



Daily Trading Plan for June 16, 2009.

1. ESU9 IN PREVIOUS DAY

| Open | High | Low | Closing |
|--------|--------|--------|---------|
| 931.00 | 931.50 | 915.25 | 919.50 |

2. PIVOTS FOR ESU9

| | Daily | Weekly | Monthly | Yearly |
|------------|---------------|---------------|---------------|----------------|
| R3 | 945.17 | 981.08 | 1008.25 | 2082.17 |
| R2 | 938.33 | 966.92 | 968.00 | 1781.33 |
| R1 | 928.92 | 953.83 | 943.00 | 1340.67 |
| PPT | 922.08 | 939.67 | 902.75 | 1039.83 |
| S1 | 912.67 | 926.58 | 877.75 | 599.17 |
| S2 | 905.83 | 912.42 | 837.50 | 448.75 |
| S3 | 896.42 | 899.33 | 812.50 | 298.33 |

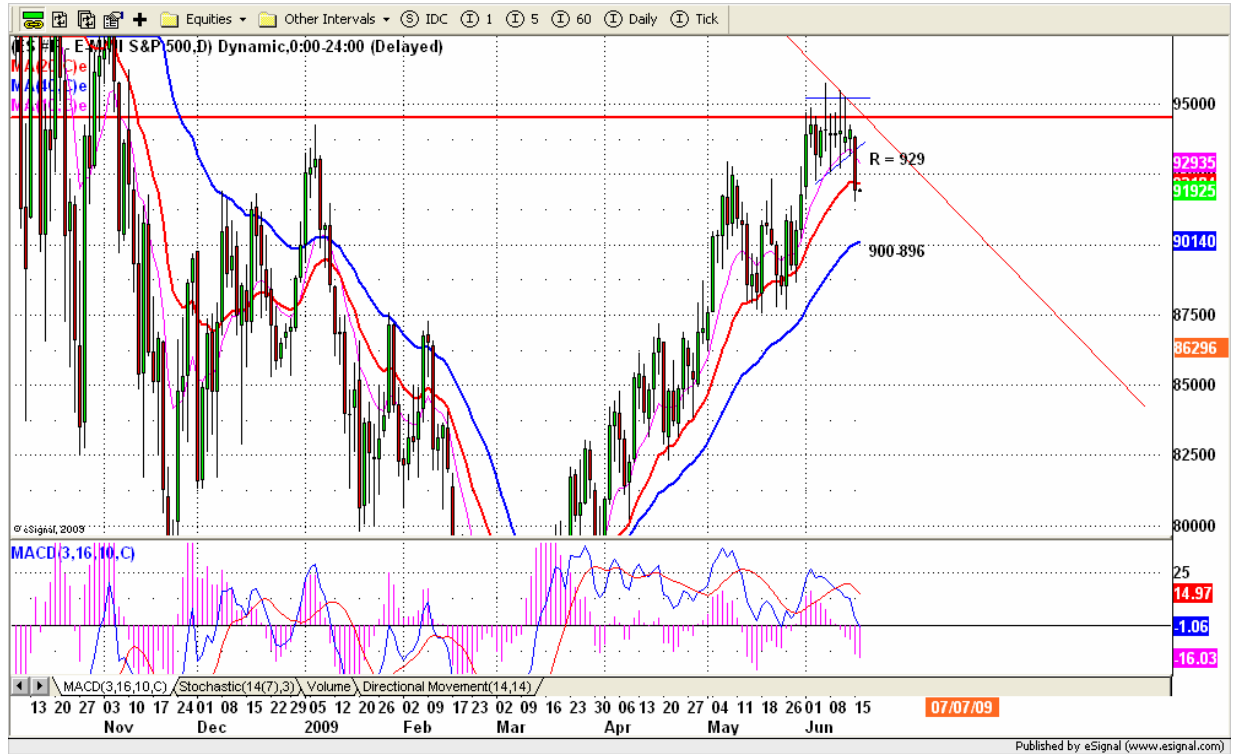
3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|----------------------|-----------------------|
| 1st Sell level | 929.50 | 969.75-971.25 |
| 2nd Sell level | 933.75-935.50 | 984.50-985.75 |
| | | |
| 1st Buy level | 910.00-905.75 | 910.75-907.50 |
| 2nd Buy level | 899.25-898.25 | 896.50- 895.50 |

4. DAILY OUTLOOK

ES gapped down at open and filled June 1 gap around 918 yesterday. It is the first time we have seen any signs of surrender from the Bulls who have been struggling for 10 days to move above Jan's high 942.75. Now yesterday's high 938.75 will be important for downside move. As long as this line acts as solid resistance, short term trend is changing from up to downside.

ESU9 DAILY Chart



5. TRADING STRATEGY FOR June 16, 2009

ES broke down an ascending triangle and triggered selling momentum. Today ES can bounce up to 926.75 to test yesterday weekly range breakdown point 925.50. As long as 926.75-925.50 holds ES down, we still look for short entry. If this morning ES gaps down to 907-905 range after PPI report, we look for long entry for gap play first.

ESU9 INTRADAY



INTRADAY SCALPING NUMBERS

| | Very Aggressive | Aggressive | Conservative |
|-------------------|-------------------|----------------------|----------------------|
| Sell level | 925-926 | 931.50-934.50 | 940.75-941.75 |
| Buy level | 910.00-909 | 905.25-903.75 | 898.50-896.75 |

6. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.95)

| | |
|---------------|------------|
| 933.59 | +2/8 |
| 931.64 | +1/8 |
| 929.69 | 8/8 |
| 927.73 | 7/8 |
| 925.78 | 6/8 |
| 923.83 | 5/8 |
| 921.88 | 4/8 |
| 919.92 | 3/8 |
| 917.97 | 2/8 |
| 916.02 | 1/8 |
| 914.06 | 0/8 |
| 912.11 | -1/8 |
| 910.16 | -2/8 |

Up (Interval=3.91)

| | |
|---------------|------------|
| 945.31 | +2/8 |
| 941.41 | +1/8 |
| 937.50 | 8/8 |
| 933.59 | 7/8 |
| 929.69 | 6/8 |
| 925.78 | 5/8 |
| 921.88 | 4/8 |
| 917.97 | 3/8 |
| 914.06 | 2/8 |
| 910.16 | 1/8 |
| 906.25 | 0/8 |
| 902.34 | -1/8 |
| 898.44 | -2/8 |

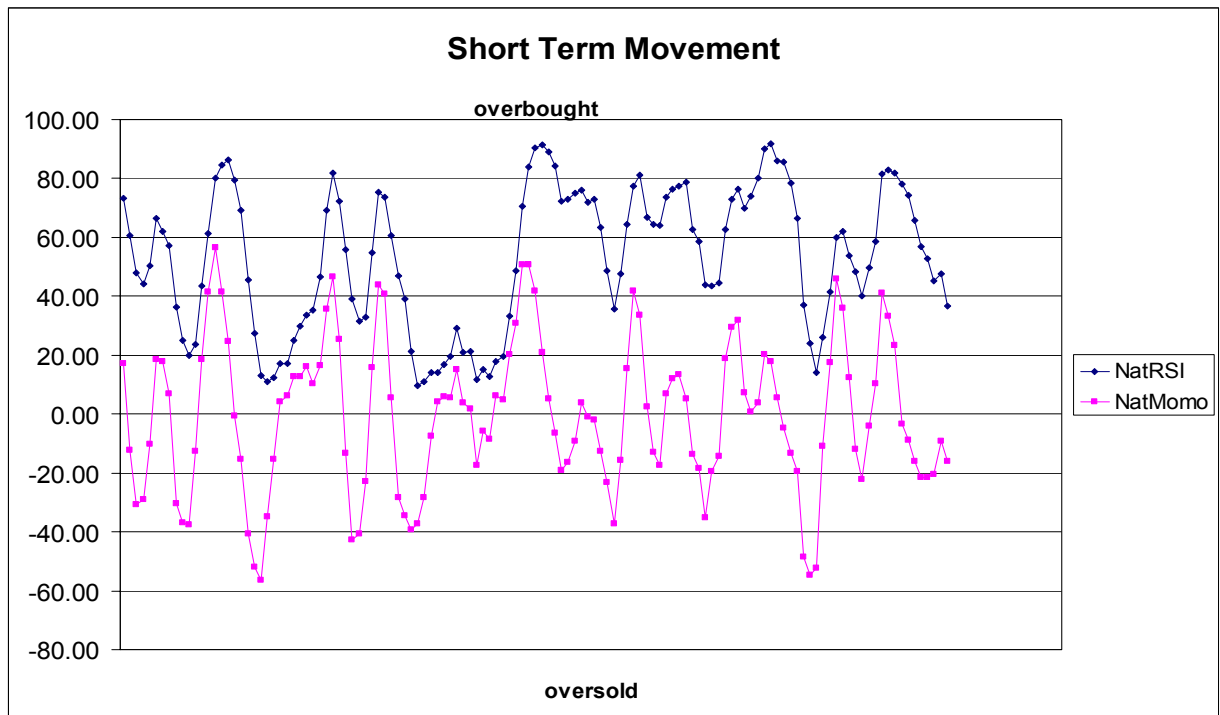
Down (Interval=3.91)

| | |
|---------------|------------|
| 929.69 | +2/8 |
| 925.78 | +1/8 |
| 921.88 | 8/8 |
| 917.97 | 7/8 |
| 914.06 | 6/8 |
| 910.16 | 5/8 |
| 906.25 | 4/8 |
| 902.34 | 3/8 |
| 898.44 | 2/8 |
| 894.53 | 1/8 |
| 890.63 | 0/8 |
| 886.72 | -1/8 |
| 882.81 | -2/8 |

7. OVERNIGHT CALL (3:30am to 8am)

| | 1 st Sell level | 2 nd Sell level |
|---------------------|----------------------------|----------------------------|
| | 924.00-926.50 | 931.00-933.00 |
| Central line | 919.75 | |
| | 912.75 | 908.00-906.00 |
| | 1 st Buy level | 2 nd Buy level |

8. SHORT TERM SENTIMENT



9. WEEKLY ECONOMIC REPORTS

(<http://www.briefing.com/Investor/Public/Calendars/EconomicCalendar.htm>)

| Date | ET | Release | For | Actual | Briefing.com | Consensus | Prior |
|--------|-------|-------------------------|-------|--------|--------------|-----------|-------|
| Jun 16 | 08:30 | Housing Starts | May | NA | 483K | 458K | |
| Jun 16 | 08:30 | Building Permits | May | NA | 500K | 498K | |
| Jun 16 | 08:30 | PPI | May | NA | 0.6% | 0.3% | |
| Jun 16 | 08:30 | Core PPI | May | NA | 0.1% | 0.1% | |
| Jun 16 | 09:15 | Capacity Utilization | May | NA | 68.4% | 69.1% | |
| Jun 16 | 09:15 | Industrial Production | May | NA | -0.8% | -0.5% | |
| Jun 17 | 08:30 | Core CPI | May | NA | 0.1% | 0.3% | |
| Jun 17 | 08:30 | CPI | May | NA | -0.9% | -0.7% | |
| Jun 17 | 08:30 | Current Account Balance | Q1 | NA | -\$85.0B | -\$132.8B | |
| Jun 17 | 10:30 | Crude Inventories | 06/12 | NA | NA | -4.38M | |
| Jun 18 | 08:30 | Initial Claims | 06/13 | NA | 610K | 601K | |
| Jun 18 | 10:00 | Leading Indicators | May | NA | 0.9% | 1.0% | |

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| Date | ET | Release | For | Actual | Briefing.com | Consensus | Prior |
|--------|-------|------------------|-----|--------|--------------|-----------|-------|
| Jun 18 | 10:00 | Philadelphia Fed | Jun | NA | -17.0 | -22.6 | |