



## Daily Trading Plan for Oct. 7, 2009

### 1. ESZ9 IN PREVIOUS DAY

| Open    | High    | Low     | Closing |
|---------|---------|---------|---------|
| 1043.00 | 1056.75 | 1042.50 | 1048.50 |

### 2. PIVOTS FOR ESZ9

|            | Daily          | Weekly         | Monthly        | Yearly         |
|------------|----------------|----------------|----------------|----------------|
| R3         | 1070.25        | 1103.75        | 1173.58        | 2082.17        |
| R2         | 1063.50        | 1084.75        | 1124.67        | 1781.33        |
| R1         | 1056.00        | 1053.25        | 1088.83        | 1340.67        |
| <b>PPT</b> | <b>1049.25</b> | <b>1034.25</b> | <b>1039.92</b> | <b>1039.83</b> |
| S1         | 1041.75        | 1002.75        | 1004.08        | 599.17         |
| S2         | 1035.00        | 983.75         | 955.17         | 448.75         |
| S3         | 1027.50        | 952.25         | 919.33         | 298.33         |

### 3. FOCUS NUMBERS

|                                  | Daily                  | Weekly                 |
|----------------------------------|------------------------|------------------------|
| <b>1<sup>st</sup> Sell level</b> | <b>1056.75-1058.75</b> | <b>1046.75-1044.25</b> |
| <b>2<sup>nd</sup> Sell level</b> | <b>1063.75-1064.75</b> | <b>1052.25-1056.00</b> |
|                                  |                        |                        |
| <b>1<sup>st</sup> Buy level</b>  | <b>1041.75-1039.75</b> | <b>1004.25-1005.25</b> |
| <b>2<sup>nd</sup> Buy level</b>  | <b>1031.25-1029.75</b> | <b>989.00-991.25</b>   |

#### 4. DAILY OUTLOOK

ES formed a bull flag on daily chart and regained power from its 10/20 daily moving average lines. If ES can breakout yesterday's high 1056.75, it indicates the upside sub-wave 3 hasn't completed yet. our original target 1123-58 range will come back into attention again. If ES fails to breakout 1054, instead of going below 1039.75 line, it suggests the downside correction may still be in progress and needs time to complete in the coming week.

ESZ9 DAILY Chart



## 5. TRADING STRATEGY FOR Oct. 7, 2009

Today 1038.25 line will be the key area. As long as this 1038.25-39.75 range holds up ES, it is likely for ES to move back up yesterday's high area or move further up to retest 1065.75 area (short entry). A break above 1066.50 will be bullish. It indicates 1075-80 (short entry) will be next target. A move below 1037.50 will be little bearish. There is possible for ES to move down to fill 1036.50 gap and search for support around 1031-29 (long entry) range before it bounces up again.

### ESZ9 INTRADAY



### INTRADAY SCALPING NUMBERS

|                   | Very Aggressive        | Aggressive             | Conservative           |
|-------------------|------------------------|------------------------|------------------------|
| <b>Sell level</b> | <b>1056.25-1058.50</b> | <b>1063.75-1065.00</b> | <b>1074.75-1076.50</b> |
| <b>Buy level</b>  | <b>1041.75-1039.75</b> | <b>1031.25-1029.50</b> | <b>1021.50-1020.75</b> |

## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

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

### Up (Interval=3.91)

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

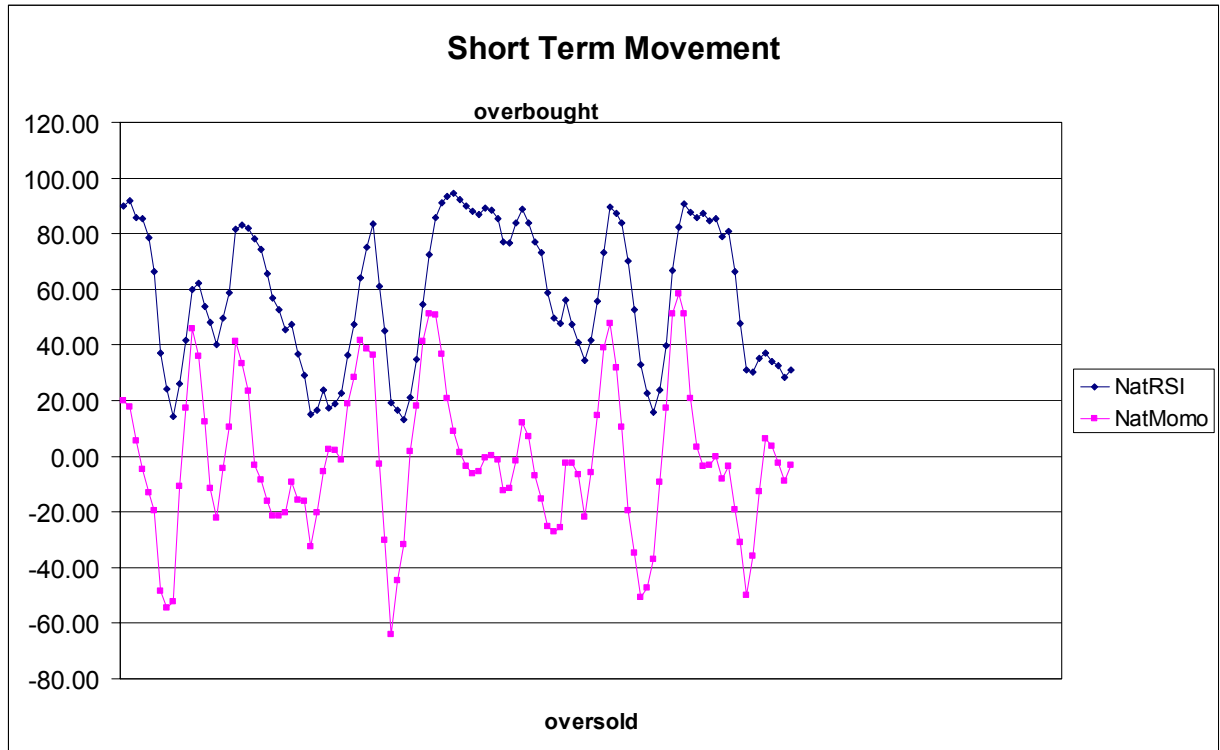
### Down (Interval=3.91)

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

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

|                     | 1 <sup>st</sup> Sell level | 2 <sup>nd</sup> Sell level |
|---------------------|----------------------------|----------------------------|
|                     | 1053.25-1055.50            | 1061.75-1062.75            |
| <b>Central line</b> | <b>1048.50</b>             |                            |
|                     | 1042-1041.75               | 1033.25-1035.75            |
|                     | 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 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 |