



Natusus

Daily Trading Plan June 30, 2015

1. PREVIOUS DAY (ESU5)

Open	High	Low	Closing
RTH 2074.75	2083.25	2047.25	2050.50
GBX 2064.00	2083.25	2047.25	2050.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2109.50	2152.25	2218.00	2540.25
R2	2096.50	2137.25	2176.00	2314.50
R1	2073.50	2116.50	2141.00	2183.50
PPT	2060.50	2101.50	2099.00	1957.75
S1	2037.25	2080.50	2064.00	1826.75
S2	2024.25	2065.50	2022.00	1601.00
S3	2001.25	2044.75	1987.00	1470.00

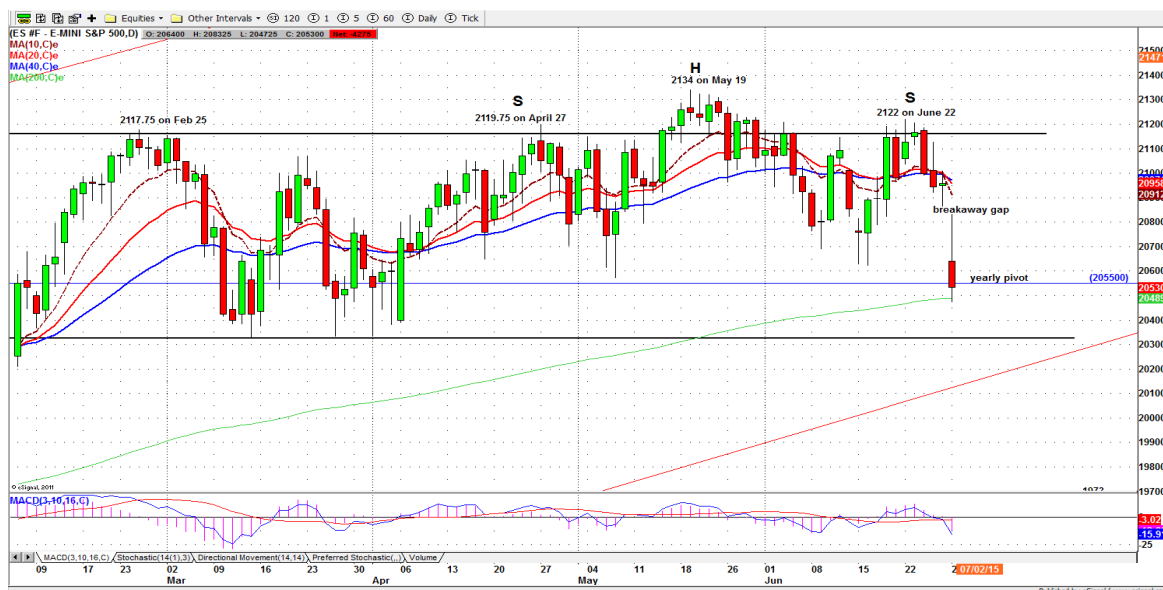
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2078.50-2079.50	2148.50-2146.00
1st Sell level	2069.50-2072.50	2126.50-2128.50
Key #	2055.00-2057.00	2085.00-2083.00
1st Buy level	2028.50-2029.00	2069.50-2072.00
2nd Buy level	2018.25-2014.50	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 big drop at the Globex open, reacting to the news that Greece is closing banks and the stock market. Even though the price bounced overnight from our yearly pivot level, it quickly found its resistance line at 2083-86 zone after the day session opened. At the end ES closed poorly, down 45.25 points from last Friday's closing on heavy volume.

Now 2086.25 becomes a major resistance line and 2057 is the monthly range breakdown point, which will turn into today's key line. A move above 2064 will suggest that 2055-57 will return as a temporary support for this pullback. But staying below 2064 at the end of the month will be bearish. It is then likely for ES to go down further to retest the 2043-37 zone or lower to fill several unfilled gaps at 2030 and 2021-17.

The 200-day moving average line was holding the ES up in the last 30 minutes of trading. The price action was bearish at the closing. Today we may see a consolidation move first to balance out yesterday's ultra-short-time frame oversold condition.

However a warning signal has been given that the ES could start its intermediate-term correction soon. After a brief consolidation today, we want to see a follow-through to the downside to confirm the start of the correction. Without it, ES could bounce sharply from either the 200-day moving average line or the long-term rising uptrend line (red).

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

The major support levels: 2043-30, 2017-21, 2006-03, 1980-75
 the major resistance levels: 2085-86, 2093.75-95.50, 2105-06, 2112.50-14.50

TRADING STRATEGY: June 30, 2015

a. Intraday Scalping numbers

	2062.50-2064.00	2072.75-2075.50	2081.75-2083.00
Sell level			
Buy level	2043.00-2039.75	2030.00-2028.50	2018.50-2014.50

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2065.50-2068.75	2055
Buy level	2030.50-2029.50	2042.50

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2150 calls	2015-06-30, July 2	ES near 2110
Meanline	2105		
	2025 puts	2015-06-30, July 2	ES near 2085

Murrey Math Line Movement *

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

Prior Move	7.81	Up Move	7.81	Down Move	7.81
2140.63	+2/8	2140.63	+2/8	2078.13	+2/8
2132.81	+1/8	2132.81	+1/8	2070.31	+1/8
2125.00	8/8	2125.00	8/8	2062.50	8/8
2117.19	7/8	2117.19	7/8	2054.69	7/8
2109.38	6/8	2109.38	6/8	2046.88	6/8
2101.56	5/8	2101.56	5/8	2039.06	5/8
2093.75	4/8	2093.75	4/8	2031.25	4/8
2085.94	3/8	2085.94	3/8	2023.44	3/8
2078.13	2/8	2078.13	2/8	2015.63	2/8
2070.31	1/8	2070.31	1/8	2007.81	1/8
2062.50	0/8	2062.50	0/8	2000.00	0/8
2054.69	-1/8	2054.69	-1/8	1992.19	-1/8
2046.88	-2/8	2046.88	-2/8	1984.38	-2/8

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

	1 st Sell level	2 nd Sell level
	2062.75-2061.50 (s164.75)	2069.75-2072.25 (s175.00)
Central line	2056.50	
	2042.50-2039.50 (s137.50)	2025.00-2023.50 (s118.00)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2056.50

Above it, ES could pop up to 2062.75-2061.50 or higher to 2069.75-2072.25 (short entry).

Below it, ES could dip into 2042.50-2039.50 or lower to 2025.00-2023.50 (long entry).