

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?

06:30:23 AM 3.24 :1 NYSE | 3.03 :1 NASD

Open Paper two Sided/ Volume Light ES

07:00:49 AM 2.2 :1 NYSE | 1.05 :1 NASD

08:00:26 AM 1.08 :1 NYSE | -1.47 :1 NASD

9am missed numbers even though copied, didn't paste here.

10:01:07 AM 1.47 :1 NYSE | -1.17 :1 NASD

11:01:16 AM 1.46 :1 NYSE | -1.28 :1 NASD

12:08:14 PM 1.69 :1 NYSE | -1.32 :1 NASD

01:00:31 PM 1.41 :1 NYSE | -1.72 :1 NASD

CC Paper buyers and RUSSELL catches BID/ NASDAQ only one to find new lows

01:35:48 PM

PC Paper buys

ES Opening	1694.00	DELTA
15 MIN Range = Hi		
Lo	1692.25	1.75
VAL High -	1691.25	
VAL Low -	1688.25	3.00
NOTE: Numbers are in thousands. Repeat for missed num's. Also * in column for times I missed volume.		
ES	Volume	Change
OPEN	147	
10	259	112
11	450	191
12	*	551
1	632	81
2	698	66
3	763	65
Cash CLOSE	917	154
PIT CLOSE	935	18

LastPrice	DailyVolu	ATR 2 mi
1693.50	147,127	0.568

1692.00 | 259,390 | 0.793

1686.75 | 450,925 | 0.828

1688.50 | 632,576 | 0.599

1689.50 | 698,397 | 0.62

1691.00 | 763,740 | 0.499

1687.25 | 917,497 | 0.739

1688.50 | 969,043 | 0.921

Elephant Stomps/TINYS

T & S			L			
ES 09-13						
Ask	1691.00	501				
Bid	1690.75	386				
Volume	765497					
9:57:59 AM 1687.75 600						
8:01:25 AM 1686.50 801						
8:00:11 AM 1686.75 853						

SP_Pit	1694.00	
Day High -		
Day Low -	1686.50	7.50
Closing Range	1688.50	
High -		
Low -	1688.00	0.50
Settle -	1688.30	
Net Change -	-2.00	

What I did well today:

- Did one trade, recognized on wrong side exited one tick profit.
- Ready to trade, but avoiding possible whip.
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What could I have done better:

- I could have made sure to get to bed earlier.

- I still need a tested low volume tactic for days like today. There is money to be made, just have to find it.

What will I do tomorrow to make things better:

- -Full nights sleep.
- Better documentation / tracking of trades
- No hesitation.



One quick trade today. Closed early with one tick profit due to market not forming up right after trade.

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
1	ES 09-13	Sim101	3.2 close	Long	1	1688.5	1688.75	7/23/2013 7:30 AM	7/23/2013 7:31 AM	Entry	Target1	8.48	8.48	4.02	12.5	12.5	4.02

Chart Courtesy of: Ben Lichtenstein WWW.TradersAudio.COM
 Screenshot MarketCast Think or Swim by TDAmeritrade

