



## Daily Trading Plan for Oct. 13, 2009

### 1. ESZ9 IN PREVIOUS DAY

Open	High	Low	Closing
1073.00	1076.75	1067.00	1071.50

### 2. PIVOTS FOR ESZ9

	Daily	Weekly	Monthly	Yearly
R3	1086.25	1031.17	1173.58	2082.17
R2	1081.25	1099.83	1124.67	1781.33
R1	1076.50	1083.92	1088.83	1340.67
<b>PPT</b>	<b>1071.75</b>	<b>1052.58</b>	<b>1039.92</b>	<b>1039.83</b>
S1	1066.75	1036.67	1004.08	599.17
S2	1062.00	1005.33	955.17	448.75
S3	1057.00	989.42	919.33	298.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>1<sup>st</sup> Sell level</b>	<b>1079.00-1081.75</b>	<b>1083.25-1085.75</b>
<b>2<sup>nd</sup> Sell level</b>	<b>1086.50-1085.75</b>	<b>1113.25-1115.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>1062.25-1064.25</b>	<b>1045.00-1042.00</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1057.25-1054.75</b>	<b>1021.75-1019.75</b>

#### 4. DAILY OUTLOOK

ES paused around its previous high 1075.75 area yesterday. It gapped up and held above 1073.50 quite a long time until it gave up later afternoon. Because yesterday was a holiday the volume was very thin. Plus it was first day of option expiration week. If ES can't breakout 1076.75 this morning, then it is likely to pull back into 1058 area before it tries going up again. It is very possible for early morning session to repeat yesterday's range if overnight trading is muted.

ESZ9 DAILY Chart



## 5. TRADING STRATEGY FOR Oct. 13, 2009

Monday ES formed another narrow range day with a spinning top. Based on 60min chart, the wave pattern seems to be complete, but the price still missed several points. Today, if ES can breakout 1076.75, we are looking for 1083-86 range for short. If ES fails to breakout 1076.75, the price will go down first until it finds the option support level. The key line is around 1066-65 range or down a little around 1062.25-64.25 (scalping long entry). The major support remains around 1056-52 range.

### ESZ9 INTRADAY



### INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
<b>Sell level</b>	<b>1076.50-1077.75</b>	<b>1079.75-1081.25</b>	<b>1085.75-1086.50</b>
<b>Buy level</b>	<b>1065.25-1062.75</b>	<b>1058.25-1059.00</b>	<b>1053.50-1050.75</b>

## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

1082.03	+2/8
1080.08	+1/8
1078.13	8/8
1076.17	7/8
1074.22	6/8
1072.27	5/8
1070.31	4/8
1068.36	3/8
1066.41	2/8
1064.45	1/8
1062.50	0/8
1060.55	-1/8
1058.59	-2/8

### Up (Interval=1.95)

1089.84	+2/8
1087.89	+1/8
1085.94	8/8
1083.98	7/8
1082.03	6/8
1080.08	5/8
1078.13	4/8
1076.17	3/8
1074.22	2/8
1072.27	1/8
1070.31	0/8
1068.36	-1/8
1066.41	-2/8

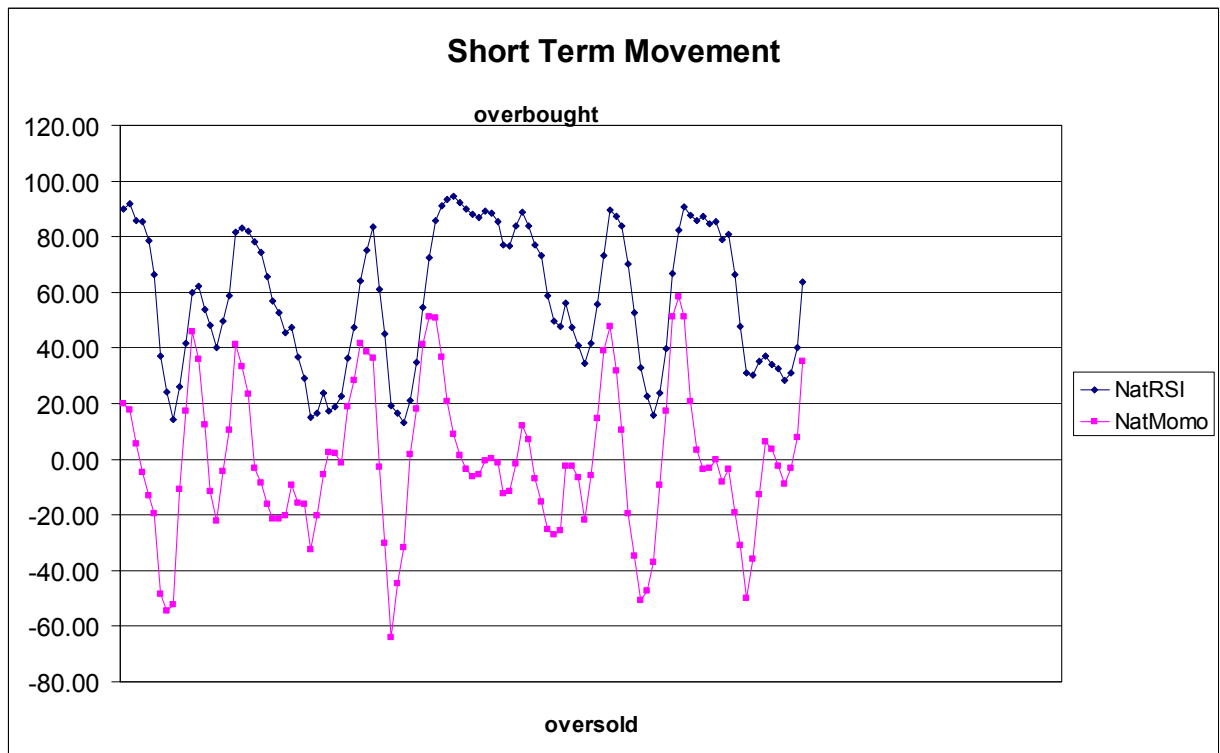
### Down (Interval=3.91)

1082.03	+2/8
1080.08	+1/8
1078.13	8/8
1076.17	7/8
1074.22	6/8
1072.27	5/8
1070.31	4/8
1068.36	3/8
1066.41	2/8
1064.45	1/8
1062.50	0/8
1060.55	-1/8
1058.59	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1073-1075.75	1079.75-1082.75
Central line	1071.50	
	1065.75-1067	1062.25-1060.25
	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 14	08:30	<a href="#">Export Prices ex-ag.</a>	Sep	NA	NA	NA	0.8%
Oct 14	08:30	<a href="#">Import Prices ex-oil</a>	Sep	NA	NA	NA	0.4%
Oct 14	08:30	<a href="#">Retail Sales</a>	Sep	-2.7%	-2.1%	-2.1%	2.7%
Oct 14	08:30	<a href="#">Retail Sales ex-auto</a>	Sep	-0.3%	0.2%	0.2%	1.1%
Oct 14	10:00	<a href="#">Business Inventories</a>	Aug	-1.2%	-0.9%	-0.9%	-1.0%
Oct 14	14:00	FOMC Minutes	Sep				
Oct 15	08:30	<a href="#">Initial Claims</a>	10/10	540K	525K	525K	521K
Oct 15	08:30	<a href="#">Continuing Claims</a>	10/03	6000K	6060K	6060K	6040K
Oct 15	08:30	<a href="#">Core CPI</a>	Sep	0.1%	0.1%	0.1%	0.1%
Oct 15	08:30	<a href="#">CPI</a>	Sep	0.2%	0.2%	0.2%	0.4%
Oct 15	10:00	<a href="#">Philadelphia Fed</a>	Oct	13.5	12.3	12.3	14.1
Oct 15	13:00	<a href="#">Crude Inventories</a>	10/09				-0.98M

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Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior
Oct 16	09:00	Net Long-Term TIC Flows	Aug		NA	NA	15.3B
Oct 16	09:15	Capacity Utilization	Sep		70.1%	69.7%	69.6%
Oct 16	09:15	Industrial Production	Sep		0.4%	0.1%	0.8%
Oct 16	09:55	Mich Sentiment-Prel	Oct		74.0	73.5	73.5