



## Daily trading plan for Oct. 17, 2007

### 1. ESZ7 IN PREVIOUS DAY

Open	High	Low	Closing
1555.00	1555.75	1545.25	1548.00

### 2. PIVOTS FOR ESU7

	Daily	Weekly	Monthly	Yearly
R3	1564.58	1617.67	1691.00	1722.00
R2	1560.17	1595.58	1621.50	1583.50
R1	1554.08	1583.17	1579.75	1506.00
<b>PPT</b>	<b>1549.67</b>	<b>1561.08</b>	<b>1510.25</b>	<b>1367.50</b>
S1	1543.58	1548.67	1468.50	1290.00
S2	1539.17	1526.58	1399.00	1151.50
S3	1533.08	1514.17	1357.25	1074.00

### 3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1560.75-61 (First Sell#)	1540.25-38.00 (first Buy#)
1564.25-66(Second Sell#)	1532.25-31 (second Buy#)

### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1558.25	1564.50	1566.25	1570.25	1572.50
<b>Support</b>	1551.75	1548.25	1542.00	1538.25	1531.25



## 6. TRADING STRATEGY FOR Oct. 17, 2007

ES intended to move up during the intraday trading. But all failed after it had a small bounce. Today CPI report will be out in the morning. If the report is good, it could help ES to bounce further to 1561-65 range or little higher. If 1556.25 remains a solid resistance level, ES still is vulnerable for the downside.

**Intraday swing position entry on short side:**

**1558.25(Scalping) 1561.25-63.50 (agg) and 1572.25(cons)**

**Intraday swing position entry on long side:**

**1546.25 (scalping) 1540.25-38 (agg) and 1532-31.25 (cons)**

## ESZ7 INTRADAY



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.98)

1556.64	+2/8
1555.66	+1/8
1554.69	8/8
1553.71	7/8
1552.73	6/8
1551.76	5/8
1550.78	4/8
1549.80	3/8
1548.83	2/8
1547.85	1/8
1546.88	0/8
1545.90	-1/8
1544.92	-2/8

### Up (Interval=1.95)

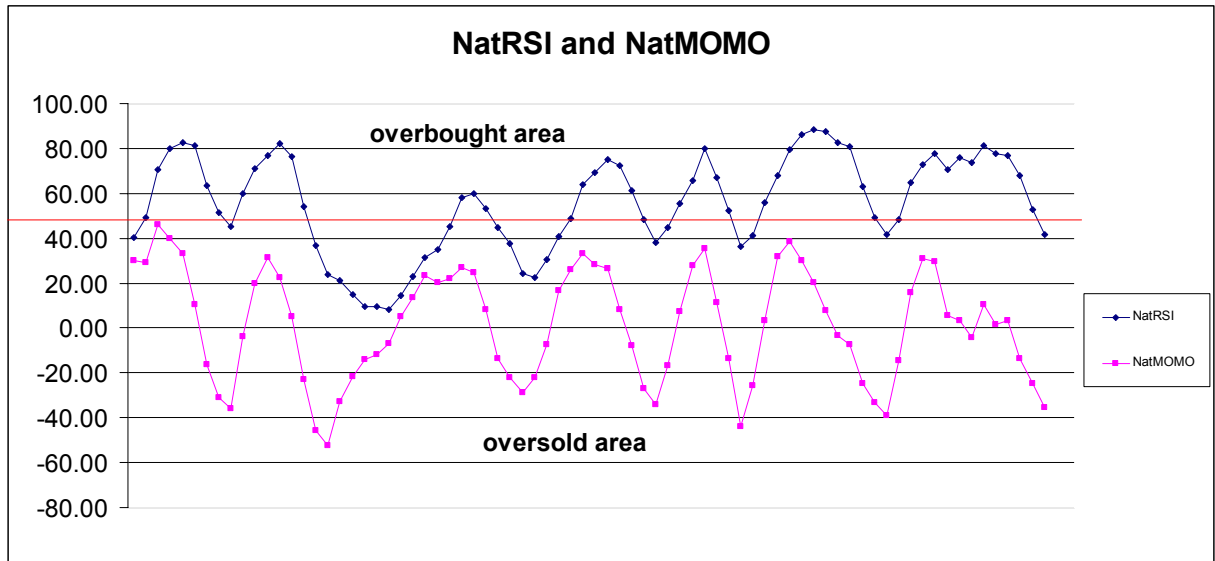
1566.41	+2/8
1564.45	+1/8
1562.50	8/8
1560.55	7/8
1558.59	6/8
1556.64	5/8
1554.69	4/8
1552.73	3/8
1550.78	2/8
1548.83	1/8
1546.88	0/8
1544.92	-1/8
1542.97	-2/8

### Down (Interval=3.90)

1570.31	+2/8
1566.41	+1/8
1562.50	8/8
1558.59	7/8
1554.69	6/8
1550.78	5/8
1546.88	4/8
1542.97	3/8
1539.06	2/8
1535.16	1/8
1531.25	0/8
1527.34	-1/8
1523.44	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.17	0.42	-35.42	14.20	1551.50
oversold	neutral			



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

Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior
Oct 17	08:30	CPI	Sep		0.2%	0.2%	-0.1%
Oct 17	08:30	Core CPI	Sep		0.2%	0.2%	0.2%
Oct 17	08:30	Housing Starts	Sep		1300K	1285K	1331K
Oct 17	08:30	Building Permits	Sep		1310K	1300K	1322K
Oct 17	10:30	Crude Inventories	10/12		NA	NA	NA
Oct 17	14:00	Fed's Beige Book					
Oct 18	08:30	Initial Claims	10/13		315K	NA	308K
Oct 18	10:00	Leading Indicators	Sep		0.4%	0.4%	-0.6%
Oct 18	10:00	Philadelphia Fed	Oct		7.0	8.0	10.9