

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 (

Elephant Stomps/TINYS

06:31:04 AM 1.77 :1 NYSE | -2.45 :1 NASD 1709.75 315,454 0.797

06:32 Ben: DEC S&P opening range 1709-1708.80

06:45 open ES 1708.50 – 1713.00

07:00:23 AM 1.09 :1 NYSE | -1.75 :1 NASD 1712.25 473,724 0.959

Paper two sides/ Locals trading core long off open

08:00:31 AM 1.62 :1 NYSE | -1.16 :1 NASD 1716.00 715,578 0.924

09:00:49 AM 2.65 :1 NYSE | 1.19 :1 NASD 1721.00 965,614 0.847

10:00:35 AM 3.15 :1 NYSE | 1.33 :1 NASD 1724.50 1,109,62 0.675

11:21:25 AM 2.32 :1 NYSE | 1.29 :1 NASD 1721.25 1,260,01 0.581

12:00:26 PM 2.57 :1 NYSE | 1.33 :1 NASD 1722.75 1,327,49 0.596

01:00:26 PM 1727.75 1,596,16 0.883

Paper two sided CC

01:15:47 PM 4.51 :1 NYSE | 1.89 :1 NASD 1728.50 1,657,13 0.823

Paper two sided PC/ bulk to the sell side.

My STOPLIGHT →

TICK NYSE

TICK NASD

TICK DJ

ADD/DECL NYSE

LastPrice
992
344.00
6
2041.00

ES 12-13		
Ask	1728.25	211
Bid	1728.25	300
Volume	1657139	
1:13:50 PM	1727.75	592
1:13:43 PM	1727.75	500
12:45:06 PM	1726.75	500
12:41:15 PM	1725.75	729
12:26:12 PM	1725.00	613
11:02:46 AM	1721.00	500
9:01:10 AM	1721.00	500
8:50:39 AM	1721.50	548
6:45:49 AM	1712.25	500
6:41:00 AM	1711.75	500
6:25:00 AM	1708.00	500

ES Opening	1713.00	DELTA
15 MIN Range = Hi		
Lo	1708.50	4.50
NOTE: Numbers are in thousands. Repeat for missed <u>nums</u> . Also * in column for times I missed volume.		
ES	Volume	Change
OPEN	315	
10	473	158
11	715	242
12	965	250
1	1109	144
2	* 1201	92
3	1327	126
Cash CLOSE	1596	269
PIT CLOSE	1657	61

SP_Pit	1709.00	DELTA
Opening Range =		
Sp Pit	1708.80	0.20
SP_Pit	1728.70	
Day High -		
Day Low -	1708.70	20.00
Closing Range	1728.00	
High -		
Low -	1727.60	0.40
Settle -	1727.80	
Net Change -	14.60	

10/17/13
AM

Thursday

06:26:29

What I did well today: -Did better today, but I have a long way to go.

- Traded SIM as still leary of whip saw.
- Placed stops on all trades.
- Worked with ebb and flow of the day.

What could I have done better:

- Could have placed better stops on first and second trade, however I was playing today very defensively.
- More sleep as usual.
- Better focus on the market.

What will I do tomorrow to make things better: -Live trade.

-Protect my gains.

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Profit	Cum. profit	Commission	MAE	MFE	ETD	Bars
1	ES 12-13	Sim101	Long	1	1713.25	1713.5	10/17/2013 7:04 AM	10/17/2013 7:07 AM	8.48	8.48	4.02	12.5	87.5	79.02	0
2	ES 12-13	Sim101	Long	1	1714	1714.75	10/17/2013 7:23 AM	10/17/2013 7:48 AM	33.48	41.96	4.02	0	125	91.52	0
3	ES 12-13	Sim101	Long	1	1719	1720.25	10/17/2013 8:33 AM	10/17/2013 8:35 AM	58.48	100.44	4.02	0	62.5	4.02	0
4	ES 12-13	Sim101	Long	1	1722.5	1723.5	10/17/2013 11:24 AM	10/17/2013 12:07 PM	45.98	146.42	4.02	50	50	4.02	0
5	ES 12-13	Sim101	Long	1	1725.25	1726.25	10/17/2013 12:26 PM	10/17/2013 12:41 PM	45.98	192.4	4.02	50	50	4.02	0

