



## Daily Trading Worksheet for Sept. 16, 2020

### 1. S&P500 ( ES mini)

#### a. PREVIOUS DAY (ESZ20)

| Open    | High    | Low     | Closing |
|---------|---------|---------|---------|
| 3369.75 | 3409.00 | 3366.25 | 3395.00 |

#### b. PIVOTS

|            | Daily          | Weekly         | Monthly        | Yearly         |
|------------|----------------|----------------|----------------|----------------|
| R3         | 3456.75        | 3566.75        | 3566.25        | 4326.00        |
| R2         | 3433.00        | 3507.00        | 3225.50        | 3790.00        |
| R1         | 3414.00        | 3415.25        | 3344.50        | 3510.50        |
| <b>PPT</b> | <b>3390.25</b> | <b>3355.50</b> | <b>3203.50</b> | <b>2974.50</b> |
| S1         | 3371.00        | 3263.50        | 3122.50        | 2695.00        |
| S2         | 3347.25        | 3203.75        | 2981.75        | 2159.00        |
| S3         | 3328.25        | 3112.00        | 2900.75        | 1879.50        |

#### c. INFLECTION POINTS (24 hours)

|                                   | Daily                  | Weekly                 |
|-----------------------------------|------------------------|------------------------|
| <b>2<sup>nd</sup> Short level</b> | <b>3450.50-3452.50</b> | <b>3495.25-3492.75</b> |
| <b>1<sup>st</sup> Short level</b> | <b>3435.00-3436.50</b> | <b>3465.50-3464.50</b> |
| <b>Key # (control line)</b>       | <b>3409.00-3378.50</b> | <b>3385.25-3386.50</b> |
| <b>1<sup>st</sup> Buy level</b>   | <b>3345.50-3343.50</b> | <b>3262.50-3263.50</b> |
| <b>2<sup>nd</sup> Buy level</b>   | <b>3323.50-3325.50</b> | <b>3165.50-3163.50</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.natusus.com](http://www.natusus.com)

d. MURREY MATH LINE

| Prior Move | 4.88 | Up Move | 9.77 | Down Move | 9.77 |
|------------|------|---------|------|-----------|------|
| 3427.73    | +2/8 | 3457.03 | +2/8 | 3417.97   | +2/8 |
| 3422.85    | +1/8 | 3447.27 | +1/8 | 3408.20   | +1/8 |
| 3417.97    | 8/8  | 3437.50 | 8/8  | 3398.44   | 8/8  |
| 3413.09    | 7/8  | 3427.73 | 7/8  | 3388.67   | 7/8  |
| 3408.20    | 6/8  | 3417.97 | 6/8  | 3378.91   | 6/8  |
| 3403.32    | 5/8  | 3408.20 | 5/8  | 3369.14   | 5/8  |
| 3398.44    | 4/8  | 3398.44 | 4/8  | 3359.38   | 4/8  |
| 3393.55    | 3/8  | 3388.67 | 3/8  | 3349.61   | 3/8  |
| 3388.67    | 2/8  | 3378.91 | 2/8  | 3339.84   | 2/8  |
| 3383.79    | 1/8  | 3369.14 | 1/8  | 3330.08   | 1/8  |
| 3378.91    | 0/8  | 3359.38 | 0/8  | 3320.31   | 0/8  |
| 3374.02    | -1/8 | 3349.61 | -1/8 | 3310.55   | -1/8 |
| 3369.14    | -2/8 | 3339.84 | -2/8 | 3300.78   | -2/8 |

e. WEEKLY OPTION

|                 | Strike price   | Expiration Date | Strike price | Expiration Date |
|-----------------|----------------|-----------------|--------------|-----------------|
|                 | 3485.00        |                 |              |                 |
| <b>Meanline</b> | <b>3360.00</b> | 9/16/2020       |              |                 |
|                 | 3175.00        |                 |              |                 |