



Naturus

Daily Trading Plan April 6, 2015

1. PREVIOUS DAY (ESM5)

Open	High	Low	Closing
RTH 2051.50	2064.75	2048.75	2059.50
GBX 2055.25	2064.75	2044.00	2059.50

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2082.75 2089.00	2131.25	2175.50	2540.25
R2	2073.75 2077.00	2106.50	2141.25	2314.50
R1	2066.75 2068.25	2083.00	2101.00	2183.50
PPT	2057.75 2056.00	2058.25	2066.75	1957.75
S1	2050.50 2047.25	2034.75	2026.50	1826.75
S2	2041.50 2035.25	2010.00	1992.25	1601.00
S3	2024.50 2026.50	1986.50	1852.00	1470.00

3. FOCUS NUMBERS

	Daily	Weekly
2nd Sell level	2096.75-2097.75	2113.75-2115.75
1st Sell level	2080.75-2082.50	2103.50-2106.00
Key #	2066.50-2068.50	2081.75-2085.75
1st Buy level	2032.75-2034.00	2021.50-2017.50
2nd Buy level	2017.25-2021.50	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. WEEKLY OUTLOOK — S&P 500 CASH INDEX

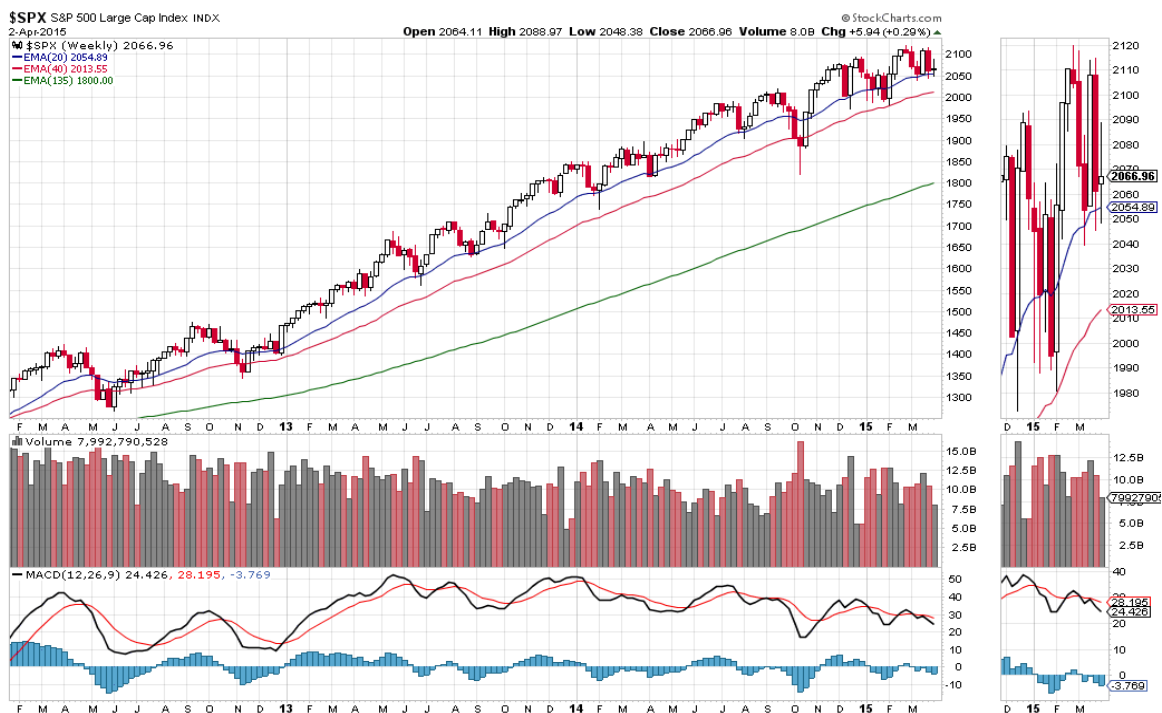
The S&P 500 cash index (\$SPX) closed at 2066.96 last Thursday, up 5.94 points for minor net weekly gain.

Last week was a short week due to the Good Friday holiday. But volatility did not seem to decrease very much. SPX had a strong bounce on Monday then sold off from its high. Even though Thursday had some pre-holiday bounce, it still was a minor recovery. It gives a bearish short-term outlook for this week.

This week could see a volatile move. The European market closes on Monday, and the Jewish Passover holidays continue throughout the week. In the market the volume will be thin on the first day of week, and increase on the following days. The FOMC minutes will be released on Wednesday and the corporation earnings season starts when Alcoa releases Q1 earnings the same day. Should be a busy week.

Technical analysis

S&P500 Weekly Chart



1. Long-term

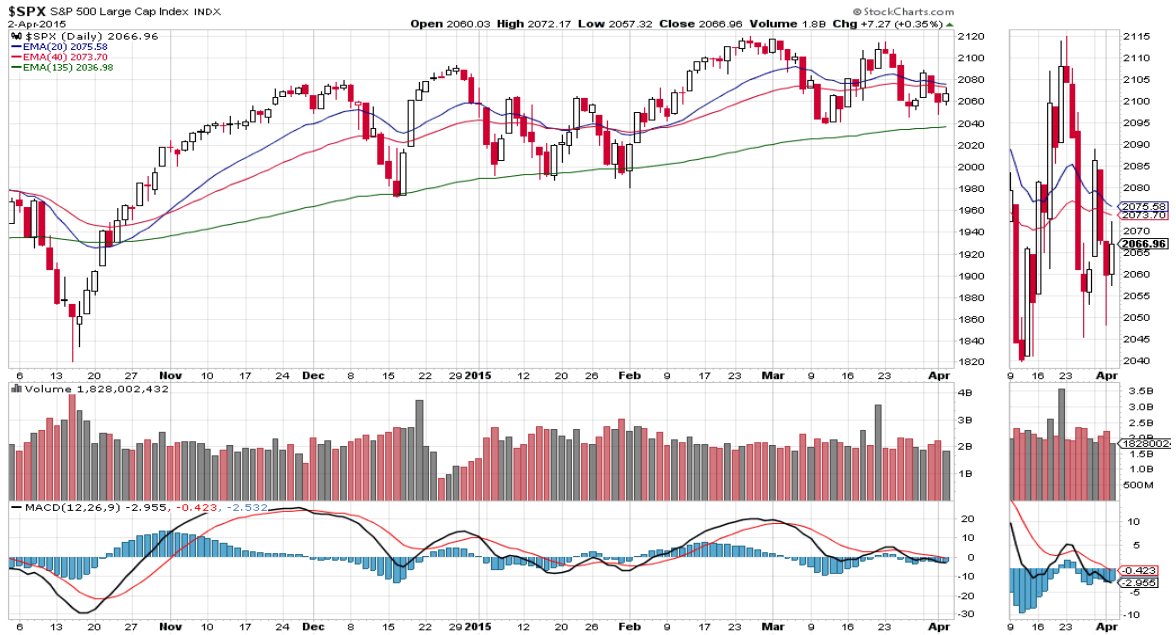
The S&P500 had a minor retracement move last month. It traveled inside February's monthly range. So far the long term outlook is still bullish and the uptrend remains intact. Only the short-term outlook was affected by a series of bad news reports and continued jawboning from Fed officials speculating about a possible rate increase in June.

No matter when – or if – the Fed decides to hike the interest rate we still think US market will continue to bounce around. The long-term indicators are becoming overbought, and we have been in a very long bull market for five and a half years. Profit-taking and/or rotation from one market into another will continue to be seen.

The 2045-60 zone should be considered as the pivot level for this quarter and perhaps for the year. Movement above or below that level could trigger stop runs and lead price to pop or dump. Short-term choppiness will be unavoidable. This chop-chop-chop may form a long-term, perhaps yearly, sideways range to build a base to support the next upside run.

The issue is how far this market can retrace. We could see a 10-20% retracement before we are done, followed by the next step-by-step leg up.

2. Short-term S&P500 Daily Chart

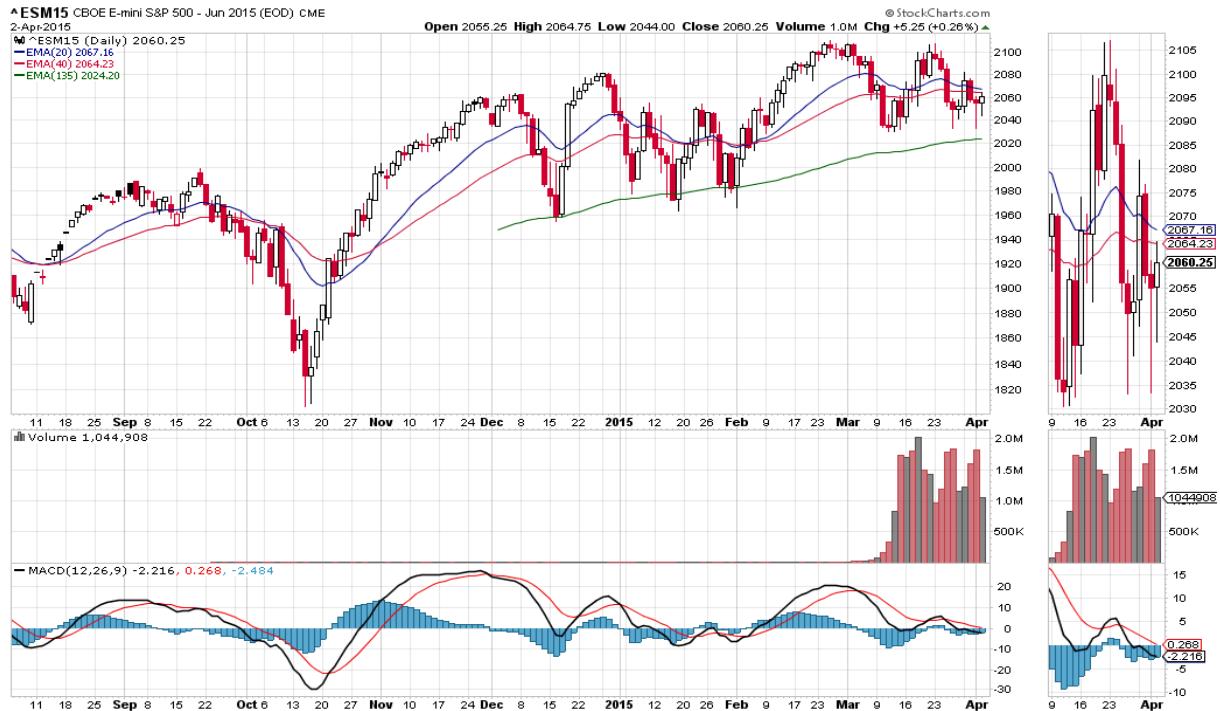


Last week SPX had a bounce on Monday, but quickly fell for two days: pump-and-dump behavior. But SPX still traded around the 2058.90 level, which was last year's closing price and this year's opening price. This level becomes an important key level for the coming weeks. On a move below it, the index will favor the downside; on a move above it, the index will favor an upside move.

Based on the daily chart, the SPX is still missing one leg for the downside. 2075-80 will be the first resistance zone and 2036.50-31.50 will be the first support zone to watch. As long as both of them act to confine the price movement the index shouldn't go too far away from 2055-60 zone for the short term.

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

ESM5 Daily chart



ES had a small bounce last Thursday. This small bounce will not change the ultra-short-term downtrend direction. It is likely for ES to go back around last week's low again (2033.50).

2068-64.50 is the current resistance zone. This zone needs to hold ES down until it completes its A-B-C pattern, with the C low expected near 2023.50-21.50 area.

Today ES could go low first until it finds support to bounce. The volume will be thin due to the holidays. We could see a snap up or down in a short time period with light volume. But as long as ES stays under 2065, the odds will favor the short side.

The major support levels: 2031-33, 2023-21.50, 2015-12.50, 2000-1998;
 the major resistance levels: 2066.50-68.50, 2078.50-80.50, 2088.75-90.50,

Short-term ---- Bearish
 Medium term -----Bullish
 Long term ---- Bullish

6. TRADING STRATEGY: April 6, 2015

a. Intraday Scalping numbers

Sell level	2067.50-2068.50	2078.50-2081.75	2088.75-2089.50
Buy level	2041.00-2039.50	2031.25-2029.50	2021.50-2017.50

b. Gap Method Trading

	Gap	target
Sell level	2062.50-2064.50	2056.5
Buy level	2041.00-2039.50	2052.5

c. Option 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	2054.69	+2/8
2064.45	+1/8	2082.03	+1/8	2050.78	+1/8
2062.50	8/8	2078.13	8/8	2046.88	8/8
2060.55	7/8	2074.22	7/8	2042.97	7/8
2058.59	6/8	2070.31	6/8	2039.06	6/8
2056.64	5/8	2066.41	5/8	2035.16	5/8
2054.69	4/8	2062.50	4/8	2031.25	4/8
2052.73	3/8	2058.59	3/8	2027.34	3/8
2050.78	2/8	2054.69	2/8	2023.44	2/8
2048.83	1/8	2050.78	1/8	2019.53	1/8
2046.88	0/8	2046.88	0/8	2015.63	0/8
2044.92	-1/8	2042.97	-1/8	2011.72	-1/8
2042.97	-2/8	2039.06	-2/8	2007.81	-2/8

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

	1 st Sell level	2 nd Sell level
	2066.50-2067.50 (sl 69.75)	2074.50-2075.50 (sl178.50)
Central line	2059.5	
	2042.50-2041.00 (sl140.00)	2032.50-2033.50 (sl131.25)
	1 st Buy level	2 nd Buy level

Overnight Call:

Central line = 2059.50

Above it, ES could pop up to 2066.50-2067.50 or higher to 2074.50-2075.50 (short entry).

Below it, ES could dip into 2042.50-2041.00 or lower to 2032.50-2033.50 (long entry).

8. WEEKLY ECONOMIC REPORTS

<http://www.briefing.com/investor/calendars/economic/>

Monday

- PMI services index, ISM Non-Mfg Index

Tuesday

- JOLTS and Consumer Credit

Wednesday

- FOMC Minutes

Thursday

- Jobless Claims, and Wholesale Trade

Friday

- Import and Export Price and Treasury Budget