



Naturus

Daily Trading Plan June 2, 2015

1. PREVIOUS DAY (ESM5)

Open	High	Low	Closing
RTH 2114.25	2117.75	2100.25	2109.25
GBX 2107.00	2117.75	2100.25	2109.25

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2125.50	2154.50	2218.00	2540.25
R2	2118.75	2140.75	2176.00	2314.50
R1	2114.00	2123.50	2141.00	2183.50
PPT	2107.25	2109.70	2099.00	1957.75
S1	2102.25	2092.25	2064.00	1826.75
S2	2095.50	2078.50	2022.00	1601.00
S3	2090.75	2061.25	1987.00	1470.00

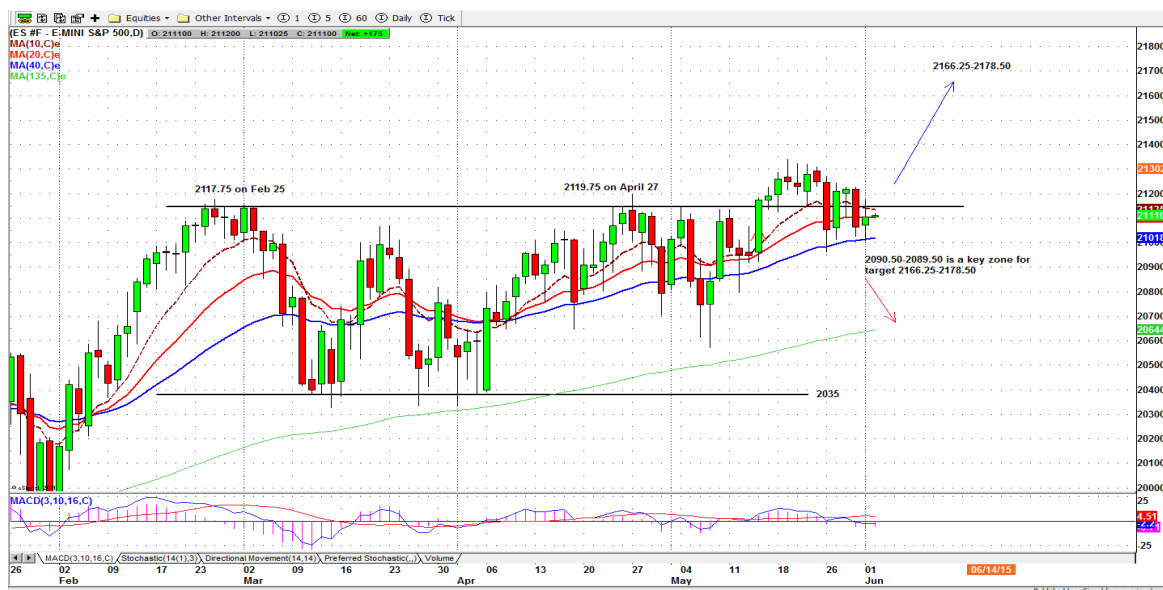
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2135.25-2136.50	2158.75-2157.25
1st Sell level	2124.50-2126.50	2135.25-2137.50
Key #	2100.00-2100.50	2128.50-2129.50
1st Buy level	2091.50-2090.50	2085.75-2083.50
2nd Buy level	2082.75-2081.75	2065.00-2062.50

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.naturus.com

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

ESM5 Daily chart



ES spent most of the day trading inside last Friday's range, but it managed to close green on the first day of June.

There is not much change in the short-term chart. ES is still in consolidation mode. The Greek debt issue still haunts the European market and the ES is still caught between the daily momentum lines. It may take several more days for ES to pick its next direction.

ES could stay inside the 2119.50 to 2100 range again today, just bouncing back and forth. This is a waiting mode, killing time until the June 5 Greece decision and the employment report in US.

It is possible for the ES to break above 2124.50-26.50 and perhaps move higher up to 2135.25-36.50 (short entry). For that to happen we need to see a breakout above 2120.50 with strong momentum. But ES could also drop below 2091-92 or lower if the news from the world beyond the Street unexpected and bad. We may not see it today, but we should expect this could happen in the coming days.

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

The major support levels: 2092-89, 2081.50-79.50, 2062-59.50
 the major resistance levels: 2134-36.60 and none

TRADING STRATEGY: June 2 , 2015

a. Intraday Scalping numbers

Sell level	2118.50-2119.75	2124.50-2126.50	2134.50-2136.00
Buy level	2101.25-2102.00	2091.50-2090.50	2082.75-2081.00

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2119.50-2118.75	2114
Buy level	2101.00-2102.00	2109.25

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2155 calls	2015-06-05	ES > = 2125
Meanline	2115		
	2050 puts	2015-06-05	ES < = 2095

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
2121.09	+2/8	2132.81	+2/8	2132.81	+2/8
2119.14	+1/8	2128.91	+1/8	2128.91	+1/8
2117.19	8/8	2125.00	8/8	2125.00	8/8
2115.23	7/8	2121.09	7/8	2121.09	7/8
2113.28	6/8	2117.19	6/8	2117.19	6/8
2111.33	5/8	2113.28	5/8	2113.28	5/8
2109.38	4/8	2109.38	4/8	2109.38	4/8
2107.42	3/8	2105.47	3/8	2105.47	3/8
2105.47	2/8	2101.56	2/8	2101.56	2/8
2103.52	1/8	2097.66	1/8	2097.66	1/8
2101.56	0/8	2093.75	0/8	2093.75	0/8
2099.61	-1/8	2089.84	-1/8	2089.84	-1/8
2097.66	-2/8	2085.94	-2/8	2085.94	-2/8

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

	1 st Sell level	2 nd Sell level
	2117.50-2116.50 (s119.25)	2124.50-2122.50 (s125.75)
Central line	2107	
	2097.50-2099.50 (s196.50)	2093.50-2092.50 (s191.50)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2107.00

Above it, ES could pop up to 2117.50-2116.50 or higher to 2124.50-2122.50 (short entry).

Below it, ES could dip into 2097.50-2099.50 or lower to 2093.50-2092.50 (long entry).