

07/16/13

Tuesday

06:16:19 AM

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 mi

06:30:39 AM 1.76 :1 NYSE 1.75 :1 NASD 1679.00 161,648 0.665

Paper buys open JP/ Solly/ GS/ MS all....

06:33 Ben: SEP S&P opening range 1678.50-1679.20// XFA selling / Locals selling

06:45 ES opening 15 MIN Bar 1679.5 – 1674.75

07:00:52 AM 1.31 :1 NYSE 1.32 :1 NASD 1675.75 284,418 0.895

08:00:20 AM 1.68 :1 NYSE 1.18 :1 NASD 1673.00 439,693 0.898

In and out of my first two trades. Super light vol. Not trusting day at all.

09:00:39 AM 2.92 :1 NYSE 1.93 :1 NASD 1669.50 662,287 0.81

10:00:23 AM 2.58 :1 NYSE 1.45 :1 NASD 1669.50 741,483 0.6

11:00:22 AM 2.66 :1 NYSE 1.4 :1 NASD 1670.00 848,562 0.654

12:00:28 PM 2.02 :1 NYSE 1.29 :1 NASD 1669.75 939,875 0.654

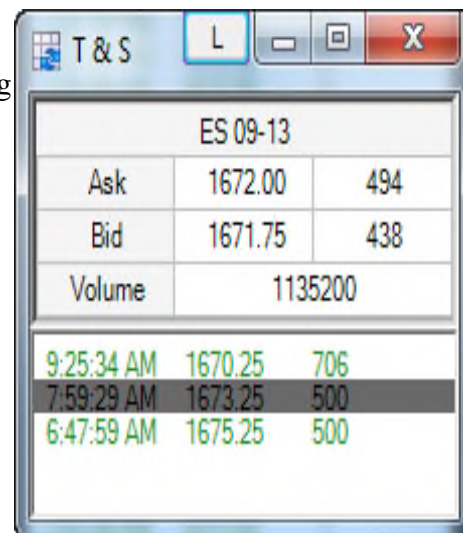
01:00:20 PM 1.71 :1 NYSE 1.36 :1 NASD 1671.50 1,109,93 0.786

CC paper both sides bulk on Sell Side...

Break of second downtrend on CC.

01:44:55 PM 1672.00 1,168,74 0.69

Elephant Stomps/TINYS



| 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 | 1674.75 | 1675 | 7/16/2013 6:43 AM | 7/16/2013 7:30 AM | Sell short | | -16.52 | -16.52 | 4.02 | 125 | 0 | 0 | 0 |
| 2 | ES 09-13 | Sim101 | | Short | 1 | 1677.25 | 1674.5 | 7/16/2013 7:13 AM | 7/16/2013 7:54 AM | | Entry | 133.48 | 116.96 | 4.02 | 0 | 137.5 | 4.02 | 0 |

| | | |
|---------------------------------|---------|-------|
| ES Opening 15 MIN Range = Hi | 1679.50 | DELTA |
| Lo | 1674.75 | 4.75 |
| VAL High - | 1678.50 | |
| POC - | 1677.50 | |
| VAL Low - | 1675.00 | 3.50 |

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

| ES | Volume | Change |
|------------|--------|--------|
| OPEN | 161 | |
| 10 | 284 | 123 |
| 11 | 439 | 155 |
| 12 | 662 | 223 |
| 1 | 741 | 79 |
| 2 | 848 | 107 |
| 3 | 939 | 91 |
| Cash CLOSE | 1109 | 170 |
| PIT CLOSE | 1168 | 59 |

| | | |
|---------------------------|---------|-------|
| SP_Pit Opening Range = | 1679.20 | DELTA |
| Sp_Pit | 1678.50 | 0.70 |
| SP_Pit Day High - | 1679.20 | |
| Day Low - | 1666.50 | 12.70 |
| Closing Range High - | 1671.30 | |
| Low - | 1671.00 | 0.30 |
| Settle - | 1671.20 | |
| Net Change - | -6.30 | |

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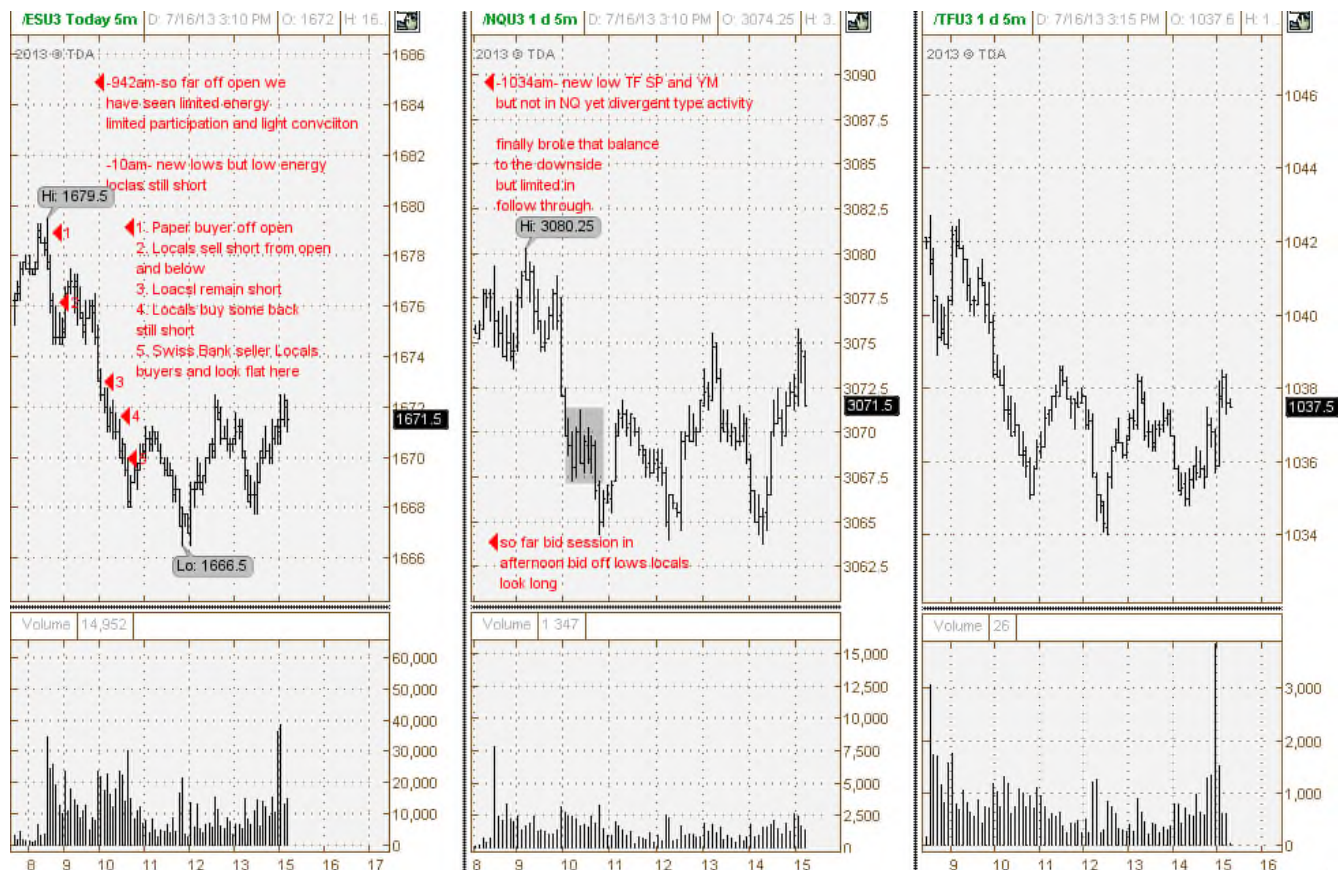
Tuesday

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



What I did well today:

- Today I took my trade courtesy of my Keltner Channel Cross Strategy.
- With the light volume I decided to change out of a Strategy type trading to just straight profit target trade. Also did not use stop to avoid getting taken out by a tick only. With light vol day there was a lot of manipulation going on.

What could I have done better:

- I could have closed one contract to get up on my trade and then let the other ride, however I was scared of a bounce at the level or just below my target. The bounce never happened
- I could have more programmed strategies ready for the trading day.
- More sleep. I was a bit tired today, not enough rest last night.

What will I do tomorrow to make things better:

- -Full nights sleep.
- Better documentation / tracking of trades
- Be sure to be more away of general market conditions