

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 |
|-----------|-----------|----------|
| 1645.00   | 298,801   | 0.806    |

Elephant Stomps/TINYS

| ES 09-13    |         |      |
|-------------|---------|------|
| Ask         | 1655.00 | 404  |
| Bid         | 1655.00 | 207  |
| Volume      | 1548796 |      |
| 11:25:01 AM | 1652.25 | 1107 |
| 10:12:14 AM | 1650.50 | 500  |
| 9:51:20 AM  | 1649.50 | 499  |
| 9:29:01 AM  | 1650.50 | 590  |
| 7:40:36 AM  | 1652.25 | 1000 |

06:31:04 AM **3.48 :1 NYSE | 4.12 :1 NASD**

Paper BID Paper BUYERS on OPEN

06:40 Ben: SEP S&P opening range 1643.50-1644.50

06:45 ES OPEN RANGE 1643-1649.50

07:10:47 AM **2.99 :1 NYSE | 5.74 :1 NASD** 1647.75 547,626 1.04

07:22:11 AM Stop hit. Out of Trade #1 held into STOPS, did not move stop. Did however move Target only to move it back to where it started.

08:02:37 AM **4.71 :1 NYSE | 4.74 :1 NASD** 1652.75 787,082 0.903

09:00:32 AM **4.25 :1 NYSE | 4.1 :1 NASD** 1651.25 966,079 0.881

10:00:35 AM **3.66 :1 NYSE | 4.3 :1 NASD** 1648.50 1,084,05 0.87

11:00:47 AM **4.45 :1 NYSE | 4.3 :1 NASD** 1653.00 1,173,19 0.761

12:00:47 PM **3.63 :1 NYSE | 4.3 :1 NASD** 1652.75 1,256,95 0.677

01:00:46 PM **5.28 :1 NYSE | 4.9 :1 NASD** 1655.00 1,474,94 0.897

Paper GS and MS buyers CC

01:18:26 PM **5.7 :1 NYSE | 4.9 :1 NASD** 1655.00 1,548,79 0.89

13:21 Ben: SP500 pit session closed pit HOD 1657.50 LOD 1643.50 settle 1654.80

|   |         |        |
|---|---------|--------|
| ES Opening  | 1649.50 | DELTA  |
| 15 MIN Range = Hi   |         |        |
| Lo  | 1643.00 | 6.50   |
| VAL High -  | 1648.50 |        |
| POC -   | 1645.00 |        |
| VAL Low -   | 1640.00 | 8.50   |
| NOTE: Numbers are in thousands. Repeat for missed nums. Also * in column for times I missed volume. |         |        |
| ES  | Volume  | Change |
| OPEN  | 298     |        |
| 10  | 547     | 249    |
| 11  | 787     | 240    |
| 12  | 966     | 179    |
| 1   | 1084    | 118    |
| 2   | 1173    | 89     |
| 3   | 1256    | 83     |
| Cash CLOSE  | 1474    | 218    |
| PIT CLOSE   | 1548    | 74     |

|                 |         |       |
|-----------------|---------|-------|
| SP_Pit          | 1644.50 | DELTA |
| Opening Range = |         |       |
| Sp Pit          | 1643.50 | 1.00  |
| SP_Pit          | 1657.50 |       |
| Day High -      |         |       |
| Day Low -       | 1643.50 | 14.00 |
| Closing Range   | 1655.00 |       |
| High -          |         |       |
| Low -           | 1654.60 | 0.40  |
| Settle -        | 1654.80 |       |
| Net Change -    | 18.30   |       |

What I did well today: - Took two trades and stuck with them.

- I made sure to get enough sleep last night.

What could I have done better:

- Wait till longer in the trend before trying reversal trade.
- Exit earlier if going for reversal early in trend.

What will I do tomorrow to make things better:

- Be sure to get my sleep. - Mark up charts earlier - Keep focused on big picture and indicators.

Here are my loses for today.

| Trade-# | Instrument | Account | Strategy  | Market pos. | Qty | 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 | Short       | 1   | 1648.25     | 1650.25    | 8/22/2013 6:46 AM  | 8/22/2013 7:15 AM  | Entry      | Stop1     | -104.02 | -104.02     | 4.02       | 100 | 50   | 154.02 |
| 2       | ES 09-13   | Sim101  | 3:2 close | Short       | 1   | 1652.25     | 1654.25    | 8/22/2013 11:08 AM | 8/22/2013 11:35 AM | Entry      | Stop1     | -104.02 | -208.04     | 4.02       | 100 | 12.5 | 116.52 |

