



Naturus

Daily Trading Plan April 30, 2015

1. PREVIOUS DAY (ESM5)

Open	High	Low	Closing
RTH 2098.50	2107.75	2090.50	2099.00
GBX 2110.75	2112.50	2090.50	2099.00

2. PIVOTS

	Daily RTH and GBX	Weekly	Monthly	Yearly
R3	2124.92 2132.83	2161.25	2175.50	2540.25
R2	2116.33 2122.67	2138.00	2141.25	2314.50
R1	2107.67 2110.83	2125.00	2101.00	2183.50
PPT	2099.08 2100.67	2101.75	2066.75	1957.75
S1	2090.42 2088.83	2088.50	2026.50	1826.75
S2	2081.83 2078.67	2065.25	1992.25	1601.00
S3	2073.17 2066.83	2052.25	1952.00	1470.00

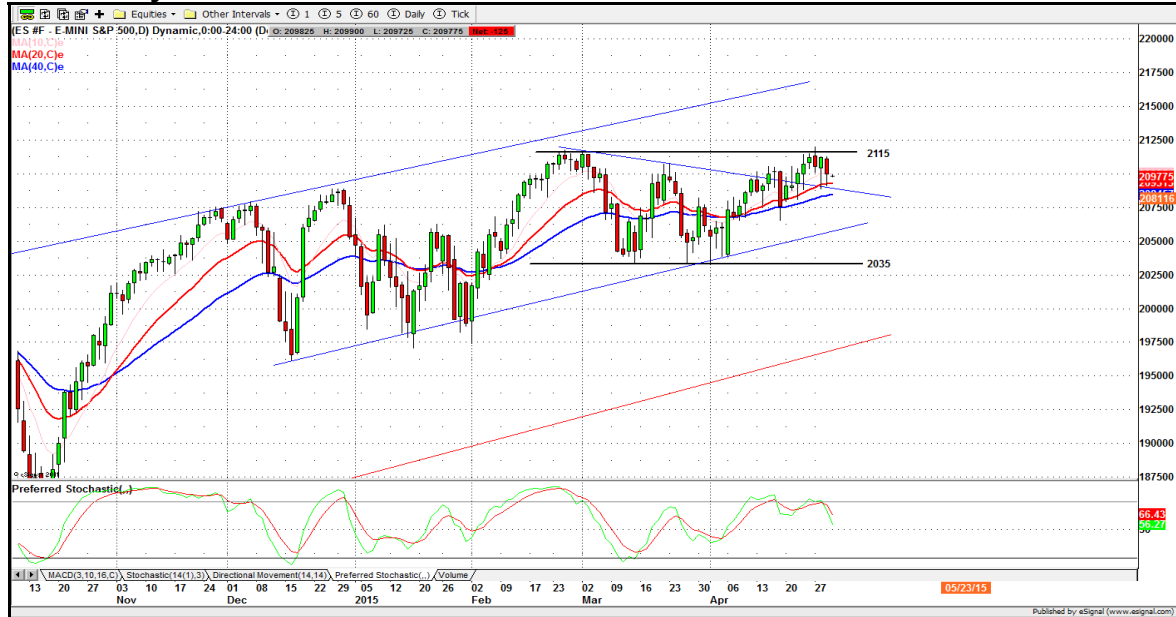
3. FOCUS NUMBERS

	Daily	Weekly
2 nd Sell level	2123.75-2121.75	2153.25-2155.50
1 st Sell level	2114.50-2116.50	2132.25-2135.50
Key #	2100.50-2102.25	2096.50-2092.50
1 st Buy level	2082.25-2084.25	2073.50-2072.25
2 nd Buy level	2074.00-2072.25	2062.50-2060.25

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 gapped down at open and stayed low for closing yesterday. GDP came in below expectation in the morning session; the Fed policy statement was the focus in the afternoon. Fed expects the economy will grow at a 'moderate pace' and keeps its options open for the timing of first interest rate hike, perhaps in June.

ES lost its upside momentum and pulled back into the broken resistance of the wedge pattern. Because today is the last day of April the 2090-2085 zone will be a key zone for both bulls and bears to fight over.

Bears have to fight to move the price down to have a rectangle pattern by pushing price below 2085; the bulls have to fight for a double bottom pattern by holding price above 2090 level.

ES could run up first and sell off later, or dip down first and bounce back up later, nevertheless, it still is possible for ES to stay inside yesterday's range 2112.50-2090 for most of the day and spike just for shaking out the weak hands.

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

The major support levels: 2088.75-85, 2075-71, 2062.50-64.50, 2055-56.50
 the major resistance levels: 2123.25-21.50, 2129.50-32.50, 2138.50-39.50

TRADING STRATEGY: April 30, 2015

a. Intraday Scalping numbers

	2110.50-2112.50	2121.50-2123.50	2129.25-2131.50
Sell level			
Buy level	2092.75-2091.50	2082.25-2084.00	2075.50-2074.00

b. Gap Trading (only for early sessions)

	Gap	target
Sell level	2110.50-2112.50	2100
Buy level	2089.00-2091.00	2098.5

c. Option Premium Collecting trades

	Strike price	Expiration Date	Entry price
	2150 calls	2015-04-30, 5-01	ES > = 2125
Meanline	2110		
	2045 puts	2015-04-30, 5-1	ES < = 2090

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)

	1st Sell level	2nd Sell level
	2110.50-2108.50 SL12.50	2114.50-2116.50 SL17.75
Central line	2104.25	
	2092.00-2090.50 SL 88.50	2086.25-2084.75 SL82.50
	1st Buy level	2nd Buy level

Overnight Call:

Central line =2104.25

Above it, ES could pop up to 2110.50-2108.50 or higher to 2114.50-2116.50 (short entry).

Below it, ES could dip into 2092.00-2090.50 or lower to 2086.25-2084.75 (long entry).