



Daily Trading Worksheet for March. 26, 2020

1. S&P500 (ES mini)

a. PREVIOUS DAY (ESM20)

Open	High	Low	Closing
2442.75	2560.75	2386.00	2465.75

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2730.50	2929.00	3825.50	4326.00
R2	2645.75	2789.50	3611.50	3790.00
R1	2555.75	2539.00	3281.25	3510.50
PPT	2471.00	2399.50	3067.25	2974.50
S1	2380.75	2149.00	2737.00	2695.00
S2	2296.00	2009.50	2523.00	2159.00
S3	2206.00	1759.00	2192.75	1879.50

c. INFLECTION POINTS (24 hours)

	Daily	Weekly
2nd Short level	2658.00-2662.50	2745.00-2750.50
1st Short level	2595.50-2596.50	2646.75-2675.50
Key # (control line)	2473.00-2469.50	2525.00-2520.50
1st Buy level	2325.00-2335.25	2070.50-2075.00
2nd Buy level	2265.00-2260.50	1901.75-1902.50

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.natusus.com

d. MURREY MATH LINE

Prior Move	39.06	Up Move	39.06	Down Move	31.25
2578.13	+2/8	2734.38	+2/8	2562.50	+2/8
2539.06	+1/8	2695.31	+1/8	2531.25	+1/8
2500.00	8/8	2656.25	8/8	2500.00	8/8
2460.94	7/8	2617.19	7/8	2468.75	7/8
2421.88	6/8	2578.13	6/8	2437.50	6/8
2382.81	5/8	2539.06	5/8	2406.25	5/8
2343.75	4/8	2500.00	4/8	2375.00	4/8
2304.69	3/8	2460.94	3/8	2343.75	3/8
2265.63	2/8	2421.88	2/8	2312.50	2/8
2226.56	1/8	2382.81	1/8	2281.25	1/8
2187.50	0/8	2343.75	0/8	2250.00	0/8
2148.44	-1/8	2304.69	-1/8	2218.75	-1/8
2109.38	-2/8	2265.63	-2/8	2187.50	-2/8

e. WEEKLY OPTION

	Strike price	Expiration Date	Strike price	Expiration Date
	2785.00			
Meanline	2450.00	3/27/2020		
	1950.00			