



Daily Trading Plan for Oct. 6, 2009

1. ESZ9 IN PREVIOUS DAY

Open	High	Low	Closing
1024.50	1038.50	1021.25	1036.50

2. PIVOTS FOR ESZ9

	Daily	Weekly	Monthly	Yearly
R3	1060.17	1103.75	1173.58	2082.17
R2	1049.33	1084.75	1124.67	1781.33
R1	1042.92	1053.25	1088.83	1340.67
PPT	1032.08	1034.25	1039.92	1039.83
S1	1025.67	1002.75	1004.08	599.17
S2	1014.83	983.75	955.17	448.75
S3	1008.42	952.25	919.33	298.33

3. FOCUS NUMBERS

	Daily	Weekly
1st Sell level	1039.25-1041.75	1046.75-1044.25
2nd Sell level	1055.75-1054.75	1052.25-1056.00
1st Buy level	1021.25-1020.50	1004.25-1005.25
2nd Buy level	1012.50	989.00-991.25

4. DAILY OUTLOOK

ES bounced off 40 daily moving average line and closed under 10/20 daily moving average lines yesterday. As long as ES doesn't close above 1050 line, the short-term trend remains downside, and one more downside push towards 1024 area should be expected. If ES goes above 1050 line and closes above it, it indicates that ES will go further up to 1075-80 to retest top or make new highs again. If ES fails to breakout 1041.75 line, but instead breaks down 1024 line in the early morning, then 1012 or lower 1005.50-04.25 range should be expected.

ESZ9 DAILY Chart



5. TRADING STRATEGY FOR Oct. 6, 2009

On 60 min chart, ES bounced from its low band of the downtrend channel and closed at high trading range. Today ES may make a continuation high first before it makes a reversal move again. If the price goes up 1041.75 or 1044.75 first (short entry) in the early morning session, we will look for reversal signal after 11am. If the price goes down first, as long as price doesn't go below 1031.25 line (scalping long entry), we still look for one more bounce up to yesterday's high area. A move below 1029.75 will be negative, specially below 1024.50 line, and then lower to 1014-12 range should be expected.

ESZ9 INTRADAY



INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
Sell level	1037.50-1039.75	1047.75-1046.25	1055.75-1056.50
Buy level	1031.25-1030.50	1021.25-1019.75	1012.50-1010.50

6. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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

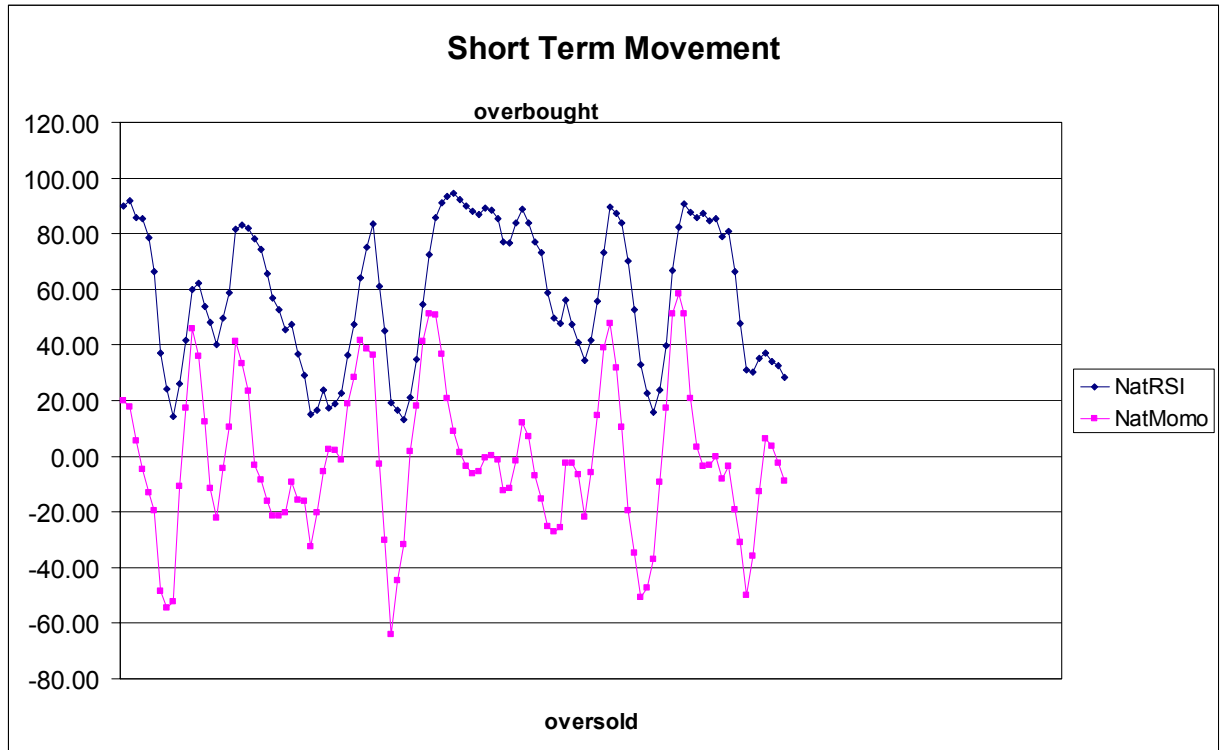
Down (Interval=3.91)

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 st Sell level	2 nd Sell level
	1039.75	1042.50-1045.25
Central line	1036.75	
	1031.25-1028.50	1023-1020.25
	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
Oct 07	10:30	Crude Inventories	10/02	NA	NA	NA	2.80M
Oct 07	14:00	Consumer Credit	Aug	-15.0B	-9.5B	-9.5B	-21.6B
Oct 07	14:00	Treasury Budget	Sep	NA	NA	NA	NA
Oct 08	08:30	Initial Claims	10/03	550K	550K	NA	551K
Oct 08	08:30	Continuing Claims	09/26	6050K	6050K	NA	6090K
Oct 08	10:00	Wholesale Inventories	Aug	-1.2%	-1.2%	-1.0%	-1.4%
Oct 09	08:30	Trade Balance	Aug	-31.0B	-31.0B	-32.9B	-32.0B