



Daily trading plan for July 26, 2007

1. ESU7 IN PREVIOUS DAY

Open	High	Low	Closing
1528.75	1532.25	1510.75	1524.75

2. PIVOTS FOR ESU7

	Daily	Weekly	Monthly	Yearly
R3	1555.50	1590.75	1607.75	1722.00
R2	1543.75	1578.50	1581.00	1583.50
R1	1534.25	1561.75	1548.25	1506.00
PPT	1522.50	1549.50	1521.50	1367.50
S1	1513.00	1532.75	1488.75	1290.00
S2	1501.25	1520.50	1462.00	1151.50
S3	1491.75	1503.75	1429.25	1074.00

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1535.75-1536.75 (First Sell#)	1512.75 (first Buy#)
1542.75-1543.75 (Second Sell#)	1498.50 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

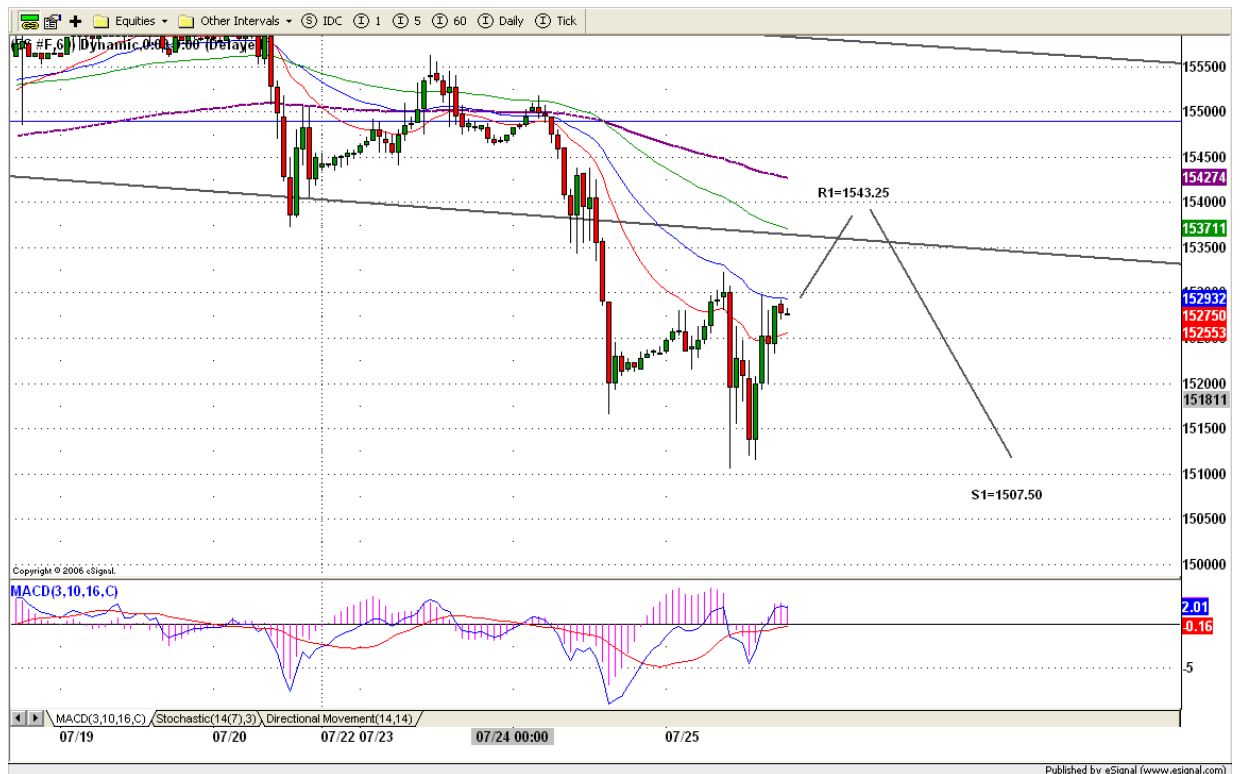
Resistance	1534.25	1543.75	1549.50	1555.50	1561.75
Support	1519.50	1510.75	1507.25	1503.75	1498.50

6. TRADING STRATEGY FOR July 26, 2007

During the overnight, if ES can hold price above 1519.50 level, it is likely for ES to gap up at the open and go higher to 1535-38 or further to 1542-44 range before it turns down again. Looking for reversal signal after 1 pm.

Intraday swing position entry on short side:
1535.75 (Scalping) 1543.75 (agg) and 1547.00 (cons)
Intraday swing position entry on long side:
1510.75 (scalping) 1505.50 (agg) and 1496.50 (cons)

ESU7 INTRADAY



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.90)

1539.06	+2/8
1535.16	+1/8
1531.25	8/8
1527.34	7/8
1523.44	6/8
1519.53	5/8
1515.63	4/8
1511.72	3/8
1507.81	2/8
1503.91	1/8
1500.00	0/8
1496.09	-1/8
1492.19	-2/8

Up (Interval=3.90)

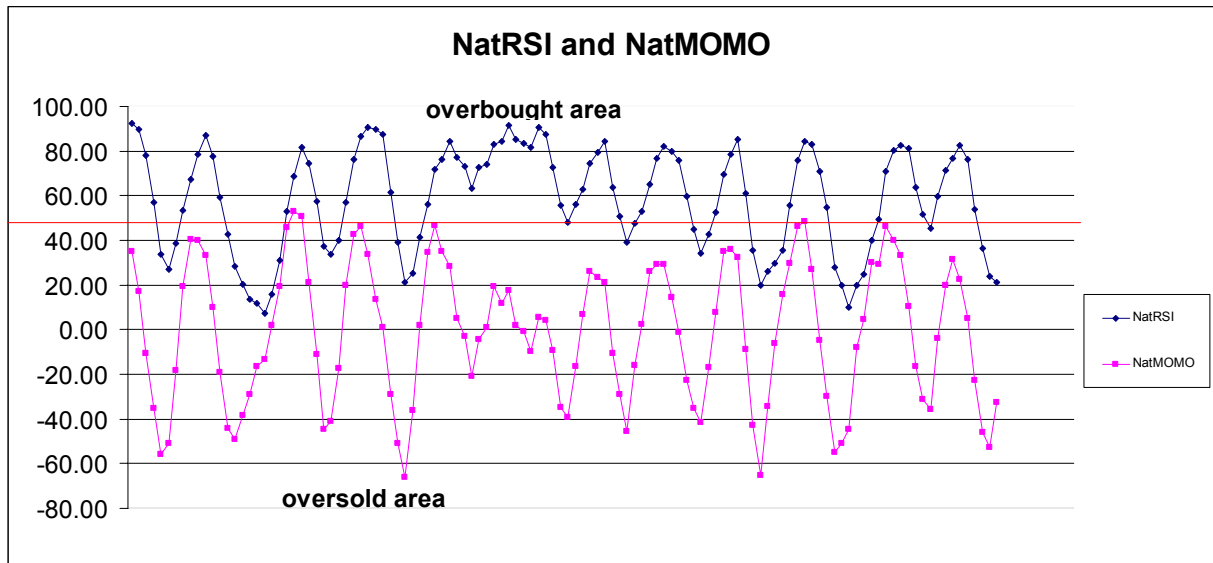
1554.69	+2/8
1550.78	+1/8
1546.88	8/8
1542.97	7/8
1539.06	6/8
1535.16	5/8
1531.25	4/8
1527.34	3/8
1523.44	2/8
1519.53	1/8
1515.63	0/8
1511.72	-1/8
1507.81	-2/8

Down (Interval=3.90)

1539.06	+2/8
1535.16	+1/8
1531.25	8/8
1527.34	7/8
1523.44	6/8
1519.53	5/8
1515.63	4/8
1511.72	3/8
1507.81	2/8
1503.91	1/8
1500.00	0/8
1496.09	-1/8
1492.19	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.41	0.21	-32.69	15.60	1526.75
neutral	neutral			



9. WEEKLY ECONOMIC REPORTS (<http://www.tradethenews.com/weekly-calendar.php>)

Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior
Jul 25	10:00	Existing Home Sales	Jun		5.85M	5.90M	5.99M
Jul 25	10:30	Crude Inventories	07/20		NA	NA	-449K
Jul 25	14:00	Fed's Beige Book					
Jul 26	08:30	Durable Orders	Jun		2.5%	2.0%	-2.4%
Jul 26	08:30	Initial Claims	07/21		310K	310K	301K
Jul 26	10:00	Help-Wanted Index	Jun		27	27	27
Jul 26	10:00	New Home Sales	Jun		890K	900K	915K
Jul 27	08:30	GDP-Adv.	Q2		3.5%	3.2%	0.7%
Jul 27	08:30	Chain Deflator-Adv.	Q2		3.6%	3.4%	4.2%
Jul 27	10:00	Mich Sentiment-Rev.	Jul		92.4	91.5	92.4