



## Daily Trading Plan for June 30, 2009

### 1. ESU9 IN PREVIOUS DAY

Open	High	Low	Closing
916.75	924.00	911.75	921.25

### 2. PIVOTS FOR ESU9

	Daily	Weekly	Monthly	Yearly
R3	938.50	960.33	1008.25	2082.17
R2	931.25	939.17	968.00	1781.33
R1	926.25	926.58	943.00	1340.67
<b>PPT</b>	<b>919.00</b>	<b>905.42</b>	<b>902.75</b>	<b>1039.83</b>
S1	914.00	892.83	877.75	599.17
S2	906.75	871.67	837.50	448.75
S3	901.75	859.08	812.50	298.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>1<sup>st</sup> Sell level</b>	<b>927.75-929.00</b>	<b>935.50-937.50</b>
<b>2<sup>nd</sup> Sell level</b>	<b>935.50-937.50</b>	<b>953.00-956.00</b>
<b>1<sup>st</sup> Buy level</b>	<b>914.25-913.50</b>	<b>880.00-879.25</b>
<b>2<sup>nd</sup> Buy level</b>	<b>906.50-905.25</b>	<b>866.75</b>

#### 4. DAILY OUTLOOK

The first half of the year ends today. We saw incredible moves, volatility and a potential market bottom in the first half, and now we want to look at the present and see what may happen for the summer and the rest of 2009.

For the current day toward July 4<sup>th</sup>, the market should slow down a bit. For the bullish case, the entire month of June has had a consolidation move. So maybe that summer rally is going to start soon. The major support lies below 880 and once a break above 956 line, the upside target is up to 1000 level or higher to 1050 area.

For the bearish case, the price has been flat, and volume has not been good on up days. The lack of participation will make the bulls nervous. A move below 875 line will send the price down to 850 or lower to 800 level.

#### ESU9 DAILY Chart



## 5. TRADING STRATEGY FOR June 30, 2009

Yesterday ES made a daily and weekly range breakout move. The breakout upside target of 928 was not touched, and the break out point (918) was not retested. Today we may see ES attempt to move up first to fill 928 target before it retraces down to 918 for testing. A closing below 910 today will remain bearish for the next week.

### ESU9 INTRADAY



### INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
<b>Sell level</b>	<b>928.00</b>	<b>934.75-935.75</b>	<b>943.75-944.50</b>
<b>Buy level</b>	<b>914.25-913.50</b>	<b>905.75</b>	<b>899.00-896.75</b>

## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

925.78	+2/8
923.83	+1/8
<b>921.88</b>	<b>8/8</b>
<b>919.92</b>	<b>7/8</b>
<b>917.97</b>	<b>6/8</b>
<b>916.02</b>	<b>5/8</b>
<b>914.06</b>	<b>4/8</b>
<b>912.11</b>	<b>3/8</b>
<b>910.16</b>	<b>2/8</b>
<b>908.20</b>	<b>1/8</b>
<b>906.25</b>	<b>0/8</b>
904.30	-1/8
902.34	-2/8

### Up (Interval=3.91)

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

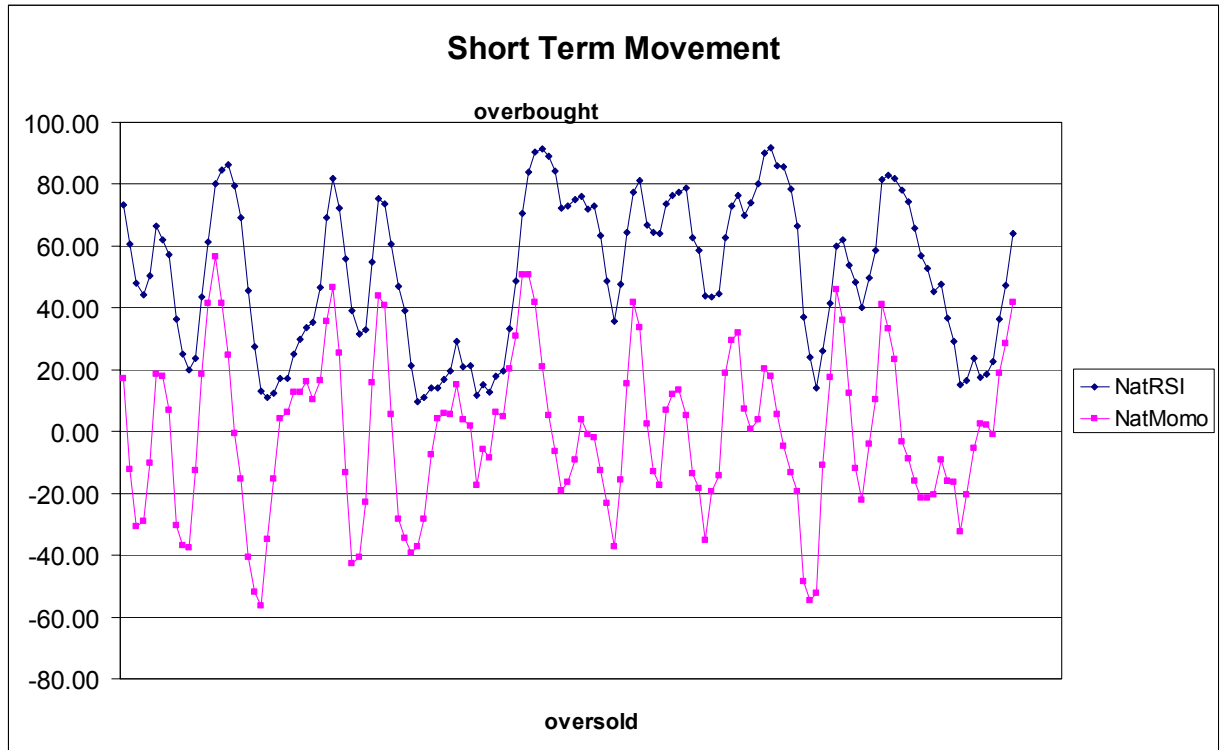
### Down (Interval=1.95)

925.78	+2/8
923.83	+1/8
<b>921.88</b>	<b>8/8</b>
<b>919.92</b>	<b>7/8</b>
<b>917.97</b>	<b>6/8</b>
<b>916.02</b>	<b>5/8</b>
<b>914.06</b>	<b>4/8</b>
<b>912.11</b>	<b>3/8</b>
<b>910.16</b>	<b>2/8</b>
<b>908.20</b>	<b>1/8</b>
<b>906.25</b>	<b>0/8</b>
904.30	-1/8
902.34	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	923.75	926-928.25
<b>Central line</b>	<b>921.50</b>	
	919.25-917	910.25-908
	1 <sup>st</sup> Buy level	2 <sup>nd</sup> 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 30	09:00	Consumer Confidence	Jun	NA	55.1	54.9	
Jun 30	09:00	S&P/Case-Shiller Home Price Index	Apr	NA	-18.75%	-18.70%	
Jun 30	09:45	Chicago PMI	Jun	NA	38.5	34.9	
Jul 01	08:15	ADP Employment Change	Jun	NA	-363K	-532K	
Jul 01	10:00	Construction Spending	May	NA	-0.5%	0.8%	
Jul 01	10:00	ISM Index	Jun	NA	44.0	42.8	
Jul 01	10:00	Pending Home Sales	May	NA	1.1%	6.7%	
Jul 01	10:30	Crude Inventories	06/26	NA	NA	-3.87M	
Jul 01	14:00	Auto Sales	Jun	NA	NA	3.3M	
Jul 01	14:00	Truck Sales	Jun	NA	NA	4.1M	
Jul 02	08:30	Nonfarm Payrolls	Jun	NA	-370K	-345K	

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Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior
Jul 02	08:30	Unemployment Rate	Jun		NA	9.6%	9.4%
Jul 02	08:30	Hourly Earnings	Jun		NA	0.2%	0.1%
Jul 02	08:30	Average Workweek	Jun		NA	33.1	33.1
Jul 02	08:30	Initial Claims	06/27		NA	NA	627K
Jul 02	10:00	Factory Orders	May		NA	0.2%	0.7%