

03/07/14

Friday

06:26:04 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?

06:30:34 AM 3.04 :1 NYSE | 3.52 :1 NASD

Paper well buys open/ One  
tiny pre-open 757 bought @  
1883.75 6:15 PST

06:39 Ben: MARCH S&P  
opening range 1884-1884.50/  
Limited follow through SP  
pit with paper buying.

06:45:15 AM Locals have  
and continue to be short/  
Paper buying when we get  
lower.

Open range : 1884.75-  
1878.25

07:00:32 AM

1.26 :1 NYSE | -1.58 :1 NASD

1876.75 618,150 1.74

08:00:35 AM

1.48 :1 NYSE | -1.41 :1 NASD

1875.50 925,649 1.48

09:00:25 AM 1.23 :1 NYSE | -1.46 :1 NASD 1876.25 1,200,40 1.41

10:00:26 AM 1.29 :1 NYSE | -1.5 :1 NASD 1875.00 1,282,19 0.991

11:00:35 AM -1.59 :1 NYSE | -1.47 :1 NASD 1874.50 1,386,39 0.95

12:01:06 PM 1.51 :1 NYSE | -1.42 :1 NASD 1874.50 1,501,76 1.06

01:01:32 PM 1.29 :1 NYSE | -1.29 :1 NASD 1876.75 1,694,15 1.11

Paper buys close

01:40:42 PM 1877.00 1,752,02 0.888

PC paper bought as well. Bought most of day lite though so locals  
were able to keep the market down.

ES Opening 15 MIN Range = Hi	1884 75
Lo	1878 25
VAL High -	1880
POC -	1879 50
VAL Low -	1876 50

SP Pit Opening Range =	1884 50	SP Pit Open:
Lo	1884	Paper Buys
Sp Pit END OF DAY High-	89 50	Cash Close:
Day Low -	69 50	Paper Buys
CLOSING RANGE:		Pit Close:
High -	78 50	M: Buys 8 50
Low -	78 80	S: Buys 8 50
Settle -	78 10	S: Buys 8 50
Net Change -	+ 1 80	

LastPrice	DailyVolu	ATR 2
1882.75	301,822	1.18

LastPrice	Instrument	Description
Stop Light Obey		
347	^TICK	TICK Index
907.00	^TICKQ	NASDAQ Cu
13	^TICKDJ	DOW JONES

LastPrice	Instrument	Description
Stop Light Obey		
30	^TICK	TICK Index
93.00	^TICKQ	NASDAQ Cu
11	^TICKDJ	DOW JONES
Important		
313.00	^ADD	NYSE Advanci
588	^ADDQ	NASDAQ CO
18	^ADDJ	Dow Jones C

Elephant Stomps/TINYS

T & S		
ES 03-14		
Ask	1877.50	163
Bid	1877.25	25
Volume	1751838	
1:34:37 PM	1877.50	1277 BLO
8:12:13 AM	1871.50	637
8:02:02 AM	1873.50	500
8:01:20 AM	1874.00	584
8:00:22 AM	1875.00	671
7:56:01 AM	1877.00	711
7:55:07 AM	1876.50	637
7:54:05 AM	1876.75	507
7:49:32 AM	1877.00	653
7:47:20 AM	1877.50	689
7:37:33 AM	1879.50	612
7:37:11 AM	1880.00	606
7:28:10 AM	1879.50	675
7:27:42 AM	1879.00	580
7:24:15 AM	1879.50	516
7:23:58 AM	1880.25	562
7:23:30 AM	1880.25	730
7:18:22 AM	1880.25	800
7:15:39 AM	1881.00	500
7:15:38 AM	1881.00	500
7:12:41 AM	1878.50	662
7:11:55 AM	1878.50	600
7:04:51 AM	1877.00	523
6:57:28 AM	1875.50	767
6:57:06 AM	1876.50	626
6:57:06 AM	1876.50	740
6:53:27 AM	1875.75	634
6:38:05 AM	1881.00	919
6:15:02 AM	1883.75	757

03/07/14

Friday

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06:26:04 AM

**What will I do tomorrow to make things better:\*** Get better nights sleep before trading. \* Review and prep for the trading day on Sunday.

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	1878	1873.25	3/7/2014 7:03 AM	3/7/2014 8:02 AM		-241.52	-241.52	4.02	237.5	150	391.52
2	ES 03-14	Sim101	Long	1	1872.75	1876	3/7/2014 8:24 AM	3/7/2014 8:46 AM		158.48	-83.04	4.02	50	162.5	4.02
3	ES 03-14	Sim101	Long	1	1873.5	1876	3/7/2014 8:36 AM	3/7/2014 8:46 AM		120.98	37.94	4.02	25	125	4.02
4	ES 03-14	Sim101	Long	2	1873.5	1876	3/7/2014 8:36 AM	3/7/2014 8:46 AM		241.96	279.9	8.04	50	250	8.04
5	ES 03-14	Sim101	Long	1	1873.5	1873.75	3/7/2014 8:36 AM	3/7/2014 8:54 AM		8.48	288.38	4.02	25	125	116.52
6	ES 03-14	Sim101	Long	1	1876.75	1877	3/7/2014 12:59 PM	3/7/2014 1:00 PM		8.48	296.86	4.02	12.5	37.5	29.02
7	ES 03-14	Sim101	Long	2	1876.75	1877	3/7/2014 12:59 PM	3/7/2014 1:00 PM		16.96	313.82	8.04	25	75	58.04
8	ES 03-14	Sim101	Long	1	1876.75	1877	3/7/2014 12:59 PM	3/7/2014 1:00 PM		8.48	322.3	4.02	12.5	37.5	29.02
9	ES 03-14	Sim101	Short	1	1877	1876.5	3/7/2014 1:00 PM	3/7/2014 1:00 PM	Close	20.98	343.28	4.02	12.5	37.5	16.52

