

10/31/13  
AM

Thursday

06:09:19

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?

06:30:17 AM 1.06 :1 NYSE -2.49 :1 NASD 1756.75 198,516 0.59

Paper buys / Locals I don't hear/ GLOBEX Volume LIGHT.

Locals appear light short

06:36 Ben: DEC S&P opening range 1756.20-1757.20

07:00:23 AM -1.87 :1 NYSE -2.58 :1 NASD 1753.75 442,693 1.21

Paper is still buying/ So far feels like CHOP day coming. Was not able to trade SHORT signal due to excess HIGH. In retrospect trading would have been smarter. Oh well... Watch and learn day. I was not at desk when signal came.

08:00:23 AM -1.94 :1 NYSE 1.11 :1 NASD 1755.00 768,386 1.43

09:00:42 AM -1.53 :1 NYSE 1.35 :1 NASD 1757.50 971,757 1.01

10:00:38 AM -1.39 :1 NYSE 1.32 :1 NASD 1758.75 1,109,88 0.778

11:00:49 AM 1.2 :1 NYSE 1.35 :1 NASD 1759.75 1,185,30 0.718

12:00:42 PM 1.15 :1 NYSE 1.31 :1 NASD 1758.75 1,374,59 0.848

01:00:34 PM -1.97 :1 NYSE -1.04 :1 NASD 1753.50 1,783,58 1.19

Good Paper sell Prior CC/ Paper BUYERS ON CCC

01:15:39 PM -2.01 :1 NYSE -1.04 :1 NASD 1755.00 1,860,95 1.11

Elephant Stomps/TINYS

ES 12-13		
Ask	1755.25	455
Bid	1755.00	220
Volume	1864592	
1:30:00 PM	1755.00	570
1:05:41 PM	1754.00	602
1:05:36 PM	1754.00	500
1:05:09 PM	1754.00	500
1:00:00 PM	1752.75	824
12:08:39 PM	1758.25	512
11:58:28 AM	1761.00	500
11:50:11 AM	1762.50	947
11:13:04 AM	1761.00	500
9:02:00 AM	1756.50	700
7:15:12 AM	1754.75	765
7:01:42 AM	1752.50	500
6:55:20 AM	1755.00	500

ES Opening	1760.50	DELTA	SP_Pit	1757.20	DELTA
15 MIN Range = Hi			Opening Range =		
Lo	1755.75	4.75	Sp_Pit	1756.20	1.00
VAL High -	1765.00		SP_Pit	1764.00	
POC -	1732.50		Day High -		
VAL Low -	1754.00	11.00	Day Low -	1750.30	13.70
NOTE: Numbers are in thousands. Repeat for missed num's. Also * in column for times I missed volume.			Closing Range	1755.20	
ES	Volume	Change	High -		
OPEN	198		Low -	1755.00	0.20
10	442	244	Settle -	Month END	
11	768	326	Net Change -	0.00	
12	971	203			
1	1109	138			
2	1185	76			
3	1374	189			
Cash CLOSE	1783	409			
PIT CLOSE	1860	77			

What I did well today: - I traded.

What could I have done better:

- Trade Cash.
- Do better setting stops.

What will I do tomorrow to make things better:

- Remain patient, not chase trades, follow signals and market indicators in combination.
- NOT TRADE AGAINST SIGNALS.

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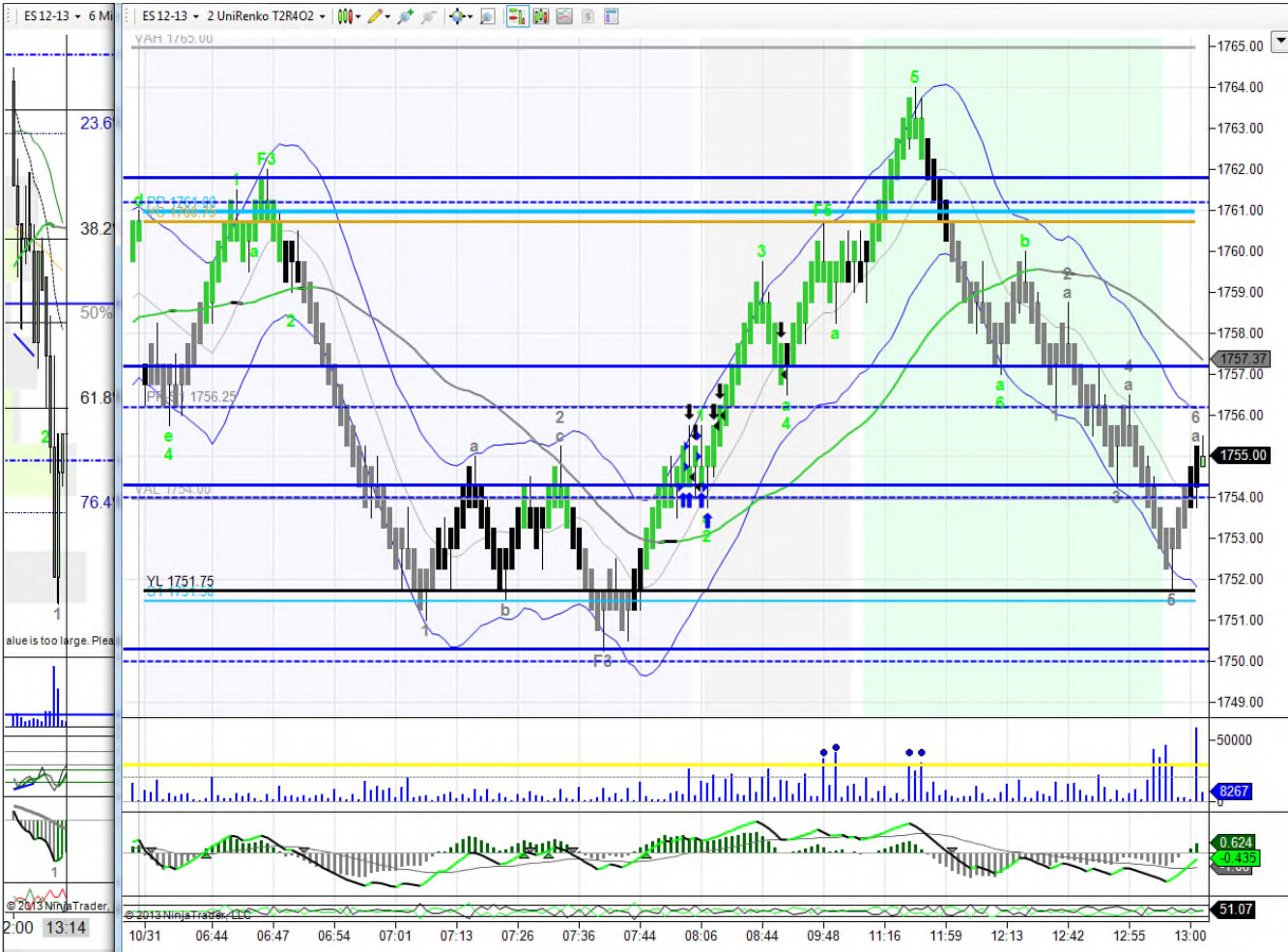
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Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Exit name	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 12-13	Sim101	Long	1	1754.25	1754.5	10/31/2013 7:52 AM	10/31/2013 7:53 AM		8.48	8.48	4.02	0	75	66.52
2	ES 12-13	Sim101	Long	1	1755.25	1754.25	10/31/2013 7:54 AM	10/31/2013 7:59 AM	Close	-54.02	-45.54	4.02	50	0	0
3	ES 12-13	Sim101	Long	1	1754.75	1754.25	10/31/2013 7:54 AM	10/31/2013 7:59 AM	Close	-29.02	-74.56	4.02	25	25	54.02
4	ES 12-13	Sim101	Long	2	1755.5	1755.75	10/31/2013 8:03 AM	10/31/2013 8:17 AM		16.96	-57.6	8.04	150	425	408.04
5	ES 12-13	Sim101	Long	2	1755	1755.75	10/31/2013 8:04 AM	10/31/2013 8:17 AM		66.96	9.36	8.04	100	475	408.04
6	ES 12-13	Sim101	Long	2	1754.25	1756	10/31/2013 8:06 AM	10/31/2013 8:18 AM		166.96	176.32	8.04	25	175	8.04
7	ES 12-13	Sim101	Long	2	1754.25	1757	10/31/2013 8:08 AM	10/31/2013 8:58 AM		266.96	443.28	8.04	0	275	8.04



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