

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?

06:30:38 AM **1.04 :1 NYSE** **1.57 :1 NASD**

LastPrice	DailyVolu	ATR 2 mi
1670.00	205,125	0.782

Paper buys from Locals on Open

06:32 Ben: SEP S&P opening range 1669.50-1670.20

07:00:34 AM **1.15 :1 NYSE** **1.16 :1 NASD** 1669.25 359,774 1.03

08:01:23 AM **1.02 :1 NYSE** **1.41 :1 NASD** 1669.75 521,201 0.983

09:01:47 AM **1.27 :1 NYSE** **1.2 :1 NASD** 1667.75 635,885 0.772

10:00:39 AM **1.24 :1 NYSE** **1.12 :1 NASD** 1668.25 712,574 0.687

11:01:57 AM **1.17 :1 NYSE** **1.15 :1 NASD** 1669.75 802,369 0.68

12:00:50 PM **1.17 :1 NYSE** **1.4 :1 NASD** 1669.75 862,296 0.639

01:00:24 PM **1.22 :1 NYSE** **1.66 :1 NASD** 1671.75 1,059,61 0.883

CC: Paper well BID BUYS CLOSE/ Locals SELL and BUY on SCREEN.

01:23:39 PM **1.27 :1 NYSE** **1.66 :1 NASD** 1670.50 1,135,59 0.889

Elephant Stomps/TINYS

ES 09-13		
Ask	1670.25	876
Bid	1670.00	628
Volume	1119562	
1:00:22 PM	1672.00	800
12:57:45 PM	1673.50	500
9:08:52 AM	1667.75	560
8:24:36 AM	1670.00	834
7:26:50 AM	1670.75	696

ES Opening	1671.75	DELTA
15 MIN Range = Hi		
Lo	1667.50	4.25
VAL High -	1668.50	
POC -	1664.50	
VAL Low -	1661.00	7.50
NOTE: Numbers are in thousands. Repeat for missed num's. Also * in column for times I missed volume.		
ES	Volume	Change
OPEN	205	
10	353	148
11	521	168
12	635	114
1	712	77
2	802	90
3	862	60
Cash CLOSE	1059	197
PIT CLOSE	1135	76

SP_Pit	1670.20	DELTA
Opening Range =		
Sp Pit	1669.25	0.95
SP_Pit		
Day High -	1674.20	
Day Low -	1667.20	7.00
Closing Range		
High -	1670.50	
Low -	1670.20	0.30
Settle -	1670.30	
Net Change -	0.20	

Another Day of frustration.

Tried AutoTrade with Keltner Channel.

Halfway expected a break, and having none I was 100% wrong 99% of the time.

Trade-#	Instrument	Account	Strategy	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Entry name	Exit name	Profit	Cum. profit	Commission	MAE	MFE	ETD	Bars
1	ES 09-13	Sim101	KeltCrossV2NS	Short	1	1668	1670.75	7/12/2013 6:44 AM	7/12/2013 6:50 AM	Sell short	Buy to cover	-141.52	-141.52	4.02	137.5	25	166.52	3
2	ES 09-13	Sim101	KeltCrossV2NS	Short	1	1667.75	1669.75	7/12/2013 6:57 AM	7/12/2013 6:59 AM	Sell short	Buy to cover	-104.02	-245.54	4.02	100	0	0	2
3	ES 09-13	Sim101	3 2 close	Short	1	1669.5	1669.25	7/12/2013 7:01 AM	7/12/2013 7:03 AM	Entry	Target1	8.48	-237.06	4.02	25	12.5	4.02	0
4	ES 09-13	Sim101	3 2 close	Short	3	1670.833333333	1672.5	7/12/2013 7:38 AM	7/12/2013 7:45 AM	Entry	Stop1	-262.06	-499.12	12.06	250	50	312.06	0

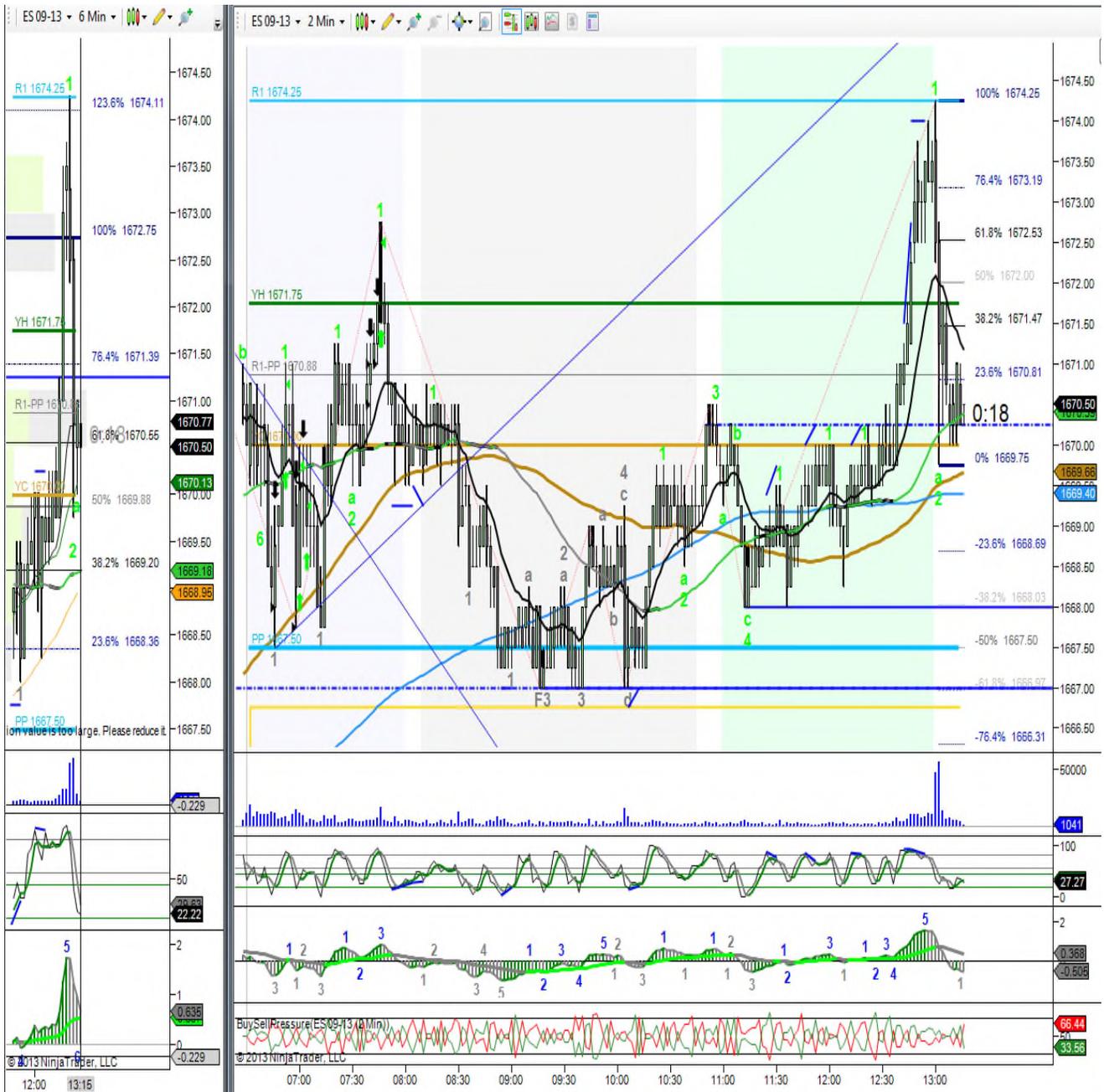


Chart Courtesy of: Ben Lichtenstein [WWW.TradersAudio.COM](http://WWW.TradersAudio.COM)  
Screenshow MarketCast Think or Swim by TD Ameritrade

