

09/19/13
AM

Thursday

06:16:55

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 (
1723.00	352,072	0.631

06:30:17 AM 2.42 :1 NYSE|2.45 :1 NASD

Paper buyer on open.

06:42 Ben: DEC S&P opening range 1723.30-1722.80

06:51:34 AM ES open Range 1723.50- 1719.25

07:00:27 AM 1.09 :1 NYSE|1.67 :1 NASD 1721.25 607,884 0.955

08:00:24 AM 1.05 :1 NYSE|1.48 :1 NASD 1719.75 926,799 0.922

09:00:34 AM 1.47 :1 NYSE|1.35 :1 NASD 1716.50 1,158,48 0.784

10:00:28 AM 1.44 :1 NYSE|1.21 :1 NASD 1716.25 1,279,95 0.604

11:00:46 AM 2.07 :1 NYSE|1.14 :1 NASD 1714.00 1,440,82 0.642

12:00:47 PM 2.19 :1 NYSE|1.17 :1 NASD 1715.75 1,557,43 0.621

01:00:25 PM 1.86 :1 NYSE|1.16 :1 NASD 1715.25 1,783,06 0.727

Paper buys 1716 even 100 CARS on CC

01:16:13 PM 1.86 :1 NYSE|1.16 :1 NASD 1717.50 1,851,18 0.744

Paper sold to locals above where locals went short on PC

13:21 Ben: SP500 pit session closed pit HOD

1723.50 LOD 1713.50 settle 1717.40

ES Opening	1723.50	DELTA
15 MIN Range = Hi		
Lo	1719.25	4.25
VAL High -	1723.00	
POC -	1718.00	
VAL Low -	1698.50	24.50
NOTE: Numbers are in thousands. Repeat for missed nums. Also * in column for times I missed volume.		
ES	Volume	Change
OPEN	352	
10	607	255
11	926	319
12	1158	232
1	1279	121
2	1440	161
3	1557	117
Cash CLOSE	1783	226
PIT CLOSE	1851	68

Elephant Stomps/TINYS

ES 12-13		
Ask	1717.25	427
Bid	1717.25	590
Volume	1851180	
1:02:09 PM	1715.75	1072 BLO
12:48:25 PM	1716.25	563
12:46:18 PM	1716.50	1040 BLO
10:08:58 AM	1715.00	500
9:36:29 AM	1717.50	500
9:03:15 AM	1717.75	663
8:08:35 AM	1718.25	624
6:51:56 AM	1718.75	500
6:44:55 AM	1720.00	528

SP_Pit	1723.50	DELTA
Opening Range =		
Sp Pit	1722.80	0.70
SP_Pit	1723.50	
Day High -		
Day Low -	1713.50	10.00
Closing Range		
High -	1717.50	
Low -	1717.20	0.30
Settle -	1717.40	
Net Change -	-0.40	

What I did well today: DRYs

What could I have done better:

- Still need to trade.
- Not losing as big on DRYs now with bounce. Has weighed on my mind.

What will I do tomorrow to make things better:

- Honestly don't know, maybe go with more gusto.
- I am still printing out UniRenko Charts and will be looking for trading pattern of

opportunity. I think I am making this a lot more complicated than it really is, but isn't that always the case.

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