



Daily trading plan for Sept. 13, 2007 (ROLLOVER DAY)

1. ESZ7 IN PREVIOUS DAY

Open	High	Low	Closing
1482.75	1494.25	1480.00	1489.50

2. PIVOTS FOR ESU7

	Daily	Weekly	Monthly	Yearly
R3	1510.08	1538.25	1669.33	1722.00
R2	1502.17	1518.75	1589.92	1583.50
R1	1495.83	1489.25	1533.33	1506.00
PPT	1487.92	1469.75	1453.92	1367.50
S1	1481.58	1440.25	1397.33	1290.00
S2	1473.67	1420.75	1317.92	1151.50
S3	1467.33	1391.25	1261.33	1074.00

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1498.25 (Sell#)	1481.50 (first Buy#)
1507.75 (Second Sell#)	1468.50 (second Buy#)

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

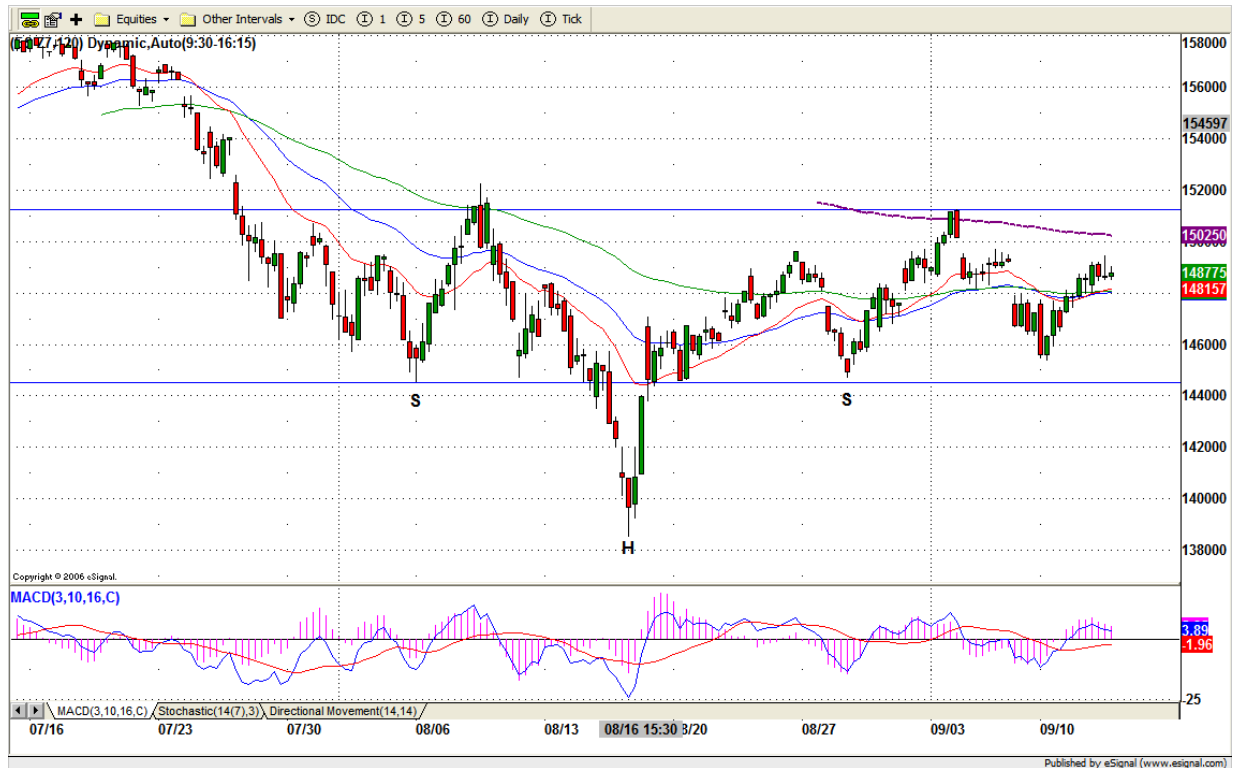
Resistance	1495.75	1499.50	1502.75	1507.25	1512.75
Support	1481.50	1476.25	1472.25	1469.75	1465.50

5. DAILY OUTLOOK

Today is ROLLOVER DAY. The new contract is Dec. contract (ESZ7). After 11am, the volume will be shifted from Sept. contract into the Dec. contract.

Because of lack of volume on Dec. contract, we stay aside until 11am. Based on 120 min chart of Dec. contract, there is an inverted H&S pattern. If today ES can breakout 1507.50 level, it could bring bulls back into this market and send price to go higher. Otherwise ES could go sideways from 1502.50 to 1468.50 range to choppy along 1481.50 line.

ESZ7 120min Chart



6. TRADING STRATEGY FOR Sept. 13, 2007

Today 1475.50-81.50 is key range. Holding price up, we are likely to see ES bounce back to the high 1489.50-94.50 range. Fail to hold, ES could dip into 1468.50-65.50 range to test yesterday's low.

ROLLOVER DAY, V-shape move is likely to see. NEW traders should skip today's trading.

Intraday swing position entry on short side:
1494.75(Scalping) 1498.75 (agg) and 1507.75 (cons)
Intraday swing position entry on long side:
1481.25 (scalping) 1476.25 (agg) and 1468.25 (cons)

ESZ7 INTRADAY



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.90)

1496.09	+2/8
1494.14	+1/8
1492.19	8/8
1490.23	7/8
1488.28	6/8
1486.33	5/8
1484.38	4/8
1482.42	3/8
1480.47	2/8
1478.52	1/8
1476.56	0/8
1474.61	-1/8
1472.66	-2/8

Up (Interval=3.90)

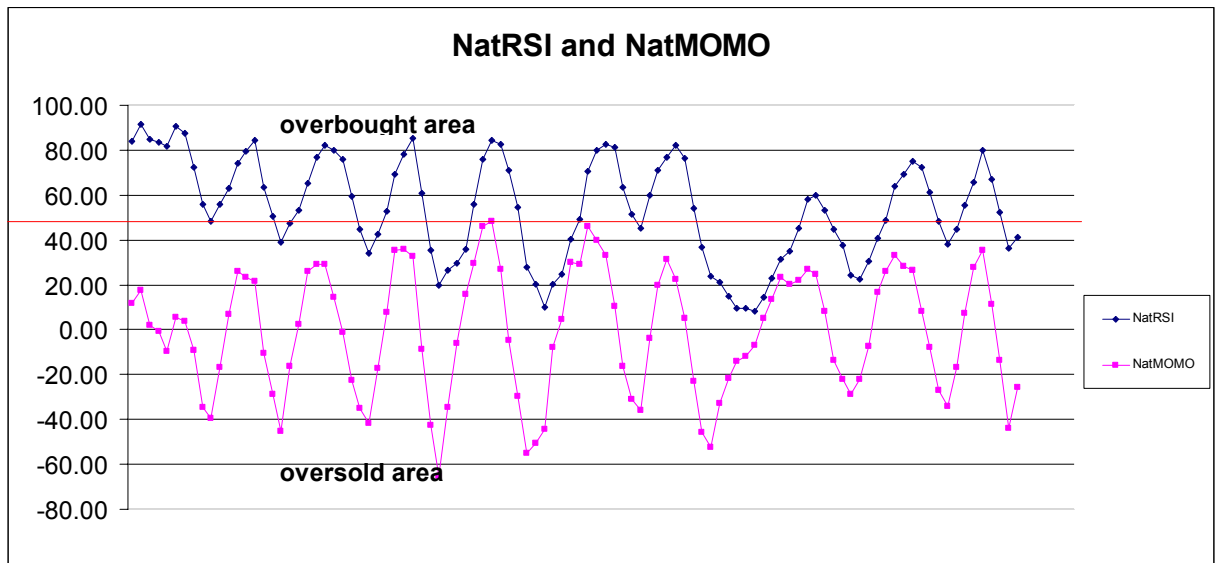
1507.81	+2/8
1503.91	+1/8
1500.00	8/8
1496.09	7/8
1492.19	6/8
1488.28	5/8
1484.38	4/8
1480.47	3/8
1476.56	2/8
1472.66	1/8
1468.75	0/8
1464.84	-1/8
1460.94	-2/8

Down (Interval=3.90)

1507.81	+2/8
1503.91	+1/8
1500.00	8/8
1496.09	7/8
1492.19	6/8
1488.28	5/8
1484.38	4/8
1480.47	3/8
1476.56	2/8
1472.66	1/8
1468.75	0/8
1464.84	-1/8
1460.94	-2/8

8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.72	0.41	-25.83	19.08	1486.12
Overbought	neutral			



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

Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior
Sep 13	08:30	Initial Claims	09/08		325K	330K	318K
Sep 13	14:00	Treasury Budget	Aug		-\$100.0B	-\$85.0B	-\$64.7B
Sep 14	08:30	Current Account	Q2		-\$192.0B	-\$190.0B	-\$192.6B
Sep 14	08:30	Export Prices ex-ag.	Aug		NA	NA	0.0%
Sep 14	08:30	Import Prices ex-oil	Aug		NA	NA	0.2%
Sep 14	08:30	Retail Sales	Aug		0.6%	0.5%	0.3%
Sep 14	08:30	Retail Sales ex-auto	Aug		0.0%	0.2%	0.4%
Sep 14	09:15	Industrial Production	Aug		0.4%	0.3%	0.3%
Sep 14	09:15	Capacity Utilization	Aug		82.1%	82.0%	81.9%
Sep 14	10:00	Business Inventories	Jul		0.3%	0.3%	0.4%
Sep 14	10:00	Mich Sentiment-Prel.	Sep		83.0	83.5	83.4