

08/08/13
AM

Thursday

06:15:12

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?

06:39:42 AM 4.06 :1 NYSE 1.86 :1 NASD

| LastPrice | DailyVolu | ATR 2 mi |
|-----------|-----------|----------|
| 1695.25 | 273,962 | 0.709 |

Elephant Stomps/TINYS

06:38 Ben: SEP S&P opening range 1695.70-1696.30

07:00:39 AM 2.79 :1 NYSE 1.61 :1 NASD 1693.75 373,982 0.873
08:00:28 AM 1.65 :1 NYSE 1.25 :1 NASD 1687.00 692,905 0.892
09:00:48 AM 2.16 :1 NYSE 2.02 :1 NASD 1690.00 841,765 0.796
10:00:24 AM 2.96 :1 NYSE 1.79 :1 NASD 1695.00 1,030,60 0.663
11:00:24 AM 3.28 :1 NYSE 1.88 :1 NASD 1695.75 1,149,01 0.622
12:02:45 PM 3.28 :1 NYSE 1.88 :1 NASD 1695.75 1,260,31 0.672
01:00:35 PM 2.73 :1 NYSE 1.65 :1 NASD 1694.50 1,471,75 0.816
CC: Paper both sides coming into CC on CC bulk on buy side.
01:16:23 PM 2.75 :1 NYSE 1.65 :1 NASD 1693.75 1,505,85 0.752

PC: Paper selling...

| | | |
|--|---------|--------|
| ES Opening | 1697.00 | DELTA |
| 15 MIN Range = Hi | | |
| Lo | 1694.25 | 2.75 |
| VAL High - | 1689.25 | |
| POC - | 1687.25 | |
| VAL Low - | 1683.25 | 6.00 |
| missed nums. Also * in column for times I missed volume. | | |
| ES | Volume | Change |
| OPEN | 273 | |
| 10 | 3763 | 3490 |
| 11 | 692 | -3071 |
| 12 | 841 | 149 |
| 1 | 1030 | 189 |
| 2 | 1149 | 119 |
| 3 | 1260 | 111 |
| Cash CLOSE | 1471 | 211 |
| PIT CLOSE | 1505 | 34 |

| | | |
|-------------|---------|------|
| ES 09-13 | | |
| Ask | 1694.00 | 485 |
| Bid | 1694.00 | 61 |
| Volume | 1505856 | |
| 12:54:18 PM | 1694.25 | 500 |
| 9:33:43 AM | 1694.00 | 500 |
| 7:20:11 AM | 1688.00 | 922 |
| 6:30:03 AM | 1696.00 | 1181 |

| | | |
|-----------------|---------|-------|
| SP_Pit | 1696.30 | DELTA |
| Opening Range = | | |
| Sp Pit | 1695.70 | 0.60 |
| SP_Pit | 1696.80 | |
| Day High - | | |
| Day Low - | 1684.50 | 12.30 |
| Settle - | 1693.70 | |
| Net Change - | 9.50 | |

What I did well today: - I had one winning trade with proper entry and good exit.

- I had enough sleep.
- Journalled and kept track of the days progress, monitored pit, trading rooms, and internals.

What could I have done better:

- STOCHASTIC IDENTIFICATION for secondary

entry could have been better.

What will I do tomorrow to make things better: - be sure to get enough sleep.

-Trade

- USE STOPS and Journal trading day.

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Also Solved VIDEO CLIP issue with trading journals. WMV files play BLACK in BMT player whereas FLV files have no problems.
Almost forgot my one trade SIM of course.

| 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 09-13 | Sim101 | 3:2 close | Short | 1 | 1694.25 | 1691.25 | 8/8/2013 6:44 AM | 8/8/2013 7:05 AM | Entry | Target1 | 145.98 | 145.98 | 4.02 | 25 | 150 | 4.02 |

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