

The Intraday Traders Daily ES Advantage Report

Monday

27-Oct-08

~20 Day ATR 73
 ~5 Day ATR 54
 PD's Range 57

Daily Range: Last # of Days Back			
5 Days	4 Days	3 Days	2 Days
50	35	61	67

Yesterday's High to Low #s
Key Fibonacci Numbers
 High 897
 Low 840

Patterns Affecting Upcoming Trading Session

NR4 Day No
 WR4 Day No
 Inside Day No
 Outside Day No
 Doji Day Yes
 % of PD's Range 85%
 % of Above/Below 20 Day ATR 78%
 Gap Day Yes
 Gap Filled No

Ratios Price
 4.25 1061
 2.618 989.226
 1.982 952.974
1.618 932.226
1.272 912.504
1 **897**
 0.786 884.802
 0.618 875.226

Key Daily Support and Resistance Numbers

PD's High 897 VAH-above 927
 PD's Midpt. 868.5 POC-above 916
 PD's Low 840 VAL-above 910
 PD's Open 855
 PD's Close 869 **VAH-today 882**
PD's 2hr Hi 897 POC-today 868
PD's 2hr Lo 857 VAL-today 858

0.5 868.5
 0.382 861.774
 0.236 853.452
0 **840**
 -0.236 826.548
 -0.382 818.226
-0.5 811.5
 -0.618 804.774
 -0.786 795.198
-1 783
 -1.272 767.496
 -1.618 747.774
 -1.982 727.026
 -2.618 690.774
 -4.25 597.75

Floor Traders Pivot Points

R4 1039.667
 midpoint 1011.167
R3 982.6667
 midpoint 954.1667
R2 925.6667
 midpoint 911.5
R1 897.3333
 midpoint 883
PP 868.6667
 midpoint 854.5
S1 840.3333
 midpoint 826
S2 811.6667
 midpoint 783.1667
S3 754.6667
 midpoint 726.1667
S4 697.6667

Important Trading Reference Numbers

Daily Closing Numbers Weekly and Monthly #s
 ADD -1990 PW's Open 956
 TRIN 1.33 PW's Close 869
 VIX 78.93 PW's High 994
 60 min %K 39 PW's Low 840
 60 min %D 43 PM's Open 1282
 Globex Hi 886 PM's Close 1130
 Globex Lo 825 PM's High 1306
 12:30pm Opn 875 PM's Low 1137
 DAX 6 am Opn 4080 Fed Day # 1263

PreMkt Vol 320,000 Check Intraday Timing of News Events @
 50/50 Setup Down www.nasdaq.com/asp/EconodayFrame.asp

Today Price Action Flow Analysis and Comments:

1. World Markets at lows of 26 years...do not panic...our trade setups are solid...trade the charts only.
2. Market tested 858 in premarket, after Europe opened, looks like it is coming down...823.75 is MOB low
3. Expect high volatility...widen stops and enter with sell stop limit type of orders...if you miss entry...WAIT.
4. If this is the day we crash, read limit down rules at CME website...S:R stops: 780...760...720...real low...