



Naturus Daily Trading Plan April 8, 2015

1. PREVIOUS DAY (ESM5)

| Open | High | Low | Closing |
|-------------|---------|---------|---------|
| RTH 2073.50 | 2082.75 | 2067.25 | 2068.25 |
| GBX 2071.50 | 2082.75 | 2067.25 | 2068.25 |

2. PIVOTS

| | Daily RTH and GBX | Weekly | Monthly | Yearly |
|------------|-------------------|----------------|----------------|----------------|
| R3 | 2093.50 | 2131.25 | 2175.50 | 2540.25 |
| R2 | 2088.50 | 2106.50 | 2141.25 | 2314.50 |
| R1 | 2078.00 | 2083.00 | 2101.00 | 2183.50 |
| PPT | 2072.75 | 2058.25 | 2066.75 | 1957.75 |
| S1 | 2062.25 | 2034.75 | 2026.50 | 1826.75 |
| S2 | 2057.00 | 2010.00 | 1992.25 | 1601.00 |
| S3 | 2046.75 | 1986.50 | 1952.00 | 1470.00 |

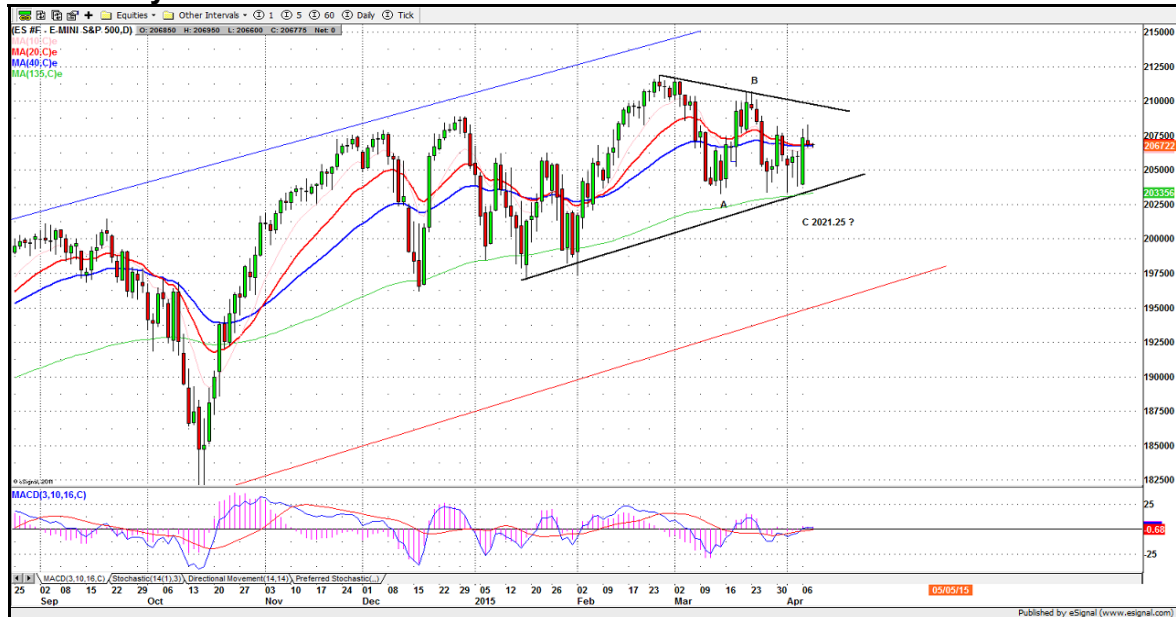
3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------|------------------------|------------------------|
| 2 nd Sell level | 2094.00-2096.50 | 2113.75-2115.75 |
| 1 st Sell level | 2084.75-2082.75 | 2103.50-2106.00 |
| Key # | 2065.00-2062.50 | 2081.75-2085.75 |
| 1 st Buy level | 2050.50-2052.50 | 2021.50-2017.50 |
| 2 nd Buy level | 2043.75-2042.25 | 1985.00-1986.75 |

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



There was no follow-through yesterday after ES had a big gain on low volume on Monday. Early in the morning, it looked like ES would have a third consecutive winning day, But at the end ES closed at a loss.

Today will see the release of the FOMC minutes in the middle of the session and the unofficial beginning of the earnings season. These external events (and others) will continue to influence market price movement.

For the ES there is a big triangle pattern on the daily chart; in addition the 20 and 40-day ema lines overlap each other and act as a price magnet. The price could continue dancing around those two lines in what may be a relatively wild move today or tomorrow.

The 2082.75-81.75 zone is today's first major resistance zone. As long as this zone holds the market down, ES still has a chance to move back down to revisit 2039.50-43.50, which would fill last Friday's Globex hole. Only a break below the 135-day moving average line (currently 2033) will be truly bearish, and would then lead to a move to a lower low.

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

The major support levels: 2045-43.25, 2035.50-33.50, 2028-29, 2015.50-14.50
 the major resistance levels: 2082.50-79.50, 2088.75-89.50, 2096-98.50

TRADING STRATEGY: April 8, 2015

a. Intraday Scalping numbers

| Sell level | 2076.50-2078.50 | 2084.50-2085.50 | 2089.00-2090.50 |
|------------|-----------------|-----------------|-----------------|
| Buy level | 2058.50-2060.50 | 2052.00-2050.50 | 2037.75-2039.75 |

b. Gap Trading (only for early sessions)

| | Gap | target |
|------------|-----------------|---------|
| Sell level | 2078.50-2076.50 | 2067.75 |
| Buy level | 2058.50-2060.50 | 2067.25 |

c. Option Premium Collecting trades

| | Strike price | Expiration Date | Entry price |
|-----------------|--------------|-----------------|-------------|
| | 2100 calls | 2015-04-10 | > = 2060 |
| Meanline | 2050 | | |
| | 1985 puts | 2015-04-10 | < = 2025 |

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 |
|------------|------|---------|------|-----------|------|
| 2101.56 | +2/8 | 2101.56 | +2/8 | 2085.94 | +2/8 |
| 2097.66 | +1/8 | 2097.66 | +1/8 | 2082.03 | +1/8 |
| 2093.75 | 8/8 | 2093.75 | 8/8 | 2078.13 | 8/8 |
| 2089.84 | 7/8 | 2089.84 | 7/8 | 2074.22 | 7/8 |
| 2085.94 | 6/8 | 2085.94 | 6/8 | 2070.31 | 6/8 |
| 2082.03 | 5/8 | 2082.03 | 5/8 | 2066.41 | 5/8 |
| 2078.13 | 4/8 | 2078.13 | 4/8 | 2062.50 | 4/8 |
| 2074.22 | 3/8 | 2074.22 | 3/8 | 2058.59 | 3/8 |
| 2070.31 | 2/8 | 2070.31 | 2/8 | 2054.69 | 2/8 |
| 2066.41 | 1/8 | 2066.41 | 1/8 | 2050.78 | 1/8 |
| 2062.50 | 0/8 | 2062.50 | 0/8 | 2046.88 | 0/8 |
| 2058.59 | -1/8 | 2058.59 | -1/8 | 2042.97 | -1/8 |
| 2054.69 | -2/8 | 2054.69 | -2/8 | 2039.06 | -2/8 |

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

| | 1 st Sell level | 2 nd Sell level |
|--------------|----------------------------|----------------------------|
| | 2077.75-2079.50 SL80.50 | 2086.75-2084.50 SL87.50 |
| Central line | 2072 | |
| | 2062.50-2061.75 SL 58.00 | 2053.50-2054.25 SL 53.00 |
| | 1 st Buy level | 2 nd Buy level |

Overnight Call:

Central line =2072.75

Above it, ES could pop up to 2077.75-2079.50 or higher to 2086.75-2084.50 (short entry).

Below it, ES could dip into 2062.50-2061.75 or lower to 2053.50-2052.25 (long entry).