



Naturus Daily Trading Plan April 17, 2015

1. PREVIOUS DAY (ESM5)

Open	High	Low	Closing
RTH 2095.50	2104.75	2092.75	2100.75
GBX 2101.50	2104.75	2089.00	2100.75

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2118.25	2173.75	2175.50	2540.25
R2	2111.50	2135.50	2141.25	2314.50
R1	2106.25	2115.50	2101.00	2183.50
PPT	2099.50	2077.25	2066.75	1957.75
S1	2094.00	2057.00	2026.50	1826.75
S2	2087.50	2018.75	1992.25	1601.00
S3	2082.00	1998.75	1952.00	1470.00

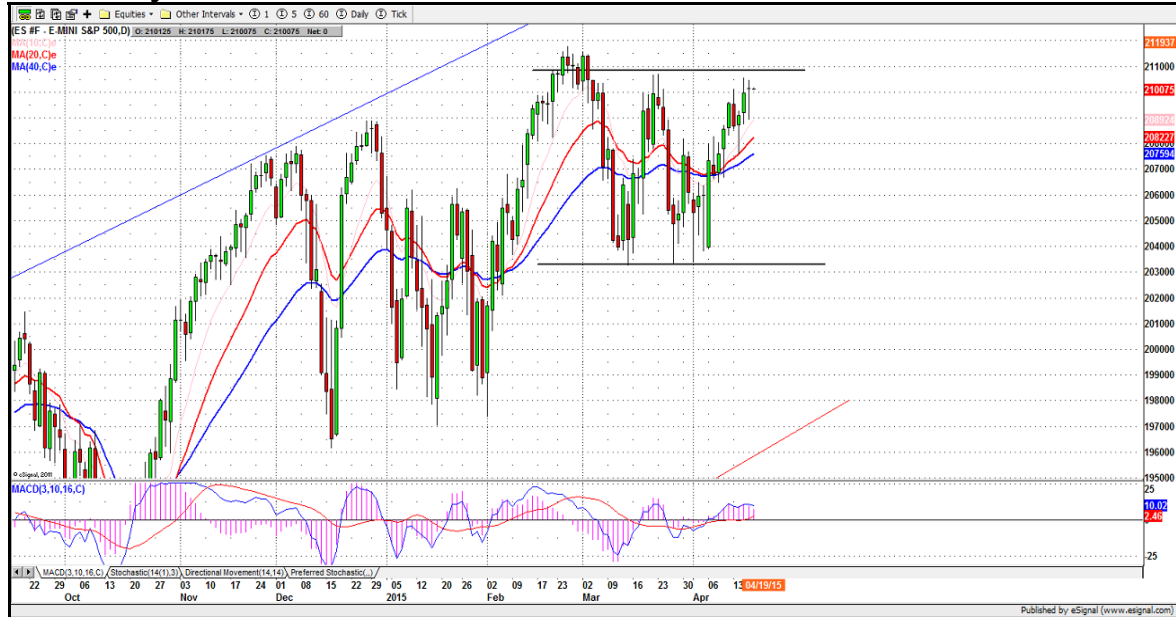
3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2116.75-2117.25	2153.25-2155.50
1st Sell level	2108.25-2110.25	2128.50-2132.50
Key #	2095.25-2093.00	2107.00-2108.00
1st Buy level	2088.75-2087.50	2065.50-2062.50
2nd Buy level	2080.50-2082.75	2036.50-2037.50

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 traded with losses for all morning session until Fed presidents started speaking around 1pm. It marched up and tried very hard to break the prior day's high in the afternoon session. Unfortunately it failed and closed near 2100 level for a small gain. That could be related to SP500 index option expiration. But today is April option expiration. It will be very interesting to see where ES can close.

With respect to the breakout, the volume still hasn't increased on the buying side. Volume did not follow the price and the small brief run up or down on light volume was essentially the algos running stops on both sides. The lack of volume yesterday could lead today's trading to have a narrow range day. But it also can have a breakout move if there is a particular news event which could influence the market.

Nevertheless a move above 2106.50 line could push ES up to 2110-12.50 or higher up to 2117.50-21 zone. As long as ES manages to hold above 2089 level, odds will still favor upside.

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

The major support levels: 2071-73, 2062.50-64.50, 2055-56.50
 the major resistance levels: 2107.50-08.50, 2117.25-21.50

TRADING STRATEGY: April 17, 2015

a. Intraday Scalping numbers

Sell level	2108.25-2110.50	2116.75-2117.25	2121.50-2123.50
Buy level	2092.00-2091.00	2083.25-2082.50	2077.75-2075.75

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2108.25-2110.50	2100.75
Buy level	2091.00-2092.00	2100.75

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2150 calls	2015-04-17	> = 2110
Meanline	2100		
	2045 puts	2015-04-17	< = 2080

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
2113.28	+2/8	2132.81	+2/8	2117.19	+2/8
2111.33	+1/8	2128.91	+1/8	2113.28	+1/8
2109.38	8/8	2125.00	8/8	2109.38	8/8
2107.42	7/8	2121.09	7/8	2105.47	7/8
2105.47	6/8	2117.19	6/8	2101.56	6/8
2103.52	5/8	2113.28	5/8	2097.66	5/8
2101.56	4/8	2109.38	4/8	2093.75	4/8
2099.61	3/8	2105.47	3/8	2089.84	3/8
2097.66	2/8	2101.56	2/8	2085.94	2/8
2095.70	1/8	2097.66	1/8	2082.03	1/8
2093.75	0/8	2093.75	0/8	2078.13	0/8
2091.80	-1/8	2089.84	-1/8	2074.22	-1/8
2089.84	-2/8	2085.94	-2/8	2070.31	-2/8

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

	1 st Sell level	2 nd Sell level
	2106.50-2108.25 SL09.25	2112.50-2111.00 SL15.50
Central line	2101.5	
	2090.50-2091.50 SL 89.50	2086.50-2085.50 SL84.50
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line =2103.50

Above it, ES could pop up to 2106.50-2108.25 or higher to 2112.50-2111.00 (short entry).

Below it, ES could dip into 2092.50-2090.50 or lower to 2086.50-2085.50 (long entry).