

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?

|             | LastPric                    | DailyVolu | ATR 2    |       |
|-------------|-----------------------------|-----------|----------|-------|
| 06:32:55 AM | 1.49 :1 NYSE   1.62 :1 NASD | 1790.25   | 230,464  | 0.852 |
| 07:00:27 AM | 1.24 :1 NYSE   2 :1 NASD    | 1792.00   | 403,895  | 1.36  |
| 08:00:43 AM | 1.71 :1 NYSE   1.57 :1 NASD | 1788.50   | 588,938  | 1.21  |
| 09:00:36 AM | 1.46 :1 NYSE   1.94 :1 NASD | 1791.25   | 717,941  | 1.01  |
| 10:00:46 AM | 1.33 :1 NYSE   1.74 :1 NASD | 1791.50   | 779,065  | 0.828 |
| 11:31:21 AM | 1.15 :1 NYSE   2.02 :1 NASD | 1793.50   | 868,545  | 0.721 |
| 12:04:24 PM | 1.14 :1 NYSE   2 :1 NASD    | 1793.75   | 916,749  | 0.674 |
| 01:00:16 PM | 1.11 :1 NYSE   2.19 :1 NASD | 1795.00   | 1,056,55 | 0.749 |
| 01:32:48 PM |                             | 1794.75   | 1,132,84 | 0.658 |

Multiple Paper buyers on OPEN/ Locals sell  
 Could have traded better could have traded worse. CHOP DAY.  
 Trading stop hit early, then made up for it. Was type of day that  
 STOPS would be hit as range tight and when outside range would  
 poke an extra few ticks, just to clear stops. BIT PISSED that my  
 data feed gave out mid day :( Hope this doesn't become a habit.

Elephant Stomps/TINYS

| ES 03-14    |         |      |
|-------------|---------|------|
| Ask         | 1794.75 | 1448 |
| Bid         | 1794.50 | 258  |
| Volume      | 1134066 |      |
| 1:10:03 PM  | 1794.75 | 500  |
| 1:05:49 PM  | 1795.00 | 500  |
| 1:04:27 PM  | 1795.00 | 500  |
| 1:02:24 PM  | 1795.00 | 942  |
| 1:01:16 PM  | 1794.75 | 794  |
| 1:00:29 PM  | 1794.50 | 594  |
| 1:00:13 PM  | 1795.00 | 889  |
| 1:00:11 PM  | 1795.00 | 760  |
| 1:00:00 PM  | 1794.75 | 884  |
| 12:59:55 PM | 1794.75 | 529  |
| 9:46:04 AM  | 1790.50 | 664  |
| 9:45:28 AM  | 1791.00 | 753  |
| 7:46:16 AM  | 1788.00 | 500  |
| 6:36:59 AM  | 1789.25 | 507  |
| 6:36:51 AM  | 1789.00 | 600  |

|                              |                    |
|------------------------------|--------------------|
| ES Opening 15 MIN Range = Hi | 92 <sup>25</sup>   |
| Lo                           | 88                 |
| VAL High -                   | 1793 <sup>75</sup> |
| POC -                        | 91 <sup>75</sup>   |
| VAL Low -                    | 79 <sup>25</sup>   |

STILL SIM SLOWLY GETTING CONFIDENCE BACK.

|                         |                  |                             |
|-------------------------|------------------|-----------------------------|
| SP_Pit Opening Range =  | 1792             | SP Pit Open:                |
|                         | 91 <sup>50</sup> | Paper Buys                  |
| Sp_Pit END OF DAY High- |                  | Cash Close:                 |
| Day Low -               |                  | Paper Both sides            |
| CLOSING RANGE:          |                  | Pit Close:                  |
| High -                  |                  | Paper selling 4,000 into PC |
| Low -                   |                  | Paper Sells                 |
| Settle -                |                  | PC                          |
| Net Change -            |                  |                             |

Still SIM but improving, and yes LOADS TO LEARN.

| 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 03-14   | Sim101  | Long        | 1        | 1792.5      | 1787.75    | 2/10/2014 6:48 AM  | 2/10/2014 7:46 AM  |           | -241.52 | -241.52     | 4.02       | 287.5 | 37.5  | 279.02 |
| 2       | ES 03-14   | Sim101  | Long        | 1        | 1790        | 1791.25    | 2/10/2014 7:32 AM  | 2/10/2014 8:41 AM  |           | 58.48   | -183.04     | 4.02       | 150   | 112.5 | 54.02  |
| 3       | ES 03-14   | Sim101  | Long        | 1        | 1790.25     | 1791.25    | 2/10/2014 7:41 AM  | 2/10/2014 8:41 AM  |           | 45.98   | -137.06     | 4.02       | 162.5 | 100   | 54.02  |
| 4       | ES 03-14   | Sim101  | Long        | 1        | 1788.5      | 1791.25    | 2/10/2014 7:46 AM  | 2/10/2014 9:56 AM  |           | 133.48  | -3.58       | 4.02       | 75    | 200   | 66.52  |
| 5       | ES 03-14   | Sim101  | Long        | 1        | 1788.25     | 1791.25    | 2/10/2014 7:56 AM  | 2/10/2014 9:56 AM  |           | 145.98  | 142.4       | 4.02       | 62.5  | 212.5 | 66.52  |
| 6       | ES 03-14   | Sim101  | Long        | 2        | 1788.5      | 1791.25    | 2/10/2014 7:58 AM  | 2/10/2014 9:56 AM  |           | 266.96  | 409.36      | 8.04       | 175   | 375   | 108.04 |
| 7       | ES 03-14   | Sim101  | Long        | 1        | 1791.25     | 1791.5     | 2/10/2014 10:21 AM | 2/10/2014 10:24 AM |           | 8.48    | 417.84      | 4.02       | 25    | 12.5  | 4.02   |
| 8       | ES 03-14   | Sim101  | Long        | 1        | 1791.25     | 1791.5     | 2/10/2014 10:21 AM | 2/10/2014 10:24 AM |           | 8.48    | 426.32      | 4.02       | 25    | 12.5  | 4.02   |
| 9       | ES 03-14   | Sim101  | Long        | 1        | 1791        | 1791.5     | 2/10/2014 10:22 AM | 2/10/2014 10:24 AM |           | 20.98   | 447.3       | 4.02       | 12.5  | 25    | 4.02   |
| 10      | ES 03-14   | Sim101  | Long        | 1        | 1791        | 1791.5     | 2/10/2014 10:22 AM | 2/10/2014 10:24 AM | Close     | 20.98   | 468.28      | 4.02       | 12.5  | 25    | 4.02   |

