



Natus

Daily Trading Plan June 29, 2015

1. PREVIOUS DAY (ESU5)

	Open	High	Low	Closing
RTH	2098.00	2100.75	2086.25	2095.75
GBX	2094.50	2100.75	2086.25	2095.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2116.75	2152.25	2218.00	2540.25
R2	2108.75	2137.25	2176.00	2314.50
R1	2102.25	2116.50	2141.00	2183.50
PPT	2094.25	2101.50	2099.00	1957.75
S1	2087.75	2080.50	2064.00	1826.75
S2	2079.75	2065.50	2022.00	1601.00
S3	2073.25	2044.75	1987.00	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2119.50-2117.50	2148.50-2146.00
1 st Sell level	2108.00-2110.50	2126.50-2128.50
Key #	2092.75-2090.50	2085.00-2083.00
1 st Buy level	2082.50-2079.50	2069.50-2072.00
2 nd Buy level	2072.00-2070.00	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.natus.com

4. WEEKLY OUTLOOK — S&P 500 CASH INDEX

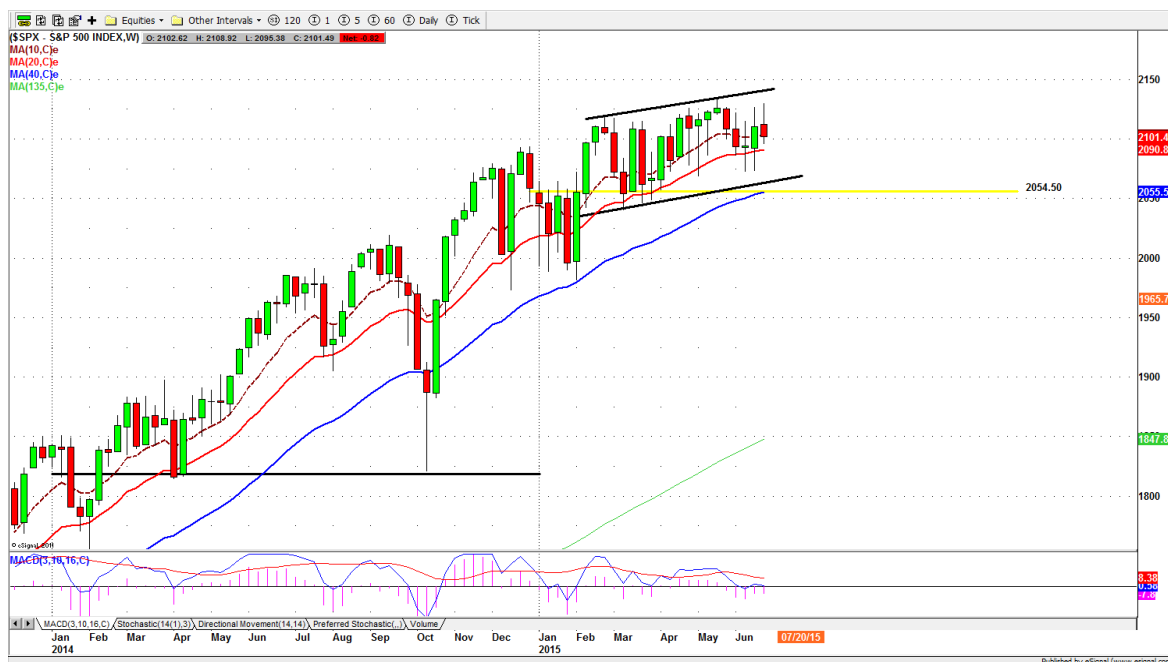
The S&P 500 cash index (\$SPX) closed at 2101.49 last Friday, down 8.5 points for a loss of 0.4% for the week.

Last week all the attention was all on the Greek debt crisis and the “deal or no deal” turmoil from Thursday into the weekend. The SPX just stayed in the middle of the short-term range and went nowhere on Friday, waiting for the next shoe to drop.

This week is short due to the July 4 holiday, with the US markets closed on Friday. We may see a dip and pop move around the end and beginning of the month, but the main influences on the markets this week will be external. In Europe the Greek debt crisis is in the final stages; in Asia, the Chinese central bank cut interest rates on Saturday (June 27) and traders are waiting to see how the Shanghai market (down 7.39% last week) will react. Everything is connected to everything else – including us.

Technical analysis

S&P500 Weekly Chart



a) Long-term

The short-term turbulence has encouraged a possible breakdown movement in the US equity markets. But we don't expect that to extinguish the long-term uptrend. We

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are in the summer doldrums, when traders retreat to golf courses or take their kids to the beach. Volume will be thin and volatility will be high – normal for the season.

The SPX has been in a five-year-plus rally, and a sideways consolidation move is what we should expect. This year the broad consolidation range should be from 2170 to 1930. The yearly pivot is at 2055, and that will be the key line at least for the summer.

As long as the price stays above the pivot, sentiment will continue to favor the upside. It would take a break below the 1930 level to change the intermediate-term uptrend direction, and we haven't seen that price since October 2014. We are not likely to see it this week either.

b) Short-term

S&P500 Daily Chart



For the short term, the developing triangle pattern over the past four months has contained the price movement. The 2125 area has been strong resistance since February's high; the 135-day moving average has been a rising support area, going back to 2012.

Each time the market challenged that resistance, the buying momentum disappeared immediately on the next day, a natural characteristic of a consolidation move. Each

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time a short-term correction threatened the 135-day moving average, the market rallied. We continue to expect it will hold the index up for this week. We are expecting 2078-75 area to be a support zone and 2100-10 to be a resistance zone for this week.

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

ESU5 Daily chart



Last Friday ES had a fake breakdown move due to monthly re-balance and re-balancing of the Russell indices. Even though ES managed to close above 2093.50, it was still below its key momentum support lines (20/40 ema daily).

Today and tomorrow are the last two trading days of June. The price could go both directions. It could retest the 2105-07 zone first if overnight holds above 2086, then drop back down again. Alternatively, it could go down first to retest 2075-72 zone if overnight trading drops below 2081. Our system predicts the monthly closing price should be under 2095 and above 2070.

The major support levels: 2070.50-68.50 , 2064-62.50, 2053.50-50.50
 the major resistance levels: 2107-08.50, 2122-25, 2134-36.50 and none

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

6. TRADING STRATEGY: June 29, 2015

a. Intraday Scalping numbers

Sell level	2108.50-2110.50	2119.50-2117.50	2125.75-2123.50
Buy level	2086.00-2084.00	2072.50-2070.50	2062.50-2064.50

b. Gap Method Trading

	Gap	target
Sell level	2105.50-2107.00	2095.75
Buy level	2085.00-2086.00	2095.75

c. Option trades (short calls or puts trades)

	Strike price	Expiration Date	Entry price
	2150 calls	2015-07-02	ES near 2110
Meanline	2105		
	2025 puts	2015-07-02	ES near 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
2105.47	+2/8	2132.81	+2/8	2117.19	+2/8
2103.52	+1/8	2128.91	+1/8	2113.28	+1/8
2101.56	8/8	2125.00	8/8	2109.38	8/8
2099.61	7/8	2121.09	7/8	2105.47	7/8
2097.66	6/8	2117.19	6/8	2101.56	6/8
2095.70	5/8	2113.28	5/8	2097.66	5/8
2093.75	4/8	2109.38	4/8	2093.75	4/8
2091.80	3/8	2105.47	3/8	2089.84	3/8
2089.84	2/8	2101.56	2/8	2085.94	2/8
2087.89	1/8	2097.66	1/8	2082.03	1/8
2085.94	0/8	2093.75	0/8	2078.13	0/8
2083.98	-1/8	2089.84	-1/8	2074.22	-1/8
2082.03	-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
	2105.50-2107.50 (s08.00)	2115.25-2114.00 (s15.75)
Central line	2095.75	
	2084.50-2082.00 (s181.50)	2077.25-2075.50 (s74.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2095.75

Above it, ES could pop up to 2105.50-2107.50 or higher to 2115.25-2114.00 (short entry).

Below it, ES could dip into 2084.50-2082.00 or lower to 2077.25-2075.50 (long entry).

9 WEEKLY ECONOMIC REPORTS

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

Monday

- Pending Home Sales Index, Dallas Fed Mfg Survey

Tuesday

- S&P Case-Shiller HPI, Chicago PMI and Consumer Confidence

Wednesday

- ADP employment report, PMI manufacturing index, ISM Mfg Index, Construction Spending and EIA Petroleum Status

Thursday

- Jobless Claims, Factory orders

Friday

- Markets closed for July 4 holiday