



Natusus Daily Trading Plan June 17, 2015

1. PREVIOUS DAY (ESU5)

| Open | High | Low | Closing |
|-------------|---------|---------|---------|
| RTH 2074.50 | 2089.25 | 2072.25 | 2089.00 |
| GBX 2075.75 | 2089.25 | 2062 | 2089.00 |

2. PIVOTS

| | Daily RTH and GBX | Weekly | Monthly | Yearly |
|------------|-------------------|----------------|----------------|----------------|
| R3 | 2111.50 | 2156.25 | 2218.00 | 2540.25 |
| R2 | 2100.50 | 2135.50 | 2176.00 | 2314.50 |
| R1 | 2094.75 | 2110.25 | 2141.00 | 2183.50 |
| PPT | 2083.50 | 2089.50 | 2099.00 | 1957.75 |
| S1 | 2077.58 | 2064.25 | 2064.00 | 1826.75 |
| S2 | 2066.50 | 2043.50 | 2022.00 | 1601.00 |
| S3 | 2060.50 | 2018.25 | 1987.00 | 1470.00 |

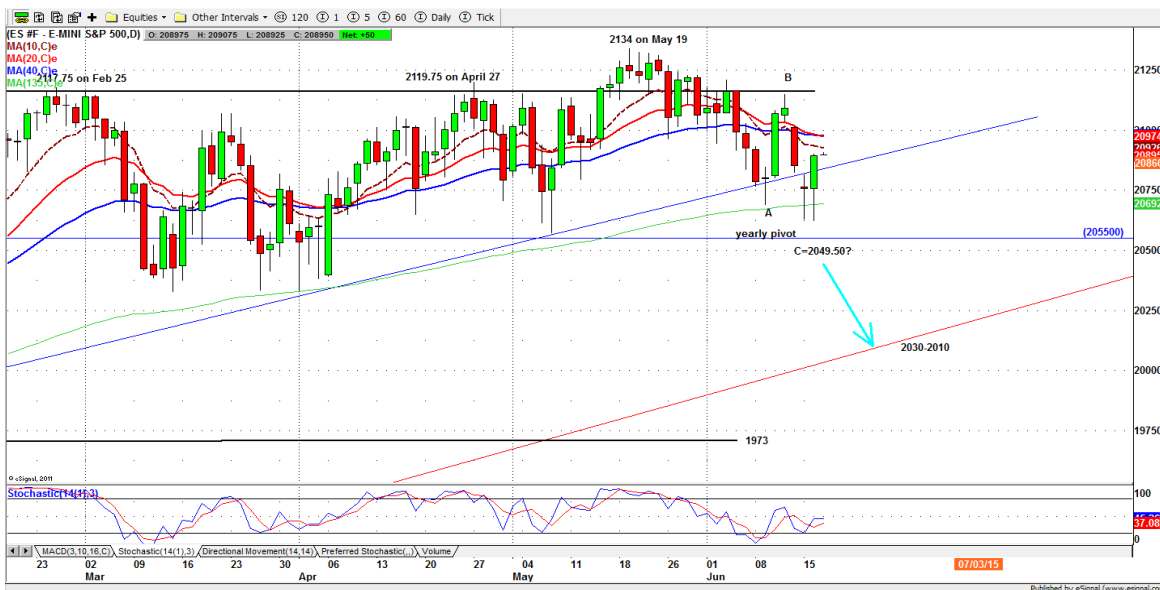
3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|------------------------|------------------------|
| 2nd Sell level | 2106.25-2107.00 | 2122.50-2120.50 |
| 1st Sell level | 2097.25-2096.50 | 2106.50-2104.50 |
| Key # | 2089.50-2088.25 | 2090.50-2087.50 |
| 1st Buy level | 2074.00-2075.00 | 2065.00-2062.50 |
| 2nd Buy level | 2065.00-2063.00 | 2045.75-2046.25 |

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 seemed to find its footing at the 2062 level. It not only regained the control of broken short-term uptrend support line, also it held up well above the 135-day moving average line this time too.

Now the Fed will be decisive in driving the US market to a decision about the short-term trend. A move above 2100 level will confirm recent decline is ended, at least for the time being, and the ES could then go back to the 2120-35 zone again.

Today is FOMC announcement day and anything can happen. If the Fed delays or negates an immediate interest rate hike, it could lead the US market to rally again, and leave the shorts scrambling to cover, which will drive the price even higher. If the Fed does raise interest rate, ES could go down to retest yesterday's low again or lower near 2055, but we expect buying on the dips to continue.

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

The major support levels: 2062-59.50, 2053-50.50, 2043-42
 the major resistance levels: 2106-07, 2116-18.50, 2123.50-2121.75 and none

TRADING STRATEGY: June 17, 2015

a. Intraday Scalping numbers

| Sell level | 2097.25-2096.50 | 2104.50-2107.00 | 2114.50-2112.50 |
|------------|-----------------|-----------------|-----------------|
| Buy level | 2075.00-2073.50 | 2063.50-2064.50 | 2055.25-2053.25 |

b. Gap Trading (only for early sessions)

| | Gap | target |
|------------|-----------------|---------|
| Sell level | 2097.25-2099.50 | 2089.5 |
| Buy level | 2078.50-2076.50 | 2089.25 |

c. Option Premium Collecting trades

| | Strike price | Expiration Date | Entry price |
|-----------------|--------------|-----------------|-------------|
| | 2115 calls | 2015-06-19 | ES > = 2095 |
| Meanline | 2075 | | |
| | 2025 puts | 2015-06-19 | ES < = 2075 |

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 |
|------------|------|---------|------|-----------|------|
| 2089.84 | +2/8 | 2117.19 | +2/8 | 2101.56 | +2/8 |
| 2087.89 | +1/8 | 2113.28 | +1/8 | 2097.66 | +1/8 |
| 2085.94 | 8/8 | 2109.38 | 8/8 | 2093.75 | 8/8 |
| 2083.98 | 7/8 | 2105.47 | 7/8 | 2089.84 | 7/8 |
| 2082.03 | 6/8 | 2101.56 | 6/8 | 2085.94 | 6/8 |
| 2080.08 | 5/8 | 2097.66 | 5/8 | 2082.03 | 5/8 |
| 2078.13 | 4/8 | 2093.75 | 4/8 | 2078.13 | 4/8 |
| 2076.17 | 3/8 | 2089.84 | 3/8 | 2074.22 | 3/8 |
| 2074.22 | 2/8 | 2085.94 | 2/8 | 2070.31 | 2/8 |
| 2072.27 | 1/8 | 2082.03 | 1/8 | 2066.41 | 1/8 |
| 2070.31 | 0/8 | 2078.13 | 0/8 | 2062.50 | 0/8 |
| 2068.36 | -1/8 | 2074.22 | -1/8 | 2058.59 | -1/8 |
| 2066.41 | -2/8 | 2070.31 | -2/8 | 2054.69 | -2/8 |

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

| | 1st Sell level | 2nd Sell level |
|---------------------|----------------------------------|----------------------------------|
| | 2093.75-2095.50 (sl95.75) | 2101.25-2103.50 (sl04.75) |
| Central line | 2089 | |
| | 2078.50-2076.50 (sl) | 2071.50-2070.50 (sl54.75) |
| | 1st Buy level | 2nd Buy level |

Overnight Call: (ESM5)

Central line = 2076.50

Above it, ES could pop up to 2093.75-2095.50 or higher to 2101.25-2103.50 (short entry).

Below it, ES could dip into 2078.50-2076.50 or lower to 2071.50-2070.50 (long entry).