



Natusus

Daily Trading Worksheet for Sept. 11, 2020

1. S&P500 (ES mini)

a. PREVIOUS DAY (ESU20)

Open	High	Low	Closing
3396.00	3424.25	3327.25	3340.50

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	3497.75	3793.00	3566.25	4326.00
R2	3461.00	3690.00	3225.50	3790.00
R1	3400.75	3553.75	3344.50	3510.50
PPT	3364.00	3450.75	3203.50	2974.50
S1	3303.75	3314.50	3122.50	2695.00
S2	3267.00	3211.50	2981.75	2159.00
S3	3206.75	3075.25	2900.75	1879.50

c. INFLECTION POINTS (24 hours)

	Daily	Weekly
2nd Short level	3419.50-3420.50	3555.25-3557.50
1st Short level	3396.50-3395.50	3487.50-3490.50
Key # (control line)	3362.50-3361.50	3455.25-3456.50
1st Buy level	3278.50-3276.50	3315.50-3312.50
2nd Buy level	3250.50-3249.50	3278.50-3277.50

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	19.53	Up Move	19.53	Down Move	19.53
3476.56	+2/8	3476.56	+2/8	3476.56	+2/8
3457.03	+1/8	3457.03	+1/8	3457.03	+1/8
3437.50	8/8	3437.50	8/8	3437.50	8/8
3417.97	7/8	3417.97	7/8	3417.97	7/8
3398.44	6/8	3398.44	6/8	3398.44	6/8
3378.91	5/8	3378.91	5/8	3378.91	5/8
3359.38	4/8	3359.38	4/8	3359.38	4/8
3339.84	3/8	3339.84	3/8	3339.84	3/8
3320.31	2/8	3320.31	2/8	3320.31	2/8
3300.78	1/8	3300.78	1/8	3300.78	1/8
3281.25	0/8	3281.25	0/8	3281.25	0/8
3261.72	-1/8	3261.72	-1/8	3261.72	-1/8
3242.19	-2/8	3242.19	-2/8	3242.19	-2/8

e. WEEKLY OPTION

	Strike price	Expiration Date	Strike price	Expiration Date
	3525.00			
Meanline	3385.50	9/11/2020		
	3250.00			