



## Daily Trading Plan for Oct. 27, 2009

### 1. ESZ9 IN PREVIOUS DAY

Open	High	Low	Closing
1077.00	1088.50	1061.25	1066.50

### 2. PIVOTS FOR ESZ9

	Daily	Weekly	Monthly	Yearly
R3	1110.17	1121.83	1173.58	2082.17
R2	1099.33	1110.17	1124.67	1781.33
R1	1082.92	1093.58	1088.83	1340.67
<b>PPT</b>	<b>1072.08</b>	<b>1081.92</b>	<b>1039.92</b>	<b>1039.83</b>
S1	1055.67	1065.33	1004.08	599.17
S2	1044.83	1053.67	955.17	448.75
S3	1028.42	1037.08	919.33	298.33

### 3. FOCUS NUMBERS

	Daily	Weekly
<b>1<sup>st</sup> Sell level</b>	<b>1076.25-1078.25</b>	<b>1098.00-1099.00</b>
<b>2<sup>nd</sup> Sell level</b>	<b>1083.00-1084.75</b>	<b>1127.25-1129.75</b>
<b>Key #</b>	<b>1062.50-1061.25</b>	<b>1086.25-1085.50</b>
<b>1<sup>st</sup> Buy level</b>	<b>1055.25-1053.00</b>	<b>1055.75-1057.25</b>
<b>2<sup>nd</sup> Buy level</b>	<b>1042.50-1043.50</b>	<b>1042.25-1040.75</b>

#### 4. DAILY OUTLOOK

ES had its 4th attempt to breakdown 20-day ema line. Should ES really make it this time? It will depend on how the price reacts on 40-day ema line when the time comes. So far we only can say that the current declining move is coming from the completion of bullish butterfly pattern. The price needs to go below 1040 and close under it to give a confirmation that medium-term Top is in. So step by step, today 1052.50-1050 will be important level for the bulls. A move below it will indicate a further low to 1042-40 remains in view.

ESZ9 DAILY Chart



## 5. TRADING STRATEGY FOR Oct. 27, 2009

It is very possible for ES to bounce up to 1073 or higher to 1078 (short entry) for testing if overnight trading holds the 1060-57.50 range. Yesterday's high shouldn't be violated today and need to act as a solid resistance level for the next leg down move. A move below 1055.25 will be quite bearish. A continuation low could push price down further to 1042-40 (long entry) range. If ES is able to hold up 1055.25 line (long entry), a small bounce up to 1069-1070.50 or little higher to 1075-78 range should be expected.

### ESZ9 INTRADAY



### INTRADAY SCALPING NUMBERS

	Very Aggressive	Aggressive	Conservative
<b>Sell level</b>	<b>1069.75-1070.50</b>	<b>1075.75-1078.00</b>	<b>1084.75-1083.50</b>
<b>Buy level</b>	<b>1060.25-1059.75</b>	<b>1055.25-1053.50</b>	<b>1046.00-1043.50</b>

## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=3.91)

1101.56	+2/8
1097.66	+1/8
<b>1093.75</b>	<b>8/8</b>
<b>1089.84</b>	<b>7/8</b>
<b>1085.94</b>	<b>6/8</b>
<b>1082.03</b>	<b>5/8</b>
<b>1078.13</b>	<b>4/8</b>
<b>1074.22</b>	<b>3/8</b>
<b>1070.31</b>	<b>2/8</b>
<b>1066.41</b>	<b>1/8</b>
<b>1062.50</b>	<b>0/8</b>
1058.59	-1/8
1054.69	-2/8

### Up (Interval=3.91)

1101.56	+2/8
1097.66	+1/8
<b>1093.75</b>	<b>8/8</b>
<b>1089.84</b>	<b>7/8</b>
<b>1085.94</b>	<b>6/8</b>
<b>1082.03</b>	<b>5/8</b>
<b>1078.13</b>	<b>4/8</b>
<b>1074.22</b>	<b>3/8</b>
<b>1070.31</b>	<b>2/8</b>
<b>1066.41</b>	<b>1/8</b>
<b>1062.50</b>	<b>0/8</b>
1058.59	-1/8
1054.69	-2/8

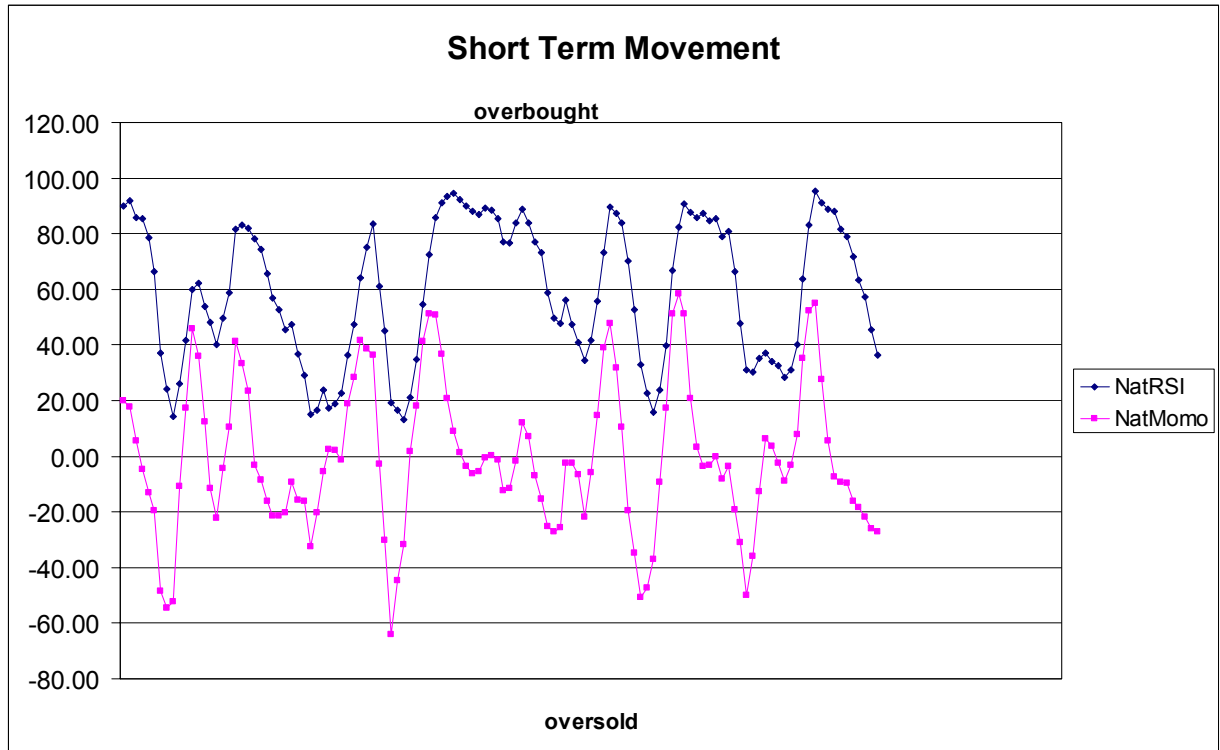
### Down (Interval=3.91)

1085.94	+2/8
1082.03	+1/8
<b>1078.13</b>	<b>8/8</b>
<b>1074.22</b>	<b>7/8</b>
<b>1070.31</b>	<b>6/8</b>
<b>1066.41</b>	<b>5/8</b>
<b>1062.50</b>	<b>4/8</b>
<b>1058.59</b>	<b>3/8</b>
<b>1054.69</b>	<b>2/8</b>
<b>1050.78</b>	<b>1/8</b>
<b>1046.88</b>	<b>0/8</b>
1042.97	-1/8
1039.06	-2/8

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

	1 <sup>st</sup> Sell level	2 <sup>nd</sup> Sell level
	1069.25-1072.25	1075.25-1078.25
<b>Central line</b>	<b>1069.25</b>	
	1060.25-1057.25	1051.25-1048.25
	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 27	09:00	CaseShiller Home Price Index	Aug	-13.0%	-11.90%	-13.30%	
Oct 27	09:00	Consumer Confidence	Oct	52.6	53.5	53.1	
Oct 28	08:30	Durable Orders	Sep	0.5%	1.0%	-2.4%	
Oct 28	08:30	Durable Orders ex Transportation	Sep	0.1%	0.7%	0.0%	
Oct 28	10:00	New Home Sales	Sep	450K	440K	429K	
Oct 28	10:30	Crude Inventories	10/23	NA	NA	1.31M	
Oct 29	08:30	Chain Deflator-Adv.	Q3	1.3%	1.3%	0.0%	
Oct 29	08:30	GDP-Adv.	Q3	2.5%	3.2%	-0.7%	
Oct 29	08:30	Initial Claims	10/24	520K	525K	531K	
Oct 29	08:30	Continuing Claims	10/17	5890K	5915K	5923K	
Oct 30	08:30	Personal Income	Sep	-0.2%	0.0%	0.2%	
Oct 30	08:30	Personal Spending	Sep	-0.7%	-0.5%	1.3%	

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Date	ET	Release	For	Actual	Briefing.com	Consensus	Prior
Oct 30	08:30	PCE Prices	Sep		-0.5%	-0.5%	-0.5%
Oct 30	08:30	Core PCE Prices	Sep		0.1%	0.2%	0.1%
Oct 30	09:45	Chicago PMI	Oct		51.0	48.7	46.1
Oct 30	09:55	Mich Sentiment-Rev	Oct		70.3	70.0	69.4
Oct 30	10:00	Employment Cost Index	Q3		0.2%	0.4%	0.4%