



Naturus Daily Trading Plan April 7, 2015

1. PREVIOUS DAY (ESM5)

Open	High	Low	Closing
RTH 2048.76	2080.00	2047.00	2073.25
GBX 2039.50	2080.00	2038.75	2073.25

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2119.50 2130.50	2131.25	2175.50	2540.25
R2	2097.75 2105.25	2106.50	2141.25	2314.50
R1	2086.50 2089.25	2083.00	2101.00	2183.50
PPT	2066.75 2064.00	2058.25	2066.75	1957.75
S1	2053.50 2048.00	2034.75	2026.50	1826.75
S2	2033.75 2022.75	2010.00	1992.25	1601.00
S3	2020.50 2006.75	1986.50	1952.00	1470.00

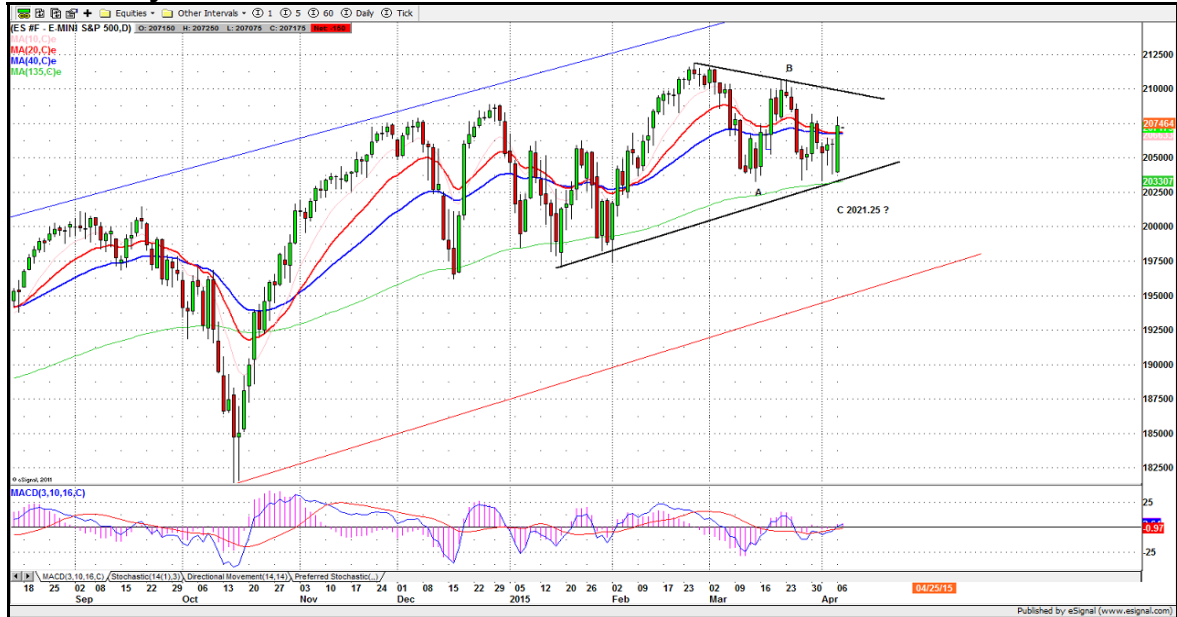
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2075.50-2076.50	2113.75-2115.75
1st Sell level	2080.75-2082.75	2103.50-2106.00
Key #	2066.50-2065.00	2081.75-2085.75
1st Buy level	2041.50-2042.50	2021.50-2017.50
2nd Buy level	2032.75-2034.25	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



Monday was a wild movement. Over the long weekend traders sold ES in reaction to the lackluster jobs report last Friday. But after the market opened Monday investors decided that bad news – the Non-Farm payroll report – was actually good news if it persuades the Fed to delay a rate increase.

The ES recovered all the overnight loss and ran furiously up to last week's high area and stalled there for a quite long time before pulling back for the close.

Strong momentum was triggered when ES moved above 2065. But the volume was lower than last Thursday's volume. Today we want to see some follow-through. If we don't, it could send the ES back to yesterday's globex low area again.

The 2065-62 zone should be watched very carefully. Remaining above it could encourage the shorts to cover and push the price back up to yesterday's high level 2080-82 or higher up to 2092.75-95.50 (short entry).

A failure to hold above 2062 level and a break below 2059.50 could lead to a strong sell-off toward the 2050-46 zone (long entry) or lower.

There is not much fundamental change from last week to this week. About the only change is in the Street's perception of what the Fed is planning.

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 7, 2015

a. Intraday Scalping numbers

Sell level	2080.75-2079.50	2093.50-2096.50	2114.00-2010.50
Buy level	2062.50-2061.50	2055.00-2054.50	2044.75-2046.00

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2081.75-2083.75	2073.25
Buy level	2062.50-2063.00	2073.25

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	1.95	Up Move	3.91	Down Move	3.91
2066.41	+2/8	2085.94	+2/8	2070.31	+2/8
2064.45	+1/8	2082.03	+1/8	2066.41	+1/8
2062.50	8/8	2078.13	8/8	2062.50	8/8
2060.55	7/8	2074.22	7/8	2058.59	7/8
2058.59	6/8	2070.31	6/8	2054.69	6/8
2056.64	5/8	2066.41	5/8	2050.78	5/8
2054.69	4/8	2062.50	4/8	2046.88	4/8
2052.73	3/8	2058.59	3/8	2042.97	3/8
2050.78	2/8	2054.69	2/8	2039.06	2/8
2048.83	1/8	2050.78	1/8	2035.16	1/8
2046.88	0/8	2046.88	0/8	2031.25	0/8
2044.92	-1/8	2042.97	-1/8	2027.34	-1/8
2042.97	-2/8	2039.06	-2/8	2023.44	-2/8

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

	1 st Sell level	2 nd Sell level
	2080.75-2083.50 SL84.50	2093.75-2094.50 SL96.50
Central line	2072.75	
	2062.50-2061.75 SL 59.00	2053.50-2052.75 SL 50.00
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line =2072.75

Above it, ES could pop up to 2080.75-2083.50 or higher to 2093.75-2094.50 (short entry).

Below it, ES could dip into 2062.50-2061.75 or lower to 2053.50-2052.75 (long entry).