



## Daily Trading Plan for Oct. 2, 2009

### 1. ESZ9 IN PREVIOUS DAY

Open	High	Low	Closing
1048.75	1049.00	1024.50	1027.50

### 2. PIVOTS FOR ESZ9

	Daily	Weekly	Monthly	Yearly
R3	1067.33	1120.17	1173.58	2082.17
R2	1058.17	1095.83	1124.67	1781.33
R1	1042.83	1078.42	1088.83	1340.67
<b>PPT</b>	<b>1033.67</b>	<b>1054.08</b>	<b>1039.92</b>	<b>1039.83</b>
S1	1018.33	1036.67	1004.08	599.17
S2	1009.17	1012.33	955.17	448.75
S3	993.83	994.92	919.33	298.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>1<sup>st</sup> Sell level</b>	<b>1036.75-1037.50</b>	<b>1055.50-1058.75</b>
<b>2<sup>nd</sup> Sell level</b>	<b>1044.25-1047.50</b>	<b>1075.00-1078.75</b>
<b>1<sup>st</sup> Buy level</b>	<b>1018.75-1016.00</b>	<b>1018.75-1014.00</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1012.25-1010.25</b>	<b>1003.25-998.75</b>

#### 4. DAILY OUTLOOK

First day of Oct., the market was in the hurry undo the end of quarter window dressing.. ES not only broke its 10 days moving average line, but also it broke its 20 day moving average line. At the end of the day price was just sitting above 40 day moving average line. Broad heavy selling hit all the markets except bond market. The advance/decline ratio was very negative — adv. vs dec = 1:5. — but was very similar to the first day of Sept. Today we may see ES go down a little further to shake out weak longs and then bounce up for closing.

ESZ9 DAILY Chart



## 5. TRADING STRATEGY FOR Oct. 2, 2009

On 60 min chart, ES broke its multiple H&S pattern neckline 1040-42 range and dipped further low area. It is likely for ES to continue going down to a big broad H&S pattern neckline area 1016-14 range. If ES fails to hold up 1021.75 overnight, then 1016-14 will be very important for this month trading. A break below and close below that level will indicate primary wave 2 is over, and a big declining move toward 975 will be on the way. ES may bounce in the early morning session. As long as price doesn't go above 1049, we continue looking for short entry 1044.25-42.75 or lower level 1039.75-37.50 range. If ES gaps down at open, we will look for scalping long entry around 1018.25-16 or for a long entry around 1012.25 - 08.50

### ESZ9 INTRADAY



### INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
<b>Sell level</b>	<b>1037.50-1039.75</b>	<b>1042.75-1044.25</b>	<b>1047.50-1048.75</b>
<b>Buy level</b>	<b>1018.25-1016.00</b>	<b>1012.25-1010.50</b>	<b>1007.75-1004.50</b>

## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### 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

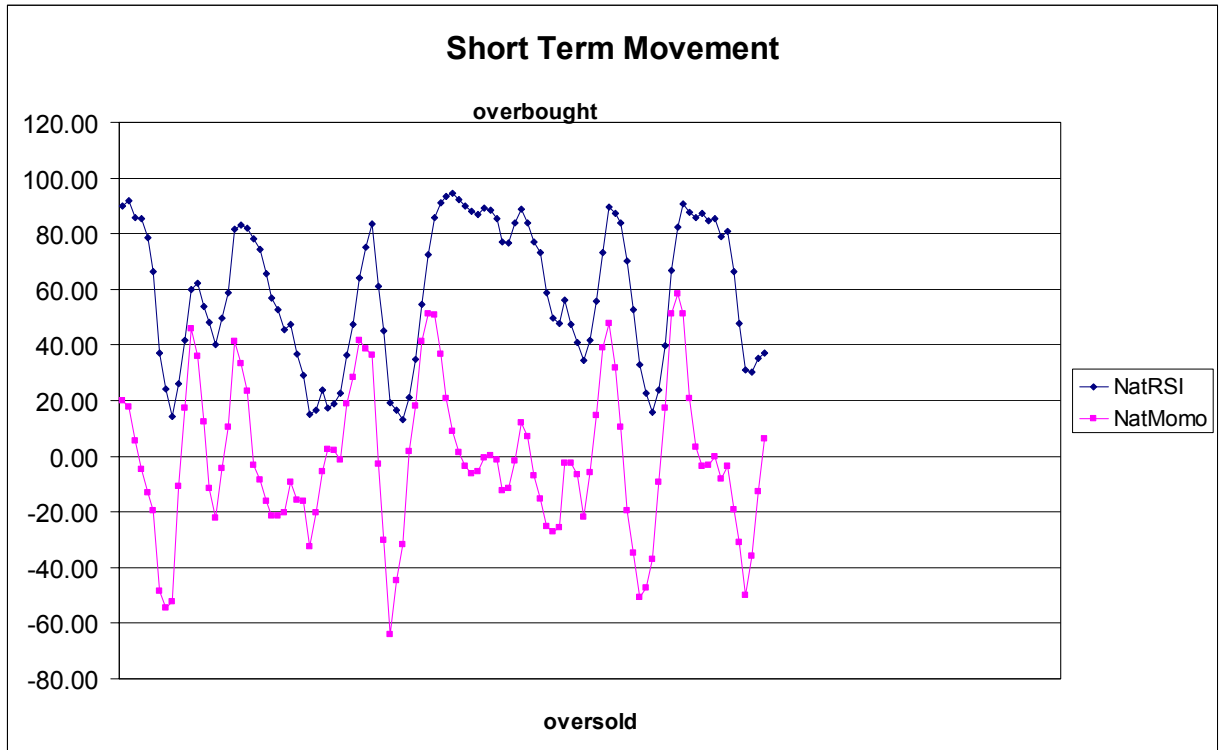
### Down (Interval=3.91)

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

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1035.25-1037.50	1040.75-1043.50
Central line	1027.50	
	1018.75-1016.00	1012.25-1010.50
	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
Oct 02	08:30	<a href="#">Average Workweek</a>	Sep		33.1	33.1	33.1
Oct 02	08:30	<a href="#">Hourly Earnings</a>	Sep		0.1%	0.2%	0.3%
Oct 02	08:30	<a href="#">Nonfarm Payrolls</a>	Sep		-225K	-180K	-216K
Oct 02	08:30	<a href="#">Unemployment Rate</a>	Sep		9.9%	9.8%	9.7%
Oct 02	10:00	<a href="#">Factory Orders</a>	Aug		-1.7%	0.5%	1.3%