



Daily Trading Plan for Aug. 21, 2009

1. ESU9 IN PREVIOUS DAY

Open	High	Low	Closing
996.50	1007.75	994.25	1004.75

2. PIVOTS FOR ESU9

	Daily	Weekly	Monthly	Yearly
R3	1023.75	1040.50	1159.33	2082.17
R2	1015.75	1027.25	1076.67	1781.33
R1	1010.25	1016.50	1030.58	1340.67
PPT	1002.25	1003.25	947.92	1039.83
S1	996.75	992.50	901.83	599.17
S2	988.75	979.25	819.17	448.75
S3	983.25	968.50	773.08	298.33

3. FOCUS NUMBERS

	Daily	Weekly
1st Sell level	1009.25-1011.50	1033.75-1035.00
2nd Sell level	1019.25-1021.75	1049.25-1053.75
	1000-999	
1st Buy level	992.75-995.75	990.25-987.25
2nd Buy level	986.00-985.75	974.75-975.50

4. DAILY OUTLOOK

ES is holding up above 10 day moving average by following through second day's gain. Today may be the last day for price to stay inside this consolidation range. A break above 1012.50 is bullish. The price could move up to 1016 or higher to 1019.25-1021.75 range. A move below 988.75 line will be bearish, and then 978-975 area could be retested again.

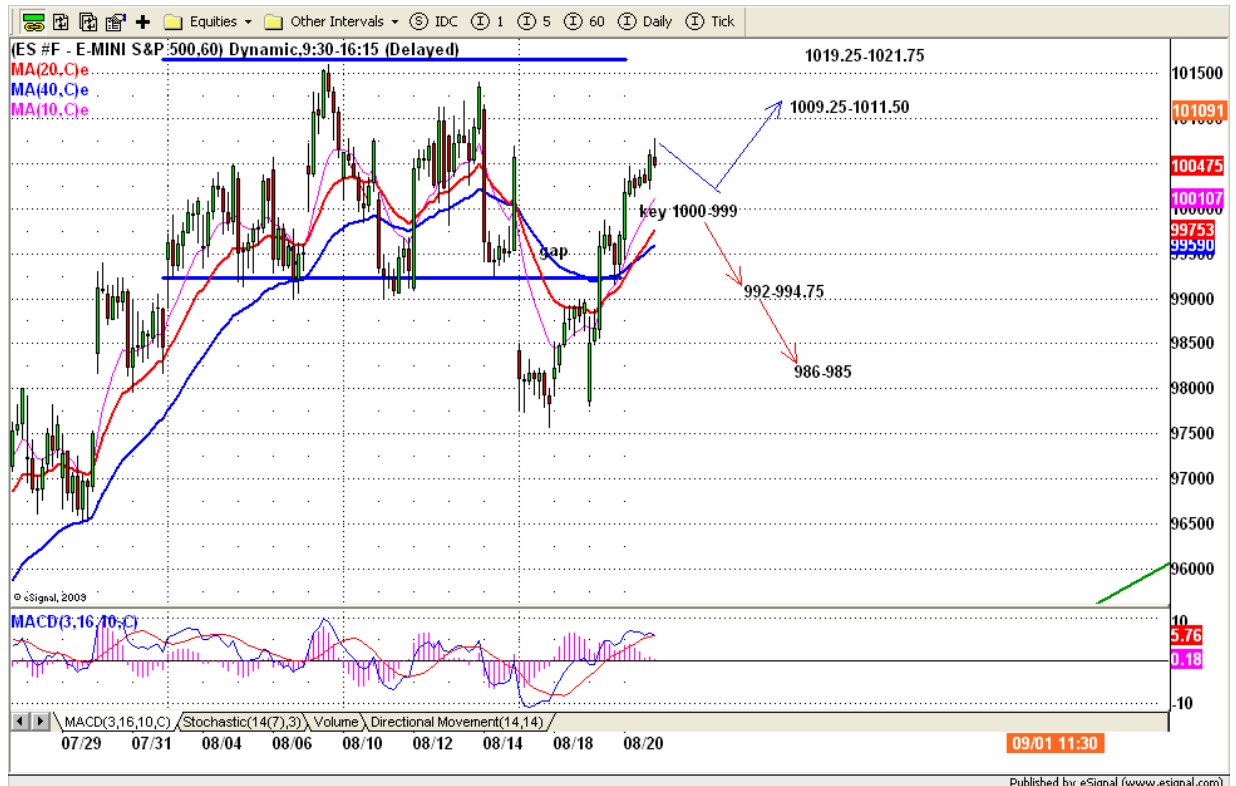
ESU9 DAILY Chart



5. TRADING STRATEGY FOR Aug. 21, 2009

1000-999 range will be key for today's trading. As long as overnight ES holds up this range, 1009.25 or higher to 1013.50 (gap) could be reached in the early morning. If overnight price goes up first, we are looking for short entry around 1009.25-11.50 and 1013.50-15.25 area. If overnight price goes below that key range, and also breakdown 996 line, then we have to look for long entry around 990-988.75 range for gap play. Option expiration day, anything can happen. Price can go as high as people think, and also can go as low as people expect. Plus Ben will speak at 10am.

ESU9 INTRADAY



INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
Sell level	1009.25	1011.50-1013.00	1019.25-1021.75
Buy level	999.50-998.50	992.75-994.75	986.00-985.00

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=3.91)

1039.06	+2/8
1035.16	+1/8
1031.25	8/8
1027.34	7/8
1023.44	6/8
1019.53	5/8
1015.63	4/8
1011.72	3/8
1007.81	2/8
1003.91	1/8
1000.00	0/8
996.09	-1/8
992.19	-2/8

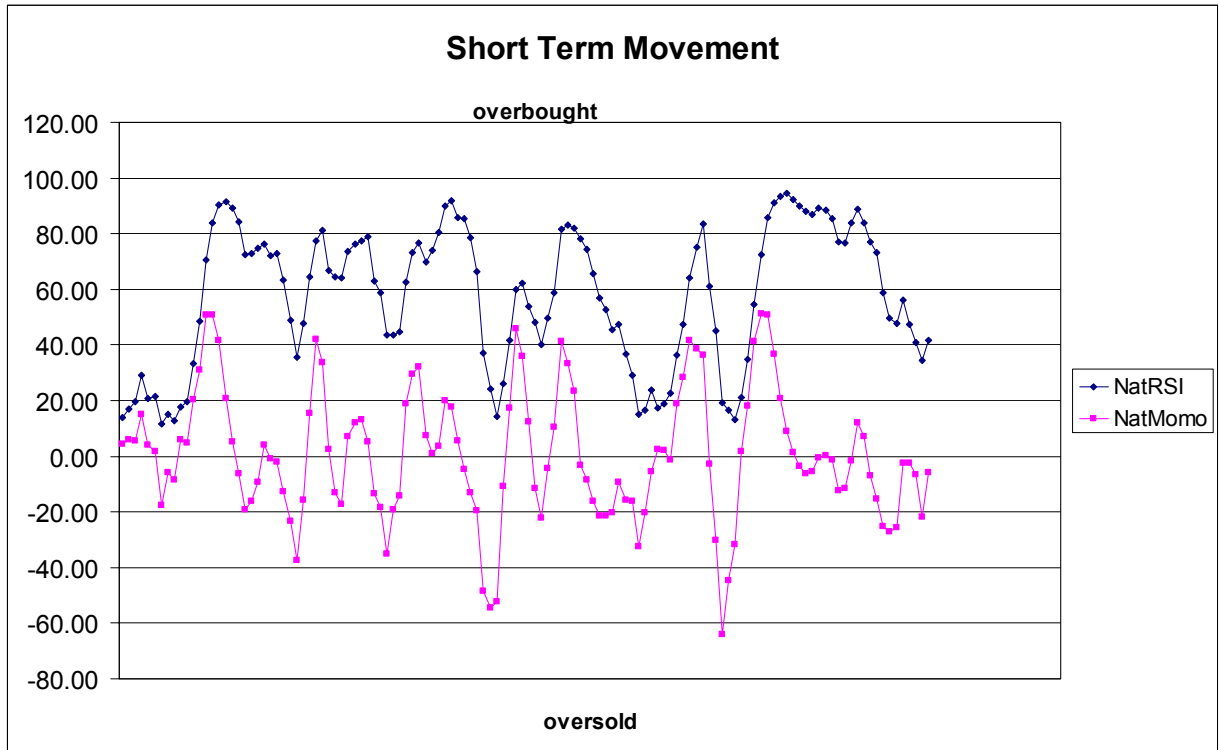
Down (Interval=3.91)

1023.44	+2/8
1019.53	+1/8
1015.63	8/8
1011.72	7/8
1007.81	6/8
1003.91	5/8
1000.00	4/8
996.09	3/8
992.19	2/8
988.28	1/8
984.38	0/8
980.47	-1/8
976.56	-2/8

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

	1 st Sell level	2 nd Sell level
	1009.25-1011.50	1017.25-1015.25
Central line	1004.50	
	1000.25-998.50	992.25-994.25
	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
Aug 21	10:00	Existing Home Sales	Jul		5.10M	5.00M	4.89M