

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 min ( |
|-----------|-----------|-------------|
| 1698.25   | 334,893   | 0.676       |

06:39:59 AM -1.03 :1 NYSE 1.51 :1 NASD 1698.25 334,893 0.676

06:46:55 AMES open range 1697 – 1698.75

06:34 Ben: DEC S&P opening range 1697.50-1698.50

07:00:26 AM 1.1 :1 NYSE 1.26 :1 NASD 1698.00 415,387 0.727

08:01:48 AM 1.43 :1 NYSE 1.26 :1 NASD 1696.00 643,892 0.773

09:00:33 AM 1.64 :1 NYSE 1.3 :1 NASD 1694.00 771,734 0.661

10:00:20 AM 1.43 :1 NYSE 1.22 :1 NASD 1695.25 883,114 0.531

11:06:14 AM 3.41 :1 NYSE 1.53 :1 NASD 1709.50 1,170,80 1.59

12:00:34 PM 9.93 :1 NYSE 3.08 :1 NASD 1722.75 1,756,24 1.86

02:00:33 PM 1718.50 2,326,88 0.794

CC and PC GS buying.

|                   |         |       |
|-------------------|---------|-------|
| ES Opening        | 1697.00 | DELTA |
| 15 MIN Range = Hi |         |       |
| Lo                | 1698.75 | 1.75  |
| VAL High -        | 1698.00 |       |
| POC -             | 1698.00 |       |
| VAL Low -         | 1695.50 | 2.50  |

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

| ES         | Volume | Change |
|------------|--------|--------|
| OPEN       | 334    |        |
| 10         | 415    | 81     |
| 11         | 643    | 228    |
| 12         | 771    | 128    |
| 1          | 883    | 112    |
| 2          | 1170   | 287    |
| 3          | 1756   | 586    |
| Cash CLOSE | * 2201 | 445    |
| PIT CLOSE  | 2326   | 125    |

|                 |         |       |
|-----------------|---------|-------|
| SP_Pit          | 1697.50 | DELTA |
| Opening Range = |         |       |
| Sp Pit          | 1698.50 | 1.00  |
| SP_Pit          | 1722.80 |       |
| Day High -      |         |       |
| Day Low -       | 1693.50 | 29.30 |
| Closing Range   |         |       |
| High -          | 1718.00 |       |
| Low -           | 1717.70 | 0.30  |
| Settle -        | 1717.80 |       |
| Net Change -    | 19.50   |       |

Elephant Stomps/TINYS

| ES 12-13    |         |      |
|-------------|---------|------|
| Ask         | 1718.50 | 93   |
| Bid         | 1718.25 | 230  |
| Volume      | 2326893 |      |
| 1:14:33 PM  | 1718.00 | 500  |
| 1:00:26 PM  | 1718.50 | 500  |
| 1:00:00 PM  | 1718.50 | 500  |
| 12:59:58 PM | 1718.25 | 500  |
| 12:44:15 PM | 1718.50 | 500  |
| 12:40:26 PM | 1718.75 | 669  |
| 12:29:12 PM | 1717.50 | 941  |
| 12:27:53 PM | 1717.75 | 1000 |
| 12:27:52 PM | 1717.75 | 500  |
| 12:18:41 PM | 1718.50 | 500  |
| 12:12:11 PM | 1720.25 | 521  |
| 11:17:23 AM | 1712.50 | 500  |
| 11:01:58 AM | 1710.00 | 583  |
| 11:01:21 AM | 1711.00 | 687  |
| 11:01:03 AM | 1711.25 | 500  |
| 10:28:53 AM | 1697.00 | 749  |
| 8:04:14 AM  | 1696.00 | 701  |
| 8:04:14 AM  | 1696.00 | 588  |
| 7:48:10 AM  | 1695.00 | 752  |
| 7:11:30 AM  | 1698.50 | 500  |

09/18/13  
AM

Wednesday

06:12:03

What I did well today:

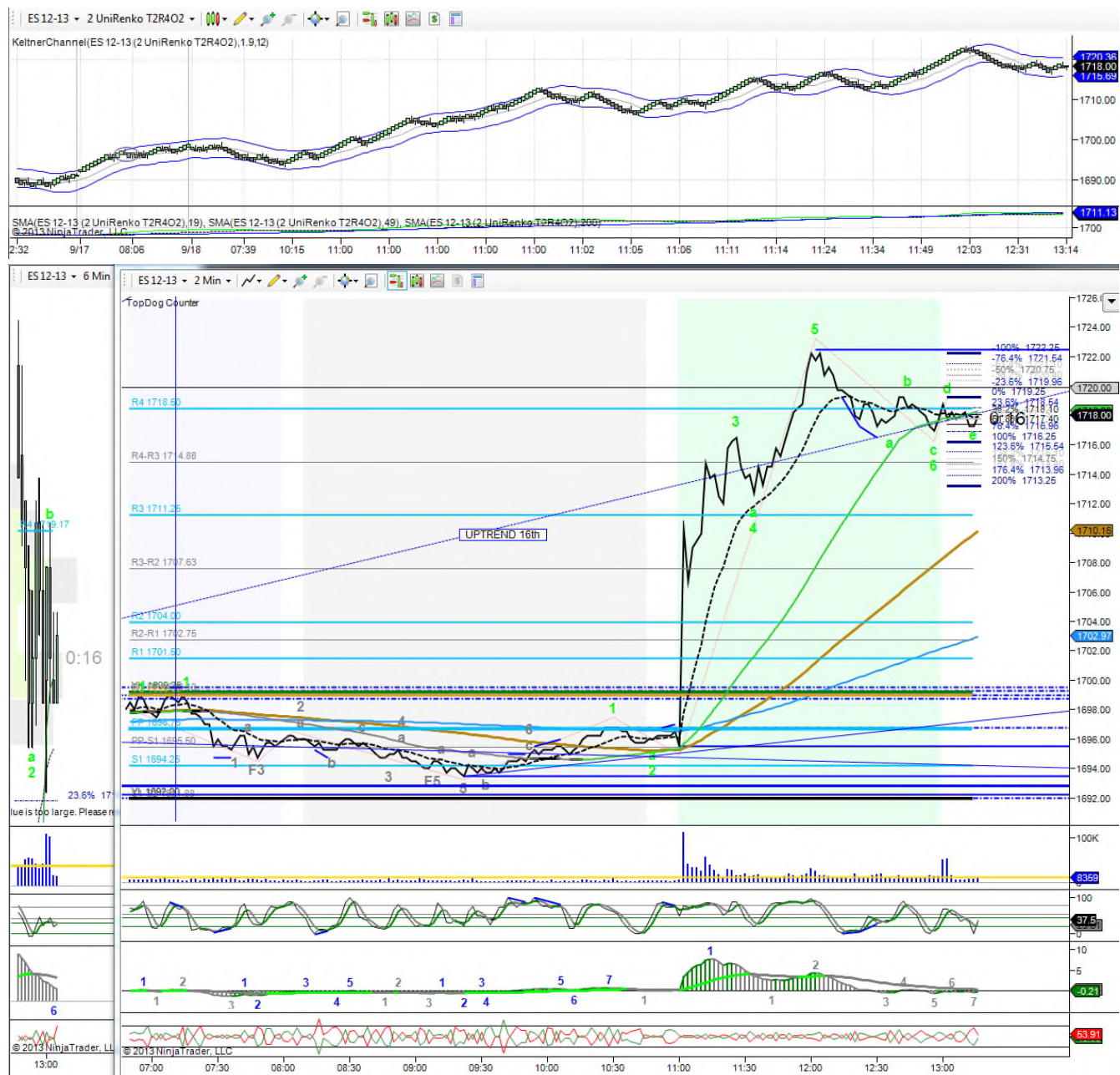
- I took the time to finish this even though I just wanted to walk away from all of this for a while.

What could I have done better: - Could have put some trap trades in place prior to FOMC announcement.

- I need to get back trading. - Many personal issues in my way lately.

What will I do tomorrow to make things better: - Remain calm

- Take one day at a time.



09/18/13

Wednesday

2

18SEP13.odt