



Daily Trading Plan for July 1, 2009

1. ESU9 IN PREVIOUS DAY

Open	High	Low	Closing
922.75	926.25	908.25	915.50

2. PIVOTS FOR ESU9

	Daily	Weekly	Monthly	Yearly
R3	943.08	960.33	1019.25	2082.17
R2	934.67	939.17	986.00	1781.33
R1	925.08	926.58	950.75	1340.67
PPT	916.67	905.42	917.75	1039.83
S1	907.08	892.83	882.25	599.17
S2	898.67	871.67	849.00	448.75
S3	889.08	859.08	813.75	298.33

3. FOCUS NUMBERS

	Daily	Weekly
1st Sell level	919.75-921.50	935.50-937.50
2nd Sell level	928.00-929.75	953.00-956.00
1st Buy level	908.00-907.00	880.00-879.25
2nd Buy level	899.00-897.25	866.75

4. DAILY OUTLOOK

Wow. Half year is gone. But if you had fallen asleep Dec. 31, 2008, and woke up yesterday, you would find the market in pretty much the same place. In six months the market is up only 15.50pts from year 2008 closing at 900 level, about 1.7%.

ES is struggling. It can't breakout of the long term resistance line, but also can't breakdown short term support line. It is caught between them for consolidation. ES can not give us which direction it really wants to go until one side gives up. So be patient. Especially since we are in a short week.

ESU9 DAILY Chart



5. TRADING STRATEGY FOR July 1, 2009

The first day of July. ES will attempt to move up to retest last month's high 952.75. But in 60min chart, yesterday's declining may not complete. If today ES fails to breakout 919.75 line, it is likely for it to move down to form inverted H&S pattern before it resumes rally again. Volume will be thin today.

ESU9 INTRADAY



INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
Sell level	919.75-921.25	928-929.25	934.75-935.75
Buy level	910.25-908.25	902.75	899.00-897.75

6. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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

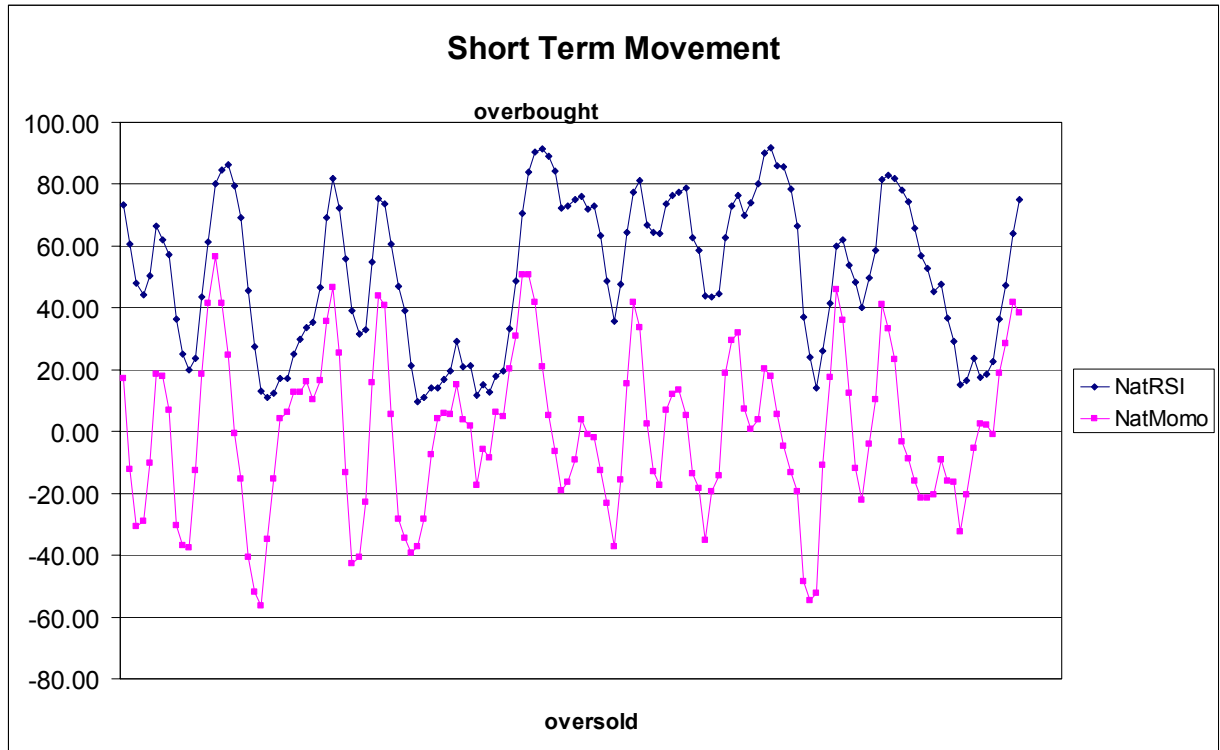
Down (Interval=3.91)

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

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

	1 st Sell level	2 nd Sell level
	919.75-920.75	925.75-927.75
Central line	915.50	
	908.75-907.25	899.75-898.50
	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
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	
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	

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Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior
Jul 02	10:00	Factory Orders	May		NA	0.2%	0.7%