

02/21/14

Friday

06:08:58 AM

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?

06:30:31 AM 2.32 :1 NYSE | 3.32 :1 NASD

Paper BUYS OPEN. Rollover day

06:31 Ben: MARCH S&P opening range 1839.50-1839.80

07:00:18 AM 1.7 :1 NYSE | 1.51 :1 NASD 1841.25 | 376,936 | 1.1

Just have not had my head
in the game today.

LastPrice	Instrument	Description
Stop Light Obey		
183	^TICK	TICK Index
122.00	^TICKQ	NASDAQ Cumulati
1	^TICKDJ	DOW JONES COM
Important		
922.00	^ADD	NYSE Advancing Is
497	^ADDQ	NASDAQ COMB N
43	^ADDJ	Dow Jones COMP

08:00:42 AM 1.88 :1 NYSE | 1.17 :1 NASD 1842.00 | 608,468 | 1.11

09:00:20 AM 1.81 :1 NYSE | 1.28 :1 NASD 1841.25 | 782,784 | 0.978

Stopped out of first trade. Locked in profit, but may have
prevented gain as well. Just not willing to give up my gains. Had I
traded with three contracts maybe it would have been different.
Seeing chop trade. Roll-over day. No set direction. Still have yet
to fill gap to yeterdays close. Missed it by a tick.

OOPS Missed 10am... Market kind of in a standstill anyway.

Stopped out of my order but hanging tough

11:21:32 AM 1.52 :1 NYSE | -1.21 :1 NASD 1837.50 | 951,831 | 0.721

12:12:38 PM 1.41 :1 NYSE | -1.08 :1 NASD 1836.75 | 1,060,44 | 0.866

01:01:21 PM 1.12 :1 NYSE | -1.26 :1 NASD 1833.75 | 1,249,84 | 0.987

Paper both sides cash Close

03:26:30 PM 1833.50 | 1,311,63 | 0.543

Elephant Stomps/TINYS

ES 03-14		
Ask	1833.50	1
Bid	1833.25	46
Volume	1311637	
1:06:43 PM	1834.00	703
1:04:41 PM	1834.00	500
1:00:58 PM	1834.50	1246
1:00:10 PM	1834.00	792
1:00:03 PM	1834.00	507
1:00:00 PM	1833.75	1131
12:59:52 PM	1834.25	500
12:57:13 PM	1834.00	500
12:56:58 PM	1834.00	1055
12:56:22 PM	1834.50	987
12:52:03 PM	1835.25	684
12:51:59 PM	1835.25	500
12:47:07 PM	1836.50	537
12:46:20 PM	1836.75	652
12:45:01 PM	1836.00	601
12:37:05 PM	1836.75	691
12:35:24 PM	1837.50	567
8:28:38 AM	1842.00	644
8:25:06 AM	1842.00	500

ES Opening 15 MIN Range = Hi	40
Lo	36 25
VAL High -	39 75
POC	
VAL Low -	29 75

SP_Pit Opening Range =	39 80	SP Pit Open:
	39 50	
Sp_Pit END OF DAY High-	1843 20	Cash Close:
Day Low -	33	
CLOSING RANGE:		Pit Close:
High -	1834 50	
Low -	1834 20	
Settle -	1834 30	

PAPER MIXED
PAPER SELLS PC
SOLLY

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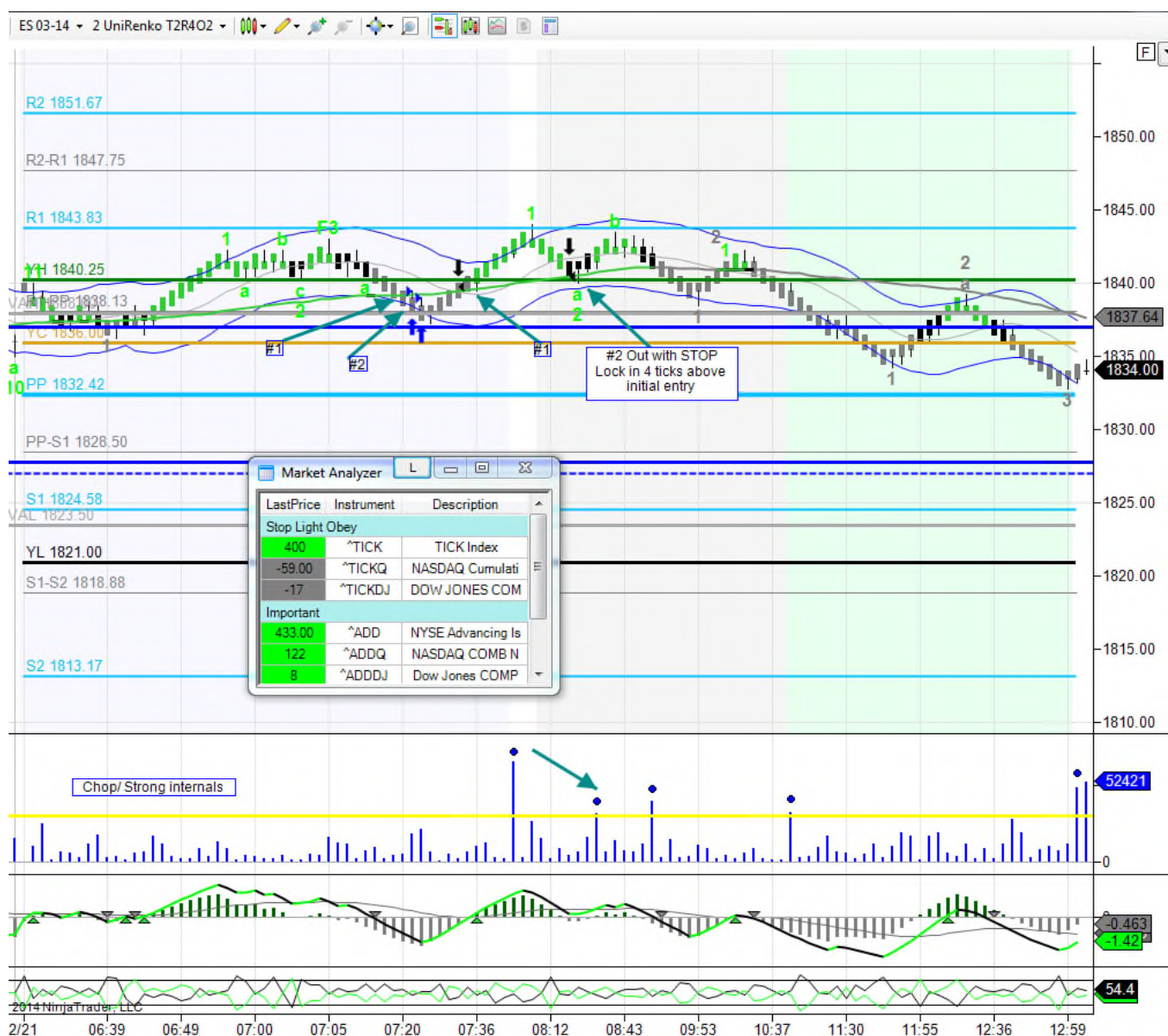
END OF DAY:

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 03-14	Sim101	Long	1	1839.5	1839.75	2/21/2014 7:22 AM	2/21/2014 7:32 AM	8.48	8.48	4.02	112.5	212.5	204.02
2	ES 03-14	Sim101	Long	1	1839	1840.5	2/21/2014 7:26 AM	2/21/2014 8:13 AM	70.98	79.46	4.02	75	250	179.02

What I did well today: * SIM traded * Didn't overtrade * Stayed with trade longer allowing for possibility of running * Protected gains

What could I have done better: * Stick with original thoughts on trades * Trade three contracts (still working up to) * More accurately see the market.

What will I do tomorrow to make things better: Prep, Prep, and More Prep... Plus sleep.



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END OF WEEK RESULTS SIM TRADING:

Trade-#	Instrument	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 03-14	Sim101		Short	1	1838.5	1838.25	2/19/2014 6:58 AM	2/19/2014 7:05 AM			8.48	8.48	4.02	62.5	62.5	54.02
2	ES 03-14	Sim101		Long	1	1842.75	1843	2/19/2014 7:16 AM	2/19/2014 7:38 AM			8.48	16.96	4.02	50	75	66.52
3	ES 03-14	Sim101		Long	1	1834.5	1834.75	2/19/2014 10:08 AM	2/19/2014 10:12 AM			8.48	25.44	4.02	12.5	37.5	29.02
4	ES 03-14	Sim101		Short	1	1834.5	1834.25	2/19/2014 11:00 AM	2/19/2014 11:02 AM			8.48	33.92	4.02	62.5	12.5	4.02
5	ES 03-14	Sim101		Short	1	1835.5	1834.25	2/19/2014 11:01 AM	2/19/2014 11:02 AM			58.48	92.4	4.02	87.5	75	16.52
6	ES 03-14	Sim101		Short	1	1836.5	1834.25	2/19/2014 11:01 AM	2/19/2014 11:02 AM			108.48	200.88	4.02	0	125	16.52
7	ES 03-14	Sim101		Long	1	1837.75	1838.25	2/19/2014 11:07 AM	2/19/2014 11:08 AM		Close	20.98	221.86	4.02	0	50	29.02
8	ES 03-14	Sim101		Long	1	1836	1836.25	2/19/2014 11:16 AM	2/19/2014 11:17 AM			8.48	230.34	4.02	25	12.5	4.02
9	ES 03-14	Sim101	3 2 close	Long	1	1824.25	1822.25	2/20/2014 6:59 AM	2/20/2014 7:00 AM	Entry	Stop1	-104.02	126.32	4.02	100	25	129.02
10	ES 03-14	Sim101	3 2 close	Long	1	1822.25	1825.25	2/20/2014 7:01 AM	2/20/2014 7:02 AM	Entry	Target1	145.98	272.3	4.02	12.5	150	4.02
11	ES 03-14	Sim101	3 2 close	Short	1	1824.5	1824.25	2/20/2014 7:02 AM	2/20/2014 7:03 AM	Entry	Target1	8.48	280.78	4.02	25	12.5	4.02
12	ES 03-14	Sim101	3 2 close	Long	1	1825.5	1825.5	2/20/2014 7:05 AM	2/20/2014 7:11 AM	Entry	Target1	-4.02	276.76	4.02	162.5	87.5	91.52
13	ES 03-14	Sim101	3 2 close	Long	1	1824	1825.5	2/20/2014 7:07 AM	2/20/2014 7:11 AM	Entry	Target1	70.98	347.74	4.02	75	175	104.02
14	ES 03-14	Sim101	3 2 close	Long	1	1823.75	1826.5	2/20/2014 7:10 AM	2/20/2014 7:14 AM	Entry	Close	133.48	481.22	4.02	62.5	137.5	4.02
15	ES 03-14	Sim101		Long	1	1832	1832.25	2/20/2014 8:35 AM	2/20/2014 9:02 AM			8.48	489.7	4.02	25	75	66.52
16	ES 03-14	Sim101		Long	1	1832	1832.25	2/20/2014 8:35 AM	2/20/2014 9:03 AM			8.48	498.18	4.02	25	75	66.52
17	ES 03-14	Sim101		Long	1	1836.5	1836.75	2/20/2014 11:13 AM	2/20/2014 11:14 AM			8.48	506.66	4.02	0	25	16.52
18	ES 03-14	Sim101		Long	1	1836.5	1836.75	2/20/2014 11:13 AM	2/20/2014 11:14 AM			8.48	515.14	4.02	0	25	16.52
19	ES 03-14	Sim101		Long	1	1836.5	1836.75	2/20/2014 11:13 AM	2/20/2014 11:14 AM			8.48	523.62	4.02	0	25	16.52
20	ES 03-14	Sim101		Long	2	1838	1838.25	2/20/2014 11:21 AM	2/20/2014 11:50 AM			16.96	540.58	8.04	250	50	33.04
21	ES 03-14	Sim101		Long	1	1838	1838.25	2/20/2014 11:21 AM	2/20/2014 11:50 AM			8.48	549.06	4.02	125	25	16.52
22	ES 03-14	Sim101		Long	1	1836.75	1838.25	2/20/2014 11:28 AM	2/20/2014 11:50 AM			70.98	620.04	4.02	62.5	87.5	16.52
23	ES 03-14	Sim101		Long	1	1836.75	1838.25	2/20/2014 11:28 AM	2/20/2014 11:50 AM			70.98	691.02	4.02	62.5	87.5	16.52
24	ES 03-14	Sim101		Long	1	1836.75	1838.25	2/20/2014 11:28 AM	2/20/2014 11:50 AM			70.98	762	4.02	62.5	87.5	16.52
25	ES 03-14	Sim101		Long	1	1839.5	1839.75	2/21/2014 7:22 AM	2/21/2014 7:32 AM			8.48	770.48	4.02	112.5	212.5	204.02
26	ES 03-14	Sim101		Long	1	1839	1840.5	2/21/2014 7:26 AM	2/21/2014 8:13 AM			70.98	841.46	4.02	75	250	179.02

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