

07/18/13  
AM

Thursday

06:15:42

Questions to answer throughout the day:

- What is the market doing?
- What is the market trying to do?
- How well is it getting it done?

LastPrice DailyVolu ATR 2 mi

06:31:18 AM 3.3 :1 NYSE|1.7 :1 NASD 1678.50 165,107 0.585

Paper bulk sellers on OPEN

06:34 Ben: SEP S&P opening range 1678-1678.50

07:00:21 AM 3.44 :1 NYSE|1.32 :1 NASD 1682.25 283,278 0.861

Today's tiny's may just be locals taking opposite to SP pit.

07:53 Ben: 10b410

08:00:28 AM 4.32 :1 NYSE|2.04 :1 NASD 1688.00 554,691 0.872

Paper Buying at top of hour.

09:00:43 AM 4.03 :1 NYSE|1.6 :1 NASD 1685.75 719,580 0.685

10:00:24 AM 2.96 :1 NYSE|1.27 :1 NASD 1684.00 851,906 0.689

11:01:59 AM 2.9 :1 NYSE|1.37 :1 NASD 1684.50 974,268 0.763

After initial push this morning has turned into total CHOP day.

12:00:33 PM 2.88 :1 NYSE|1.52 :1 NASD 1685.75 1,046,45 0.661

What a crazy day some direction, however volume so light it is more of a chase and pray if I were to trade.

01:00:45 PM 2.95 :1 NYSE|1.25 :1 NASD 1684.50 1,224,19 0.77

Locals sell to paper buyers on close, look light long.

01:15:32 PM 2.76 :1 NYSE|1.24 :1 NASD 1680.75 1,327,77 1.11

Elephant Stomps/TINYS

ES 09-13		
Ask	1680.25	74
Bid	1680.00	57
Volume	1333000	
12:59:50 PM	1684.50	549
11:00:56 AM	1685.00	500
9:05:51 AM	1685.25	500
8:39:40 AM	1687.50	500
8:12:31 AM	1687.25	600
8:10:35 AM	1688.00	500
7:43:38 AM	1686.25	812
7:42:20 AM	1686.00	529
7:39:31 AM	1686.25	926
7:38:44 AM	1686.25	1017
6:53:08 AM	1681.00	500

ES Opening	1681.75	DELTA
15 MIN Range = Hi		
Lo	1677.50	4.25
VAL High -	1678.00	
POC -	1677.50	
VAL Low -	1675.00	3.00

NOTE: Numbers are in thousands. Repeat for missed nums. Also \* in column for times I missed volume.

ES	Volume	Change
OPEN	165	
10	283	118
11	554	271
12	719	165
1	851	132
2	974	123
3	1046	72
Cash CLOSE	1224	178
PIT CLOSE	1327	103

SP_Pit	1678.50	DELTA
Opening Range =		
Sp_Pit	1678.00	0.50
SP_Pit	1688.30	
Day High -		
Day Low -	1678.00	10.30
Closing Range	1681.00	
High -		
Low -	1680.30	0.70
Settle -	1680.60	
Net Change -	5.00	

Today turned out to be a non-trading day for me. I did spot some tradable patterns that I could have taken a stab at.

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What I did well today:

- Missed initial push and didn't trade due to low volume expect CHOP
- Recognized not fully ready to trade

What could I have done better:

- Could have saved Ben Lichtenstein's chart prior to closing TDA TOS
- Today I could have stepped out and trade testing my limits better.

What will I do tomorrow to make things better:

- -Full nights sleep.
- Better documentation / tracking of trades
- Options expire tomorrow so will be careful trading due to increased CHOP.
- Be sure to be more aware of general market conditions

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