
Unfilled Gaps

1 message

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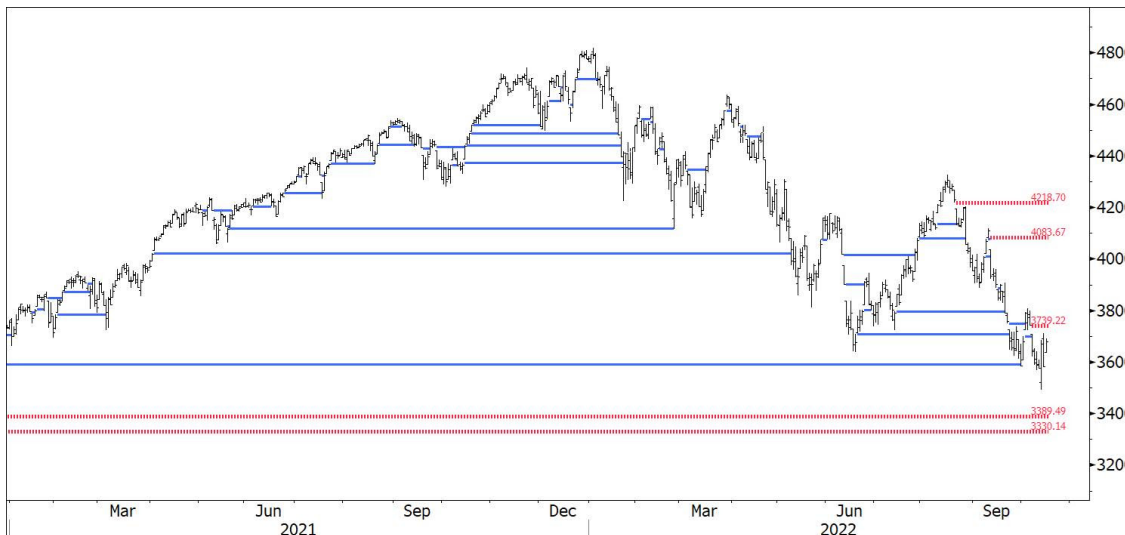
In the context of pre-market strength in the futures, we thought we'd re-send the S&P 500 daily bar chart with filled and unfilled gaps, annotated.

The most immediate gap "in play" is that of Friday October 7th, when the SPX gapped down at the open, leaving an unfilled gap above **(3739.22)**.

Based on where the futures are trading now, said gap will be filled at the open, as the cash market aligns with the futures. And yet, today's strength at the open will leave an unfilled gap below - a gap that will almost certainly have to be filled.

Hmmm...

SPX **filled/unfilled** gap chart, pre-open:



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