

Questions to answer throughout the day:

- What is the market doing?
- What is the market trying to do? LastPrice DailyVolu ATR 2 min (
- How well is it getting it done?

11:26:32 AM 2.36 :1 NYSE 1.1 :1 NASD 1653.00 298,036 0.847

Paper sold 450+ cars on OPEN Low 51.70

Locals Buying but appear flipping on screen.

06:32 Ben: DEC S&P opening range 1653-1651.70

11:26:32 AM 1.2 :1 NYSE -3.89 :1 NASD 1651.00 537,911 1.24

11:26:32 AM 1.76 :1 NYSE -4.31 :1 NASD 1645.00 953,372 1.55

First trade losing trade was looking to catch second wave in down trend. Well it was a full reversal. :(Lost 8 ticks in trade. Stuck with the trade. Was up by as much as three ticks into trade. Taken out in less than 10 mins. #\$(*&\$. Time and Sales tipped me off early that I should not have entered trade. Oh well. NEXT.

NOTE for FUTURE: Only place where I will go against indicators in the future ever is inside the value area and only when OPEN inside the value area.

11:26:32 AM 1.48 :1 NYSE -4.51 :1 NASD 1646.75 1,322.60 1.41

11:26:32 AM 1.34 :1 NYSE -4.31 :1 NASD 1646.00 1,489.88 1.17

11:26:32 AM 1.73 :1 NYSE -1.87 :1 NASD 1655.75 1,871.48 1.35

12:01:05 PM 1.82 :1 NYSE -1.11 :1 NASD 1656.25 2,083.94 1.42

01:00:41 PM 1.13 :1 NYSE -2.19 :1 NASD 1649.50 2,395.33 1.61

BUCK wide coming into CC// Paper both sides//

01:15:23 PM 1.12 :1 NYSE -2.19 :1 NASD 1648.75 2,474.88 1.53

PC PAPER SELLS 49 – 48.5 ON CLOSE GOOD VOL

ES Opening	1653.00	DELTA
15 MIN Range = Hi		
Lo	1648.25	4.75
VAL High -	1662.50	
POC -	1656.00	
VAL Low -	1649.00	13.50

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

ES	Volume	Change
OPEN	298	
10	537	239
11	953	416
12	1322	369
1	1489	167
2	1871	382
3	2083	212
Cash CLOSE	2395	312
PIT CLOSE	2474	79

Elephant Stomps/TINYS

ES 12-13		
Ask	1648.50	370
Bid	1648.50	389
Volume	2474885	
1:12:48 PM	1648.50	765
1:10:23 PM	1649.50	940
1:04:59 PM	1648.75	607
1:03:52 PM	1648.25	672
1:03:21 PM	1648.25	612
1:02:49 PM	1648.50	877
1:02:23 PM	1649.00	859
12:50:45 PM	1649.25	500
11:35:35 AM	1656.25	500
11:30:03 AM	1654.25	823
11:07:21 AM	1654.50	574
10:49:04 AM	1652.50	930
10:47:44 AM	1653.00	676
10:46:12 AM	1653.25	500
10:45:47 AM	1653.50	694
10:43:40 AM	1653.25	926
10:43:34 AM	1653.50	500
10:43:31 AM	1653.50	903
10:43:11 AM	1653.25	940
10:42:36 AM	1652.75	500
10:41:30 AM	1652.50	500
10:41:10 AM	1652.75	866
10:38:11 AM	1652.50	500
10:37:36 AM	1652.75	500
10:37:28 AM	1652.50	500
10:35:01 AM	1652.25	867
10:34:32 AM	1652.75	940
10:30:30 AM	1653.75	520
10:23:23 AM	1652.25	511
10:22:41 AM	1652.00	522
10:19:29 AM	1651.00	499
10:17:49 AM	1650.75	502
10:16:24 AM	1650.00	500
10:16:06 AM	1650.00	500
10:15:21 AM	1649.75	500
8:54:51 AM	1646.25	615
8:51:12 AM	1646.50	875
8:31:38 AM	1643.25	1216
8:31:24 AM	1643.00	500
8:20:07 AM	1641.75	579
8:12:11 AM	1643.50	732
7:56:17 AM	1645.75	658
6:46:12 AM	1649.50	542
6:46:06 AM	1649.50	561
6:35:09 AM	1650.75	585
6:34:40 AM	1650.50	500

10/09/13
AM

Wednesday

11:26:32

SP_Pit	1653.00	DELTA
Opening Range =		
Sp Pit	1651.70	1.30
SP_Pit	1656.80	
Day High -		
Day Low -	1640.50	16.30
Closing Range		
High -	1649.20	
Low -	1648.30	0.90
Settle -	1648.80	
Net Change -	-1.60	

What I did well today: - I did get out in front of a trade.

- Stuck with the trade.
- Protected capital by stopping after first loss.

What could I have done better: - Better monitor trades.

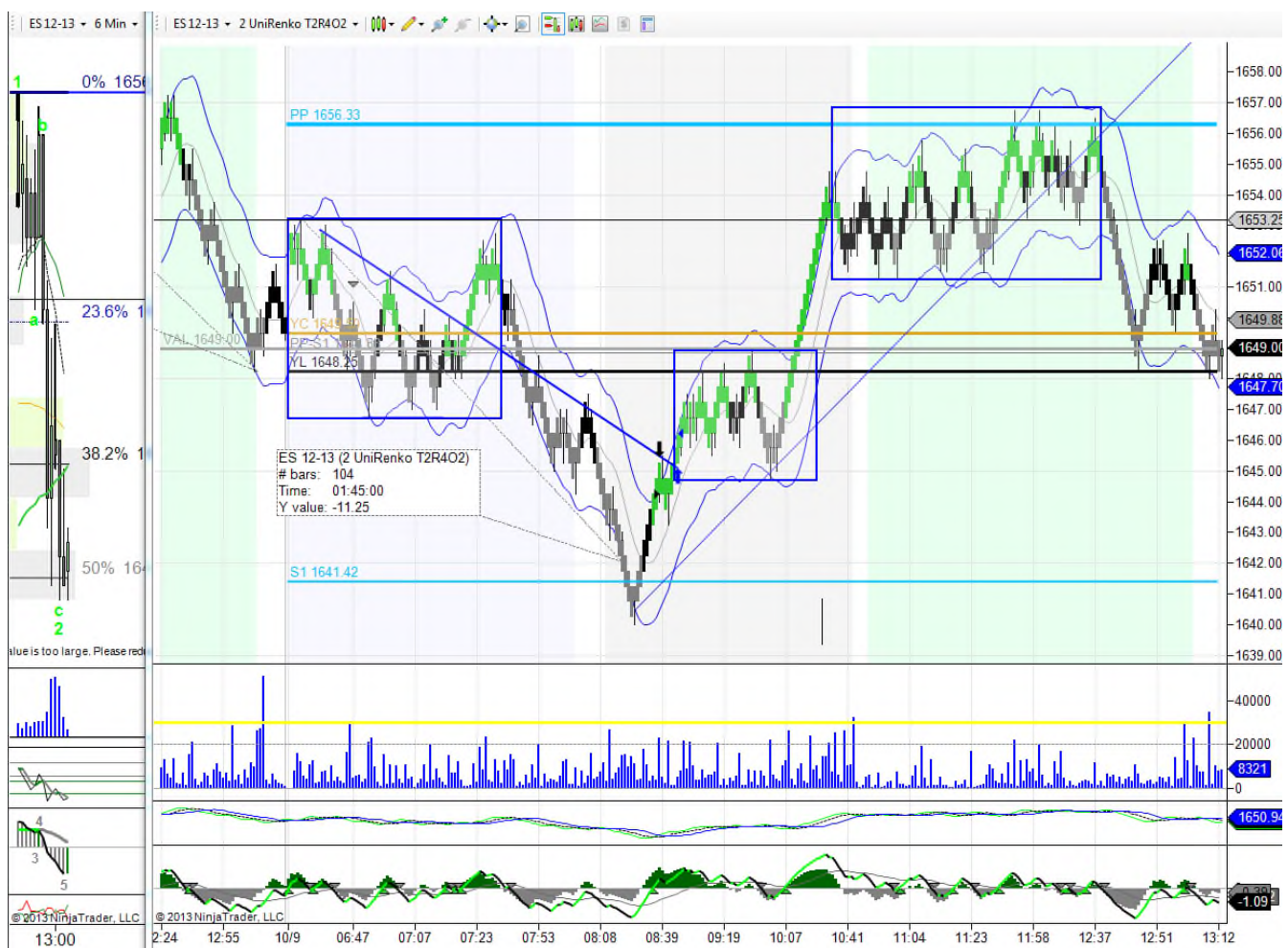
- Trade more at the edges than in the middle.
- Catch first wave down.

What will I do tomorrow to make things better:

- Trade early.
- Up early.
- Keep accountable.

- Close distractions. *** Beware WIDE PIT OPENINGS ***

Trade-#	Instrument	Strategy	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 12-13		Short	1	1644.25	1646.25	10/9/2013 8:35 AM	10/9/2013 8:45 AM	-104.02	-104.02	4.02	100	37.5	141.52



10/09/13

Wednesday

2

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