



# Naturus Daily Trading Plan April 14, 2015

## 1. PREVIOUS DAY (ESM5)

Open	High	Low	Closing
RTH 2094.75	2101.25	2085.25	2086.50
GBX 2095.25	2101.25	2085.25	2086.50

## 2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2114.50	2173.75	2175.50	2540.25
R2	2108.50	2135.50	2141.25	2314.50
R1	2097.50	2115.50	2101.00	2183.50
<b>PPT</b>	<b>2091.50</b>	<b>2077.25</b>	<b>2066.75</b>	<b>1957.75</b>
S1	2080.25	2057.00	2026.50	1826.75
S2	2074.25	2018.75	1992.25	1601.00
S3	2063.25	1998.75	1952.00	1470.00

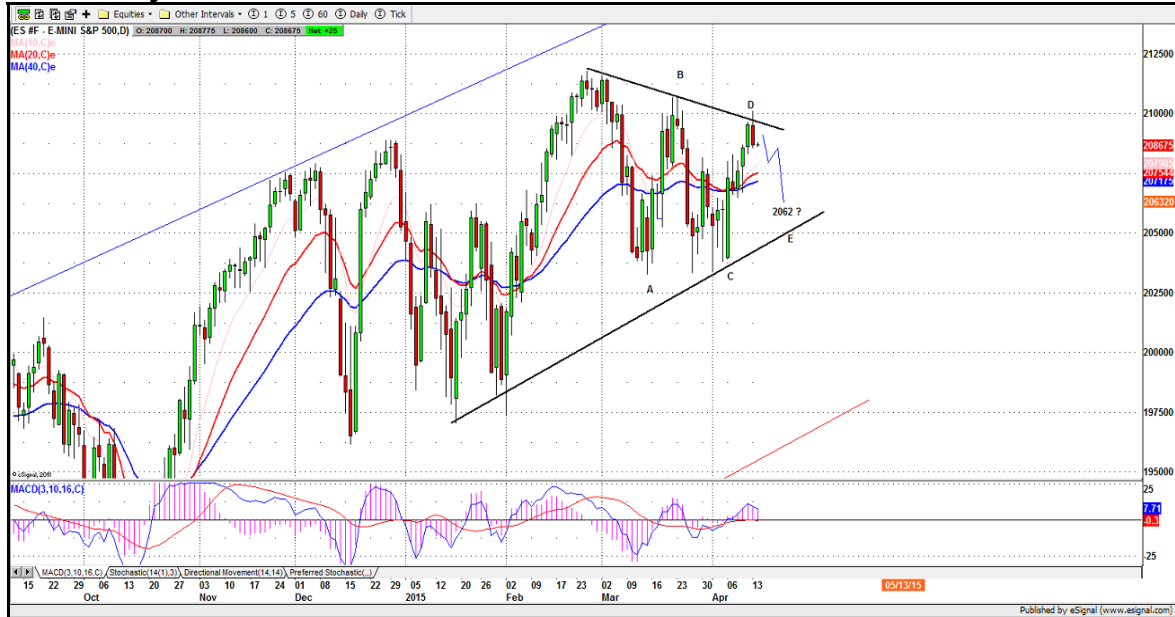
## 3. FOCUS NUMBERS

	Daily	Weekly
<b>2<sup>nd</sup> Sell level</b>	<b>2115.25-2117.25</b>	<b>2153.25-2155.50</b>
<b>1<sup>st</sup> Sell level</b>	<b>2104.25-2102.50</b>	<b>2128.50-2132.50</b>
<b>Key #</b>	<b>2083.00-2085.00</b>	<b>2107.00-2108.00</b>
<b>1<sup>st</sup> Buy level</b>	<b>2071.50-2069.25</b>	<b>2065.50-2062.50</b>
<b>2<sup>nd</sup> Buy level</b>	<b>2060.50-2062.25</b>	<b>2036.50-2037.50</b>

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](http://www.naturus.com)

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

**ESM5 Daily chart**



Yesterday ES opened flat and moved up strong first to make new highs at 2101.25 – the psychological resistance we mentioned yesterday -- before it lost its upside momentum. At the end it closed at the low of the day's range, a little above last Friday's low. Despite yesterday's weak close the ES has made higher highs and higher lows for the past four days.

ES failed to follow through on Friday's rally which closed near the daily high – although on light volume. It tells us Friday's rally resulted from the weekly option expiration. But the lows made last Thursday and Friday play a major role for today: by holding above them the ES has a chance to move back up to a new high again.

There is another possible outcome. We have been looking at a potential A-B-C-D-E on the daily chart, but for this pattern to work the ES has to stay under the 2101.25 level and continue fighting to break through the support at 2075-70 to reach the E low around 2065-60.

We need some very bad news to push the ES into a flash downside move to break that support. Otherwise the ES will hang up and fight back up.

A move above 2105 will breach this pattern and push the price up to 2115-20 to test the March high.

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

The major support levels: 2062.50-64.50, 2055-56.50, 2045-43.25;  
 the major resistance levels: 2100-2099.50, 2107.50-08.50, 2117.25-21.50

**TRADING STRATEGY: April 14, 2015**

**a. Intraday Scalping numbers**

Sell level	2097.50-2099.50	2107.25.50-2106.50	2115.25-2117.25
Buy level	2077.25-2076.50	2069.25-2070.50	2061.75-2062.75

**b. Gap Trading (only for early sessions)**

	Gap	target
Sell level	2096.25-2097.50	2086.5
Buy level	2076.50-2077.25	2084.75

**c. Option Premium Collecting trades**

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

**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	2117.19	+2/8	2101.56	+2/8
2097.66	+1/8	2113.28	+1/8	2097.66	+1/8
2093.75	8/8	2109.38	8/8	2093.75	8/8
2089.84	7/8	2105.47	7/8	2089.84	7/8
2085.94	6/8	2101.56	6/8	2085.94	6/8
2082.03	5/8	2097.66	5/8	2082.03	5/8
2078.13	4/8	2093.75	4/8	2078.13	4/8
2074.22	3/8	2089.84	3/8	2074.22	3/8
2070.31	2/8	2085.94	2/8	2070.31	2/8
2066.41	1/8	2082.03	1/8	2066.41	1/8
2062.50	0/8	2078.13	0/8	2062.50	0/8
2058.59	-1/8	2074.22	-1/8	2058.59	-1/8
2054.69	-2/8	2070.31	-2/8	2054.69	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	2093.25-2095.00 SL95.25	2101.00-2098.50 SL01.50
Central line	2087.25	
	2079.50-2078.50 SL 76.00	2073.50-2075.00 SL72.50
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> Buy level

Overnight Call:

Central line =2087.25

Above it, ES could pop up to 2093.25-2095.00 or higher to 2101.00-2098.50 (short entry).

Below it, ES could dip into 2079.50-2078.50 or lower to 2073.50-2075.00 (long entry).