



## Daily Trading Plan for Aug. 5, 2009

### 1. ESU9 IN PREVIOUS DAY

Open	High	Low	Closing
995.50	1005	993.25	1004.75

### 2. PIVOTS FOR ESU9

	Daily	Weekly	Monthly	Yearly
R3	1020.50	1026.00	1159.33	2082.17
R2	1012.75	1010.00	1076.67	1781.33
R1	1008.75	997.25	1030.58	1340.67
<b>PPT</b>	<b>1001.00</b>	<b>981.25</b>	<b>947.92</b>	<b>1039.83</b>
S1	997.00	968.50	901.83	599.17
S2	989.25	952.50	819.17	448.75
S3	985.25	939.75	773.08	298.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>1<sup>st</sup> Sell level</b>	<b>1010.25-1011.25</b>	<b>1014.00-1016.00</b>
<b>2<sup>nd</sup> Sell level</b>	<b>1016.75-1018.00</b>	<b>1034.25-1036.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>993.75-993.00</b>	<b>953.25-950.00</b>
<b>2<sup>nd</sup> Buy level</b>	<b>987.50-986.00</b>	<b>925.50-927.00</b>

#### 4. DAILY OUTLOOK

The market moves into a caution stage. First two days of the week afternoon, program buyers stepped in and will leave in the last two days of the week. This kind of movement shows the buyers are not willingly to commit to their positions. They are part of a rotation. That means they also recognize the high risk on the buying side.

ES already had 17 days upside move. Based on the time, the next CIT day could be around Aug. 11. There are lots of resistance levels ahead of the current price. The shorts may be little early, but buy side also is not safe.

ESU9 DAILY Chart



## 5. TRADING STRATEGY FOR Aug. 5, 2009

Squeezing to make a high little by little every day. No major buyers and sellers' interest during the early session trading. In this market, we can't hold our position too long. Due to bullish pattern failure to complete, shorts may need to be patient. Today if ES gaps up at open, we are looking for short entry 1010-12 range. If ES gaps down around 999.75-1000.25 range, we may be aggressively scalping long side for the gap filled. Today we may see higher price move before the open, and sell off within first hour. And later move sideways.

### ESU9 INTRADAY



### INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
<b>Sell level</b>	<b>1008.50</b>	<b>1010.25-1011.25</b>	<b>1014.75-1016.75</b>
<b>Buy level</b>	<b>998.50-997.75</b>	<b>995.00-994.50</b>	<b>985.50-987.50</b>

## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

1011.72	+2/8
1009.77	+1/8
1007.81	8/8
1005.86	7/8
1003.91	6/8
1001.95	5/8
1000.00	4/8
998.05	3/8
996.09	2/8
994.14	1/8
992.19	0/8
990.23	-1/8
988.28	-2/8

### Up (Interval=1.95)

1019.53	+2/8
1017.58	+1/8
1015.63	8/8
1013.67	7/8
1011.72	6/8
1009.77	5/8
1007.81	4/8
1005.86	3/8
1003.91	2/8
1001.95	1/8
1000.00	0/8
998.05	-1/8
996.09	-2/8

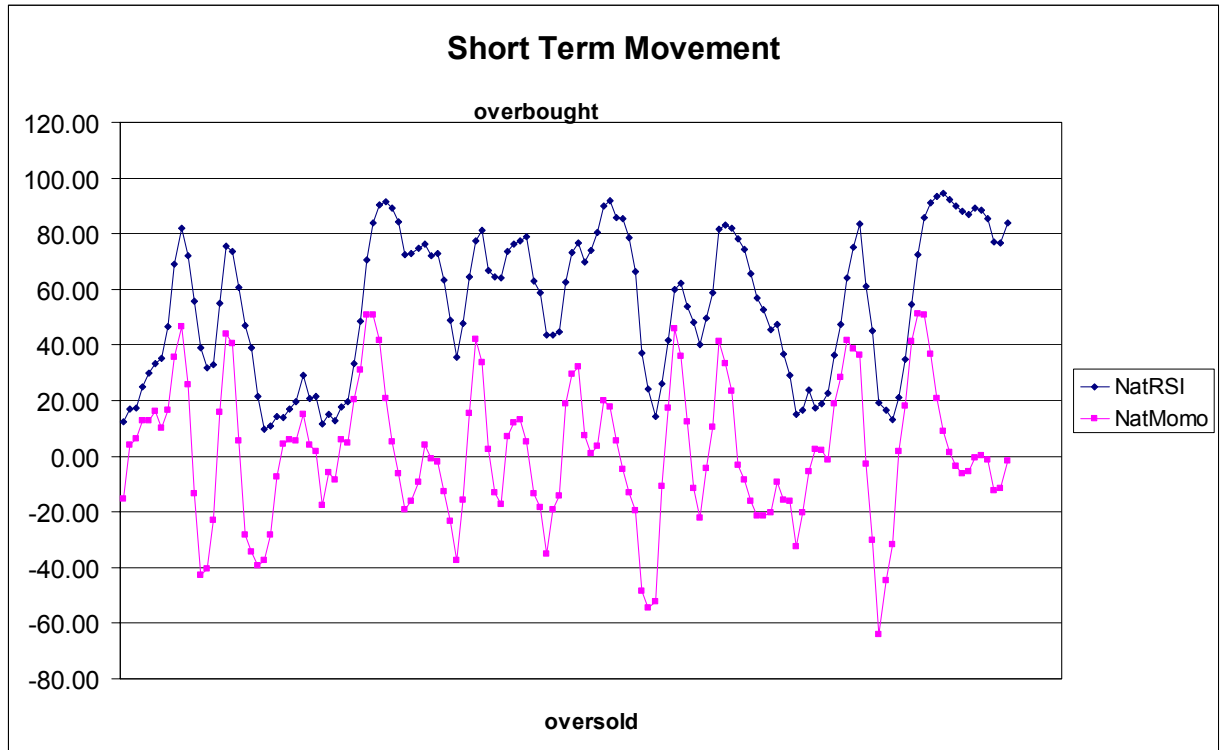
### Down (Interval=1.95)

1011.72	+2/8
1009.77	+1/8
1007.81	8/8
1005.86	7/8
1003.91	6/8
1001.95	5/8
1000.00	4/8
998.05	3/8
996.09	2/8
994.14	1/8
992.19	0/8
990.23	-1/8
988.28	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1008.25-1010.50	1014.25-1016.25
Central line	1004.75	
	1000.50-998.75	994.50-993.00
	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
Aug 05	08:15	ADP Employment Change	Jul	NA	-340K	-473K	
Aug 05	10:00	Factory Orders	Jun	NA	0.5%	1.2%	
Aug 05	10:00	ISM Services	Jul	NA	48.0	48.8	
Aug 05	10:30	Crude Inventories	07/31	NA	NA	+5.15M	
Aug 06	08:30	Initial Claims	08/01	NA	NA	NA	
Aug 07	08:30	Average Workweek	Jul	NA	33.0	33.0	
Aug 07	08:30	Hourly Earnings	Jul	NA	0.1%	0.0%	
Aug 07	08:30	Nonfarm Payrolls	Jul	NA	-333K	-467K	
Aug 07	08:30	Unemployment Rate	Jul	NA	9.6%	9.5%	
Aug 07	14:00	Consumer Credit	Jun	NA	-\$4.1B	-\$3.2B	