



Natusus

Daily Trading Plan June 15, 2016

1. PREVIOUS DAY (ESM6)

Open	High	Low	Closing
RTH 2065.25	2072.75	2054.75	2066.00
GBX 2067.25	2072.75	2054.75	2066.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2092.25	2151.75	2207.00	2472.50
R2	2082.50	2135.75	2155.50	2303.25
R1	2074.25	2111.50	2125.25	2169.50
PPT	2064.50	2095.50	2073.50	2000.25
S1	2056.25	2071.25	2043.25	1866.25
S2	2046.50	2055.25	1991.75	1697.00
S3	2038.25	2031.00	1961.50	1563.33

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2092.50-2093.50	2145.75-2143.50
1st Sell level	2083.50-2082.50	2125.50-2123.50
Key #	2064.50-2065.50	2087.50-2085.50
1st Buy level	2044.50-2042.75	2055.50-2053.75
2nd Buy level	2035.50-2032.50	2036.25-2035.50

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)

ESM6 Daily Chart



ES gapped down at the open under the influence of the sell-off in the European market. But after the price touched its daily momentum support line (40ema), it managed to bounce and closed one point below the open, but about four points below the previous close.

Today the range from 2080 to 2055 becomes the first fighting zone. The Bears will try to defend 2080-83, the resistance zone; Bulls will try to hold up price above 2053.50-50.50, the support zone.

If either side fails, it could promote a large stop run. The climactic event of the day will be the Fed policy announcement and subsequent press conference, starting at 2:00 p.m.

The daily PMO indicator gave a “selling” signal yesterday and has a short-term bearish outlook. But after four days declining, ES could have a brief bounce if 2050 level manages to be held up.

Especially if the price goes down first before the Fed announcement, it is likely for the price to bounce after the Fed rate announcement.

Also Wednesday Index option expires today, the VIX option has its front-load today after yesterday's June contract expiration. All this will add volatility into the price.

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

Major support levels: 2055.50-53.50, 2043.50-42, 2035.50-32
 Major resistance levels: 2093.50-95.50, 2100-03.50, 2114-15.50

TRADING STRATEGY: June 15, 2016

a. Intraday Scalping numbers

Sell level	2083.50-2082.50	2093.50-2092.50	2100.50-2103.50
Buy level	2053.50-2052.75	2043.75-2041.50	2032.50-2035.50

b. Gap Trading (only for early sessions)

Sell level
Buy level

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2135 calls	June 17, 2016	
Meanline	2075		
	2000 puts	June 17, 2016	

Murrey Math Line Movement *

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

Prior Move	3.91	Up Move	3.91	Down Move	3.91
2085.94	+2/8	2101.56	+2/8	2070.31	+2/8
2082.03	+1/8	2097.66	+1/8	2066.41	+1/8
2078.13	8/8	2093.75	8/8	2062.50	8/8
2074.22	7/8	2089.84	7/8	2058.59	7/8
2070.31	6/8	2085.94	6/8	2054.69	6/8
2066.41	5/8	2082.03	5/8	2050.78	5/8
2062.50	4/8	2078.13	4/8	2046.88	4/8
2058.59	3/8	2074.22	3/8	2042.97	3/8
2054.69	2/8	2070.31	2/8	2039.06	2/8
2050.78	1/8	2066.41	1/8	2035.16	1/8
2046.88	0/8	2062.50	0/8	2031.25	0/8
2042.97	-1/8	2058.59	-1/8	2027.34	-1/8
2039.06	-0.25	2054.69	-0.25	2023.44	-0.25

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

	1 st Sell level	2 nd Sell level
	2071.50-2072.50 (sl 73.50)	2080.50-2082.50 (sl83.75)
Central line	2065	
	2057.50-2056.75 (sl154.75)	2050.50-2052.75 (sl49.50)
	1 st Buy level	2 nd Buy level