



Daily Trading Plan for Sept. 30, 2009 (the end of Q3 and M)

1. ESZ9 IN PREVIOUS DAY

| Open | High | Low | Closing |
|---------|---------|---------|---------|
| 1060.25 | 1065.75 | 1053.25 | 1054.75 |

2. PIVOTS FOR ESZ9

| | Daily | Weekly | Monthly | Yearly |
|------------|----------------|----------------|----------------|----------------|
| R3 | 1075.08 | 1120.17 | 1110.42 | 2082.17 |
| R2 | 1070.42 | 1095.83 | 1074.58 | 1781.33 |
| R1 | 1062.58 | 1078.42 | 1047.17 | 1340.67 |
| PPT | 1057.92 | 1054.08 | 1011.33 | 1039.83 |
| S1 | 1050.08 | 1036.67 | 983.92 | 599.17 |
| S2 | 1045.42 | 1012.33 | 948.08 | 448.75 |
| S3 | 1037.58 | 994.92 | 920.67 | 298.33 |

3. FOCUS NUMBERS

| | Daily | Weekly |
|----------------------------------|------------------------|------------------------|
| 1st Sell level | 1060.75-1062.75 | 1055.50-1058.75 |
| 2nd Sell level | 1067.25-1070.50 | 1075.00-1078.75 |
| | | |
| 1st Buy level | 1043.75-1041.00 | 1018.75-1014.00 |
| 2nd Buy level | 1035.25-1033.25 | 1003.25-998.75 |

4. DAILY OUTLOOK

ES popped up above 1061 line by news in the early morning session. But after news report, ES sold off and stayed below 1061 key line for rest of the day. It indicates that downside correction hasn't completed yet. And today it is likely for this correction to continue.

ESZ9 DAILY Chart



5. TRADING STRATEGY FOR Sept. 30, 2009

On 60 min chart, ES formed a round top under the resistance line (black). The price could go lower first to 1045-43 (Long entry) area to search for support if ES gaps below 1052.75 for open today, A move below 1039.75 will be negative, and then the lower to 1033.75 - 31.00 (long entry) area should be expected. If ES can hold the price above 1039.75 line, the price could pop up to the second shoulder's top 1047-51.25 area. Last day of September and the third quarter, lots of repositioning activities are going on. Choppy price moves should be expected.

ESZ9 INTRADAY



INTRADAY SCALPING NUMBERS

| | Very Aggressive | Aggressive | Conservative |
|-------------------|------------------------|------------------------|------------------------|
| Sell level | 1060.75-1062.50 | 1067.25-1069.25 | 1076.00-1078.00 |
| Buy level | 1043.75-1044.75 | 1039.75-1037.50 | 1031.25-1033.00 |

6. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.98)

| | |
|----------------|------------|
| 1066.41 | +2/8 |
| 1064.45 | +1/8 |
| 1062.50 | 8/8 |
| 1060.55 | 7/8 |
| 1058.59 | 6/8 |
| 1056.64 | 5/8 |
| 1054.69 | 4/8 |
| 1052.73 | 3/8 |
| 1050.78 | 2/8 |
| 1048.83 | 1/8 |
| 1046.88 | 0/8 |
| 1044.92 | -1/8 |
| 1042.97 | -2/8 |

Up (Interval=3.91)

| | |
|----------------|------------|
| 1070.31 | +2/8 |
| 1066.41 | +1/8 |
| 1062.50 | 8/8 |
| 1058.59 | 7/8 |
| 1054.69 | 6/8 |
| 1050.78 | 5/8 |
| 1046.88 | 4/8 |
| 1042.97 | 3/8 |
| 1039.06 | 2/8 |
| 1035.16 | 1/8 |
| 1031.25 | 0/8 |
| 1027.34 | -1/8 |
| 1023.44 | -2/8 |

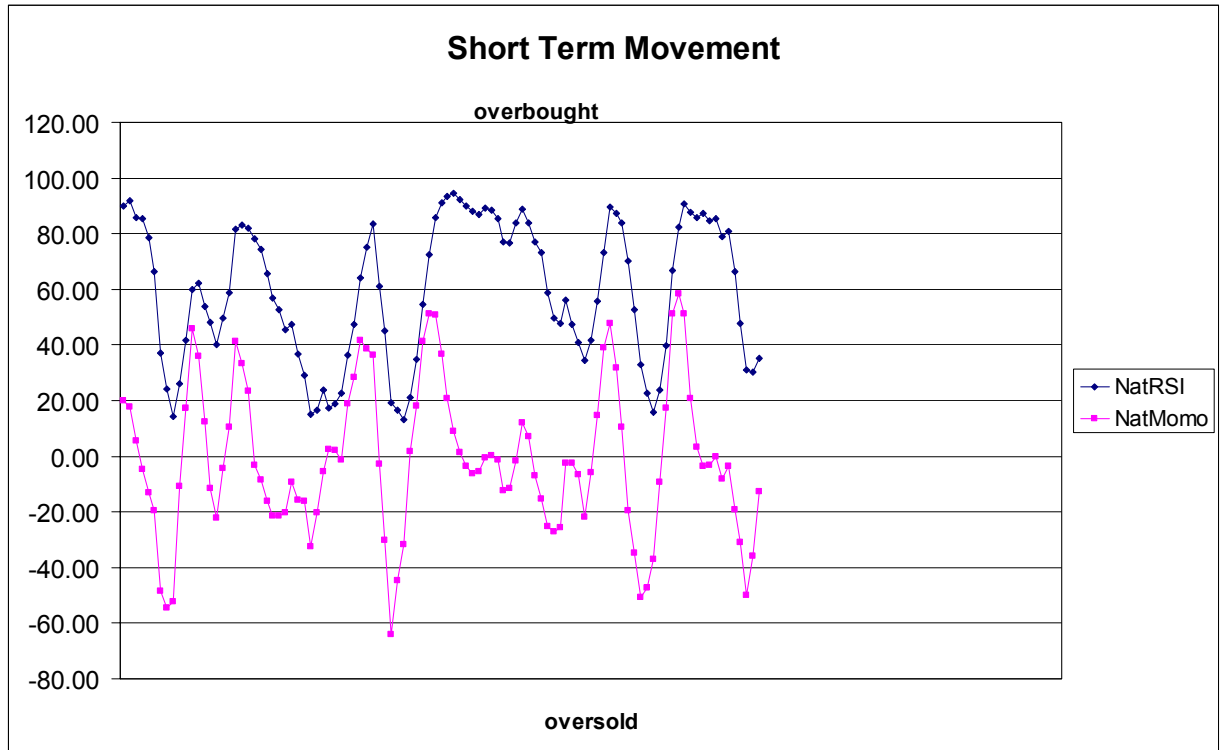
Down (Interval=3.91)

| | |
|----------------|------------|
| 1070.31 | +2/8 |
| 1066.41 | +1/8 |
| 1062.50 | 8/8 |
| 1058.59 | 7/8 |
| 1054.69 | 6/8 |
| 1050.78 | 5/8 |
| 1046.88 | 4/8 |
| 1042.97 | 3/8 |
| 1039.06 | 2/8 |
| 1035.16 | 1/8 |
| 1031.25 | 0/8 |
| 1027.34 | -1/8 |
| 1023.44 | -2/8 |

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

| | 1 st Sell level | 2 nd Sell level |
|---------------------|----------------------------|----------------------------|
| | 1057.00-1059.25 | 1065.50-1067.75 |
| Central line | 1054.75 | |
| | 1048.25 | 1043.75-1041.75 |
| | 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 |
|--------|-------|-----------------------|-------|--------|--------------|-----------|-------|
| Sep 30 | 08:15 | ADP Employment | Sep | -250K | -200K | -298K | |
| Sep 30 | 08:30 | GDP - Final | Q2 | -1.2% | -1.2% | -1.0% | |
| Sep 30 | 09:45 | Chicago PMI | Sep | 53.5 | 52.0 | 50.0 | |
| Sep 30 | 10:30 | Crude Inventories | 09/25 | NA | NA | 2.85M | |
| Oct 01 | 08:30 | Personal Income | Aug | 0.0% | 0.1% | 0.0% | |
| Oct 01 | 08:30 | Personal Spending | Aug | 1.2% | 1.1% | 0.2% | |
| Oct 01 | 08:30 | Initial Claims | 09/26 | 540K | 535K | 530K | |
| Oct 01 | 08:30 | Continuing Claims | 09/19 | 6100K | 6178K | 6138K | |
| Oct 01 | 10:00 | Construction Spending | Aug | -0.4% | -0.2% | -0.2% | |
| Oct 01 | 10:00 | ISM Index | Sep | 55.7 | 54.0 | 52.9 | |
| Oct 01 | 10:00 | Pending Home Sales | Aug | 1.0% | 1.0% | 3.2% | |
| Oct 01 | 14:00 | Auto Sales | Sep | NA | NA | NA | |

Copyright 2007 by Natus.com Ltd. All rights are reserved. Photocopying and further distribution of this newsletter are strictly prohibited. Information, opinion, research, and commentary contained herein is obtained from sources believed to be reliable; their reliability, however, cannot be guaranteed. The maxim of Caveat Emptor applies – let the buyer beware! This newsletter is for education purpose only. It doesn't provide individual investment advice, or act as an investment advisor, or individually advocate the purchase or sale of any security or investment. In making any investment decision, you will rely solely on your own review and examination of the facts and the records relating to such investments. Past performance of our recommendations is not an indication of future performance. We shall have no liability of whatever nature in respect of any claim, damages, loss or expense arising out of or in connection with the reliance by you on the contents of our newsletter, any promotion, published material, alert or update.

| Date | ET | Release | For | Actual | Briefing.com | Consensus | Prior |
|--------|-------|-------------------|-----|--------|--------------|-----------|-------|
| Oct 01 | 14:00 | Truck Sales | Sep | | NA | NA | NA |
| Oct 02 | 08:30 | Average Workweek | Sep | | 33.1 | 33.1 | 33.1 |
| Oct 02 | 08:30 | Hourly Earnings | Sep | | 0.1% | 0.2% | 0.3% |
| Oct 02 | 08:30 | Nonfarm Payrolls | Sep | | -225K | -180K | -216K |
| Oct 02 | 08:30 | Unemployment Rate | Sep | | 9.9% | 9.8% | 9.7% |
| Oct 02 | 10:00 | Factory Orders | Aug | | -1.7% | 0.5% | 1.3% |