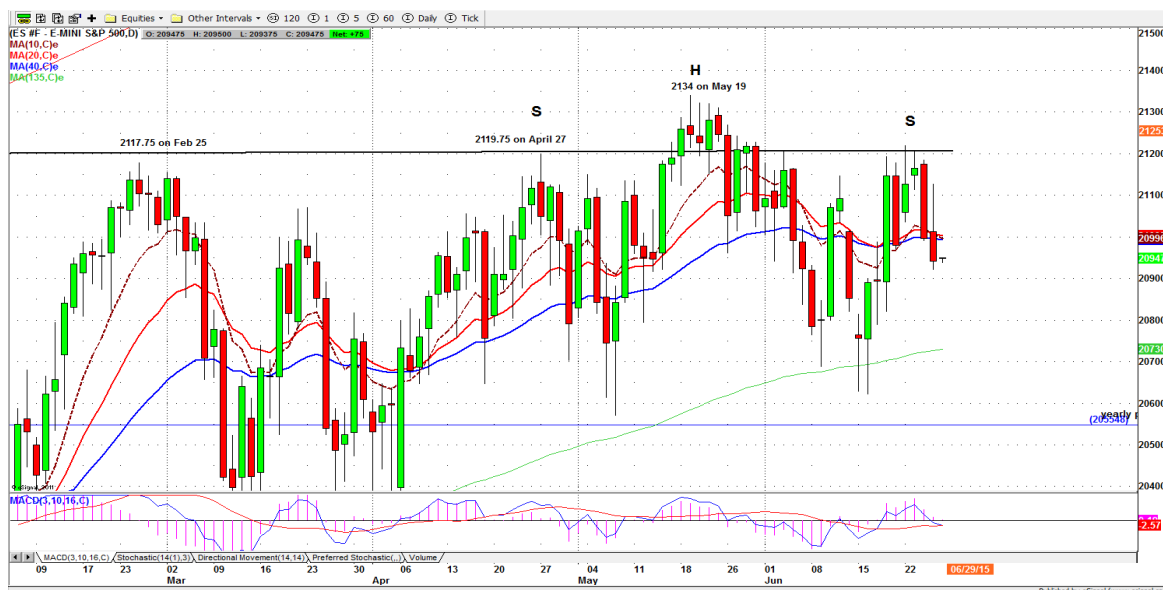
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2118.50-2115.50	2148.50-2146.00
1st Sell level	2107.00-2109.00	2126.50-2128.50
Key #	2098.50-2100.00	2107.00-2109.00
1st Buy level	2080.75-2079.75	2075.00-2072.75
2nd Buy level	2072.75-2070.50	2048.50-2050.50

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)

ESU5 Daily chart



ES had a continuation move down yesterday, just as we predicted. It tried to hold up in the early morning session, but sold off in the later sessions.

It is possible that selling was connected to today's canceled EU summit and the new German demand to reach a solution before the markets open Monday. From a technical perspective, ES failed to make a potential short-term double bottom bullish pattern work, and instead we are looking at an intermediate-term bearish H&S pattern. Now as long as ES doesn't close above 2100 level, the short-term trend should be down and toward the 135-day moving average line.

Today in the early session ES may drop further toward the unfilled gap at 2089.25, or lower to the 2080-75 area. If ES does go this way, we should expect a bounce from that low later.

2098-2100 is the first resistance zone. Price may fake a move higher to run stops, but our traders still should focus on the short side.

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

The major support levels: 2085-88, 2070-80.50, 2062-59.50, 2053-50.50, 2043-42;
 major resistance levels: 2112.50-14.50, 2123.50-2121.75, 2135.50-32.75

TRADING STRATEGY: June 26, 2015
a. Intraday Scalping numbers

Sell level	2104.50-2103.50	2112.75-2114.50	2117.50-2118.50
Buy level	2086.50-2084.50	2079.25-2082.25	2072.25-2074.25

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2101.50-2103.50	2094.00
Buy level		

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2135 calls	2015-06-26	ES > = 2105
Meanline	2100		
	2025 puts	2015-06-26	ES < = 2085

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
2113.28	+2/8	2132.81	+2/8	2117.19	+2/8
2111.33	+1/8	2128.91	+1/8	2113.28	+1/8
2109.38	8/8	2125.00	8/8	2109.38	8/8
2107.42	7/8	2121.09	7/8	2105.47	7/8
2105.47	6/8	2117.19	6/8	2101.56	6/8
2103.52	5/8	2113.28	5/8	2097.66	5/8
2101.56	4/8	2109.38	4/8	2093.75	4/8
2099.61	3/8	2105.47	3/8	2089.84	3/8
2097.66	2/8	2101.56	2/8	2085.94	2/8
2095.70	1/8	2097.66	1/8	2082.03	1/8
2093.75	0/8	2093.75	0/8	2078.13	0/8
2091.80	-1/8	2089.84	-1/8	2074.22	-1/8
2089.84	-2/8	2085.94	-2/8	2070.31	-2/8

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

	1 st Sell level	2 nd Sell level
	2097.50-2099 (s100.75)	2103.75-2105.25 (s107.00)
Central line	2092.75	
	2086.50-2084.75 (s184.50)	2080.75-2079.75 (s178.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2092.75

Above it, ES could pop up to 2097.50-2099.00 or higher to 2103.75-2105.25 (short entry).

Below it, ES could dip into 2086.50-2084.75 or lower to 2080.75-2079.75 (long entry).