



Natusus

Daily Trading Worksheet for July 31, 2020

1. S&P500 (ES mini)

a. PREVIOUS DAY (ESU20)

Open	High	Low	Closing
3256.75	3257.00	3195.00	3247.00

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	3333.00	3356.25	3456.00	4326.00
R2	3295.00	3320.50	3260.50	3790.00
R1	3271.00	3262.25	3151.25	3510.50
PPT	3233.00	3266.50	2955.75	2974.50
S1	3209.00	3168.00	2846.50	2695.00
S2	3171.00	3132.25	2651.00	2159.00
S3	3147.00	3074.00	2541.75	1879.50

c. INFLECTION POINTS (24 hours)

	Daily	Weekly
2nd Short level	3296.50-3298.50	3305.00-3306.00
1st Short level	3285.50-3287.50	3286.50-3285.50
Key # (control line)	3252.50-3255.50	3185.00-3183.00
1st Buy level	3206.25-3208.50	3105.00-3108.00
2nd Buy level	3195.50-3193.50	3060.00-3057.75

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.natusus.com

d. MURREY MATH LINE

Prior Move	9.77	Up Move	9.77	Down Move	9.77
3300.78	+2/8	3339.84	+2/8	3261.72	+2/8
3291.02	+1/8	3330.08	+1/8	3251.95	+1/8
3281.25	8/8	3320.31	8/8	3242.19	8/8
3271.48	7/8	3310.55	7/8	3232.42	7/8
3261.72	6/8	3300.78	6/8	3222.66	6/8
3251.95	5/8	3291.02	5/8	3212.89	5/8
3242.19	4/8	3281.25	4/8	3203.13	4/8
3232.42	3/8	3271.48	3/8	3193.36	3/8
3222.66	2/8	3261.72	2/8	3183.59	2/8
3212.89	1/8	3251.95	1/8	3173.83	1/8
3203.13	0/8	3242.19	0/8	3164.06	0/8
3193.36	-1/8	3232.42	-1/8	3154.30	-1/8
3183.59	-2/8	3222.66	-2/8	3144.53	-2/8

e. WEEKLY OPTION

	Strike price	Expiration Date	Strike price	Expiration Date
	3355.00			
Meanline	3250.00	7/31/2020		
	3075.00			