

10/03/13
AM

Thursday

06:15:04

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 min
1682.25	225,359	0.782

06:33:04 AM **-1.35 :1 NYSE** **-1.08 :1 NASD**

OPEN Paper buyers/ Locals SELL

06:31 Ben: DEC S&P opening range 1683.50-1683.30

ES OPEN 15 MIN

07:00:23 AM **-2.71 :1 NYSE** **-1.66 :1 NASD** 1676.50 393,711 1.12

08:00:32 AM **-3.77 :1 NYSE** **-3.58 :1 NASD** 1672.50 738,901 1.24

09:00:21 AM **7.94 :1 NYSE** **-7.7 :1 NASD** 1664.75 1,078,41 1.42

10:00:41 AM **-5.42 :1 NYSE** **-6.08 :1 NASD** 1671.00 1,392,11 1.41

11:00:30 AM **-3.25 :1 NYSE** **-3.97 :1 NASD** 1676.25 1,678,78 1.37

12:04:22 PM **-3.68 :1 NYSE** **-4.03 :1 NASD** 1673.75 1,951,19 1.51

01:00:24 PM **-4.63 :1 NYSE** **-4.07 :1 NASD** 1671.25 2,170,56 1.43

GS big Seller CC 300 plus cars 1.7's and below...

01:15:23 PM **-4.59 :1 NYSE** **-4.07 :1 NASD** 1669.00 2,252,05 1.34

ES Opening 15 MIN Range = Hi	1684.75	DELTA
Lo	1680.00	4.75
VAL High -	1687.25	
POC -	1684.75	
VAL Low -	1678.25	9.00

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

ES	Volume	Change
OPEN	225	
10	339	114
11	738	399
12	1078	340
1	1392	314
2	1678	286
3	1951	273
Cash CLOSE	2170	219
PIT CLOSE	2252	82

SP_Pit Opening Range =	1683.50	DELTA
Sp_Pit	1683.30	0.20
SP_Pit Day High -	1684.00	
Day Low -	1663.50	20.50
Closing Range High -	1670.36	
Low -	1669.00	1.36
Settle -	1669.70	
Net Change -	-13.40	

Elephant Stomps/TINYS

T & S

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ES 12-13

Ask	1670.25	110
Bid	1670.00	48
Volume	5041	

1:09:32 PM	1670.00	500
12:59:55 PM	1672.00	500
12:58:45 PM	1670.75	700
12:01:16 PM	1672.75	560
11:16:25 AM	1676.00	649
9:49:56 AM	1670.25	695
8:58:16 AM	1665.25	500
8:39:12 AM	1670.25	664
8:38:12 AM	1669.00	500
8:15:01 AM	1672.00	595
8:07:19 AM	1673.50	500
7:51:55 AM	1672.25	500
6:41:41 AM	1681.00	680
6:38:38 AM	1682.00	733
6:38:27 AM	1682.50	792

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What I did well today: - Stopped trading after max loss on day, after first two trades.

- Switched to SIM worked on Entry and exits.

What could I have done better: - Followed rules better not adding to loser.

- Take small loss when tide apparent moving against me, although could have easily reversed as well.
- Better spotting on trends. Money management. ETC.

What will I do tomorrow to make things better:

- Follow rules.
- Trade one contract consistently.
- Work around core position when apparent high prob will work.

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Entry name	Exit name	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 12-13	CASH	Long	1	1673.75	1670	10/3/2013 8:07 AM	10/3/2013 8:29 AM			-191.52	-191.52	4.02	212.5	25	216.52
2	ES 12-13	CASH	Long	1	1673.25	1669.75	10/3/2013 8:12 AM	10/3/2013 8:30 AM		Close	-179.02	-370.54	4.02	175	0	0
3	ES 12-13	Sim101	Long	1	1667.25	1672.25	10/3/2013 9:30 AM	10/3/2013 10:08 AM	Entry	Exit	245.98	-124.56	4.02	87.5	450	204.02
4	ES 12-13	Sim101	Long	1	1671.25	1676.25	10/3/2013 10:00 AM	10/3/2013 10:29 AM	Entry	Target1	245.98	121.42	4.02	75	250	4.02
5	ES 12-13	Sim101	Short	1	1673.5	1669.5	10/3/2013 11:20 AM	10/3/2013 11:24 AM	Entry	Target1	195.98	317.4	4.02	0	200	4.02
6	ES 12-13	Sim101	Long	1	1674	1675	10/3/2013 11:42 AM	10/3/2013 11:43 AM	Entry	Target1	45.98	363.38	4.02	0	50	4.02
7	ES 12-13	Sim101	Long	1	1674.5	1674.25	10/3/2013 12:05 PM	10/3/2013 12:07 PM		Close	-16.52	346.86	4.02	50	25	41.52
8	ES 12-13	Sim101	Long	1	1674.25	1674.25	10/3/2013 12:06 PM	10/3/2013 12:07 PM		Close	-4.02	342.84	4.02	37.5	12.5	16.52
9	ES 12-13	Sim101	Long	1	1674.5	1674.75	10/3/2013 12:46 PM	10/3/2013 12:48 PM			8.48	351.32	4.02	25	12.5	4.02
10	ES 12-13	Sim101	Long	1	1673.75	1674	10/3/2013 12:51 PM	10/3/2013 12:51 PM			8.48	359.8	4.02	12.5	12.5	4.02

