10/29/13

Tuesday

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?

| | t getting it done | ? | | | | Elephan | t Stomps/ | ΓINYS |
|---------------------------------|-----------------------|-------------------|-----------------------|---------------|---------|----------------------|--------------------|------------|
| | :1 NYSE 2.37 :1 NAS | | 146,697 | 0.611 | | | 1 | |
| Paper both sides on C | Open.// Locals b | uy | | | | T&S | L | |
| 06:34 Ben: DEC S&I | P opening range | 1761.20-1 | 761.80 | | | | | 1 |
| 06:45 AM ES open | | ES 12-13 | | | | | | |
| 07:00:36 AM 1.42 | 1 NYSE 1.04 :1 NAS | D 1760.75 | 308,837 | 0.946 | | Ask | 1767.25 | 390 |
| Market caught me with | ith a flinch trade | . The kind | where y | ou just | | | | |
| don't want to be left l | | | Bid | 1767.00 | 1216 | | | |
| truck at just the exact | | | Volume | 1141864 | | | | |
| 0010011011101 | 1 NYSE -1.23 :1 NA | | 495,864 | 1.04 | P | | | |
| 07.00.3371101 | 2 :1 NYSE -1.04 :1 N/ | _ | 617,916 | 0.78 | | 59:39 PM | 1766.50 | 524 |
| | :1 NYSE 1.16 :1 NAS | | 750,490 | 0.728 | | 09:27 PM | 1764.75 | 500 |
| 1110011211111 | :1 NYSE 1.3 :1 NAS | _ | 830,881 | 0.606 | | 32:59 AM 59:03 AM | 1761.75 1760.00 | 500 499 |
| | 13 :1 NYSE 1.17 :1 N/ | | 919,185 | 0.557 | | 52:46 AM | 1761.00 | 575 |
| | 3 :1 NYSE 1.57 :1 NA | | 1,118,88 | 0.823 | ľ | 02.10741 | 1101.00 | 0/0 |
| 01.15.201 10 | 3 :1 NYSE 1.57 :1 NA | 50 1767.50 | 1,174,32 | 0.832 | | | | |
| Paper buyers both CO | | | | | | | | |
| Locals started selling | to paper after C | CC. | | | | | | |
| ES Opening 15 MIN Range = Hi | 1764.00 | DELTA | | | | | | |
| Lo | 1760.50 | 3.50 | | | | | | |
| NOTE: Numbers are in | thousands. Repe | eat for misse | d | | | | | |
| nums. Also * in column | n for times I misse | Pit | | | 1701.00 | 0.51.74 | | |
| ES | Volume Change | | | ing Range = | | | 1761.80 | DELTA |
| OPEN | 146 | | Sp P | | | | 1761.20 | 0.60 |
| 10 | 308 | | 162 SP_F Day H | | | | 1767.90 | |
| 11 | 495 | | 187 Day L | - | | | 1759.20 | 8.70 |
| 12 | 617 | | 400 | Closing Range | | | | |
| 1 | 750 | | 133 High | | | | 1767.90 | |
| 2 | 830 | | 80 <mark>Low</mark> - | | | | 1766.80 | 1.10 |
| 3 | 919 | | 89 Settle | Settle - | | | 1767.40 | |
| Cash CLOSE | 1118 | | 199 Net C | hange - | | | 8.50 | |
| PIT CLOSE | 1174 | | 56 | | | 1 | | |

10/29/13

Tuesday

What I did well today: - I stopped trading when I realized I was totally out of synch with market.

What could I have done better: - Cut my losing trades faster. - Recognize my losing trades earlier.

What will I do tomorrow to make things better:



Here is day end trading results: Real cash result -195.94.... Oh well have long way to go here. :)

| Trade-# | 4nstrumen* | Account | Strategy | 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 | 1761.5 | 1759.5 | 10/29/2013 6:57 AM | 10/29/2013 7:05 AM | | | -104.02 | -104.02 | 4.02 | 112.5 | 25 | 129.02 |
| 2 | ES 12-13 | Cash | | Short | 1 | 1761 | 1762.75 | 10/29/2013 7:26 AM | 10/29/2013 7:30 AM | | Close | -91.52 | -195.54 | 4.02 | 87.5 | 0 | 0 |
| 3 | ES 12-13 | Sim101 | 32 close | Long | 1 | 1760.75 | 1763.75 | 10/29/2013 8:04 AM | 10/29/2013 9:21 AM | Entry | Target1 | 145.98 | -49.56 | 4.02 | 0 | 150 | 4.02 |
| 4 | ES 12-13 | Sim101 | 32 close | Short | 1 | 1763.5 | 1765.5 | 10/29/2013 9:22 AM | 10/29/2013 9:54 AM | Entry | Stop1 | -104.02 | -153.58 | 4.02 | 100 | 0 | 0 |
| 5 | ES 12-13 | Sim101 | 32 close | Short | 1 | 1765.25 | 1765.75 | 10/29/2013 9:54 AM | 10/29/2013 9:54 AM | Entry | Stop1 | -29.02 | -182.6 | 4.02 | 25 | 12.5 | 41.52 |
| 6 | ES 12-13 | Sim101 | STOP | Short | 1 | 1764 | 1766.25 | 10/29/2013 10:42 AM | 10/29/2013 12:57 PM | Entry | Stop1 | -116.52 | -299.12 | 4.02 | 112.5 | 0 | 0 |
| 7 | ES 12-13 | Sim101 | STOP | Short | 1 | 1764.75 | 1766.25 | 10/29/2013 11:03 AM | 10/29/2013 12:57 PM | Entry | Stop1 | -79.02 | -378.14 | 4.02 | 75 | 50 | 129.02 |
| 8 | ES 12-13 | Sim101 | STOP | Short | 1 | 1763.5 | 1766.25 | 10/29/2013 12:24 PM | 10/29/2013 12:57 PM | Entry | Stop1 | -141.52 | -519.66 | 4.02 | 137.5 | 25 | 166.52 |

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