

08/22/13  
AM

Thursday

06:24:15

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?

LastPrice	DailyVolu	ATR 2 mi
1645.00	298,801	0.806

06:31:04 AM 3.48 :1 NYSE | 4.12 :1 NASD

Paper BID Paper BUYERS on OPEN

06:40 Ben: SEP S&P opening range 1643.50-1644.50

06:45 ES OPEN RANGE 1643-1649.50

07:10:47 AM 2.99 :1 NYSE | 5.74 :1 NASD 1647.75 547,626 1.04

07:22:11 AM Stop hit. Out of Trade #1 held into STOPS, did not move stop. Did however move Target only to move it back to where it started.

08:02:37 AM 4.71 :1 NYSE | 4.74 :1 NASD 1652.75 787,082 0.903

09:00:32 AM 4.25 :1 NYSE | 4.1 :1 NASD 1651.25 966,079 0.881

10:00:35 AM 3.66 :1 NYSE | 4.3 :1 NASD 1648.50 1,084,05 0.87

11:00:47 AM 4.45 :1 NYSE | 4.3 :1 NASD 1653.00 1,173,19 0.761

12:00:47 PM 3.63 :1 NYSE | 4.3 :1 NASD 1652.75 1,256,95 0.677

01:00:46 PM 5.28 :1 NYSE | 4.9 :1 NASD 1655.00 1,474,94 0.897

Paper GS and MS buyers CC

01:18:26 PM 5.7 :1 NYSE | 4.9 :1 NASD 1655.00 1,548,79 0.89

13:21 Ben: SP500 pit session closed pit HOD 1657.50 LOD 1643.50 settle 1654.80

Elephant Stomps/TINYS

ES 09-13		
Ask	1655.00	404
Bid	1655.00	207
Volume	1548796	
11:25:01 AM	1652.25	1107 BLO
10:12:14 AM	1650.50	500
9:51:20 AM	1649.50	499
9:29:01 AM	1650.50	590
7:40:36 AM	1652.25	1000 BLO

ES Opening	1649.50	DELTA
15 MIN Range = Hi		
Lo	1643.00	6.50
VAL High -	1648.50	
POC -	1645.00	
VAL Low -	1640.00	8.50
NOTE: Numbers are in thousands. Repeat for missed nums. Also * in column for times I missed volume.		
ES	Volume	Change
OPEN	298	
10	547	249
11	787	240
12	966	179
1	1084	118
2	1173	89
3	1256	83
Cash CLOSE	1474	218
PIT CLOSE	1548	74

SP_Pit	1644.50	DELTA
Opening Range =		
Sp_Pit	1643.50	1.00
SP_Pit		
Day High -	1657.50	
Day Low -	1643.50	14.00
Closing Range		
High -	1655.00	
Low -	1654.60	0.40
Settle -	1654.80	
Net Change -	18.30	

What I did well today: - Took two trades and stuck with them.

- I made sure to get enough sleep last night.

What could I have done better:

- Wait till longer in the trend before trying reversal trade.
- Exit earlier if going for reversal early in trend.

What will I do tomorrow to make things better:

- Be sure to get my sleep. - Mark up charts earlier - Keep focused on big picture and indicators.

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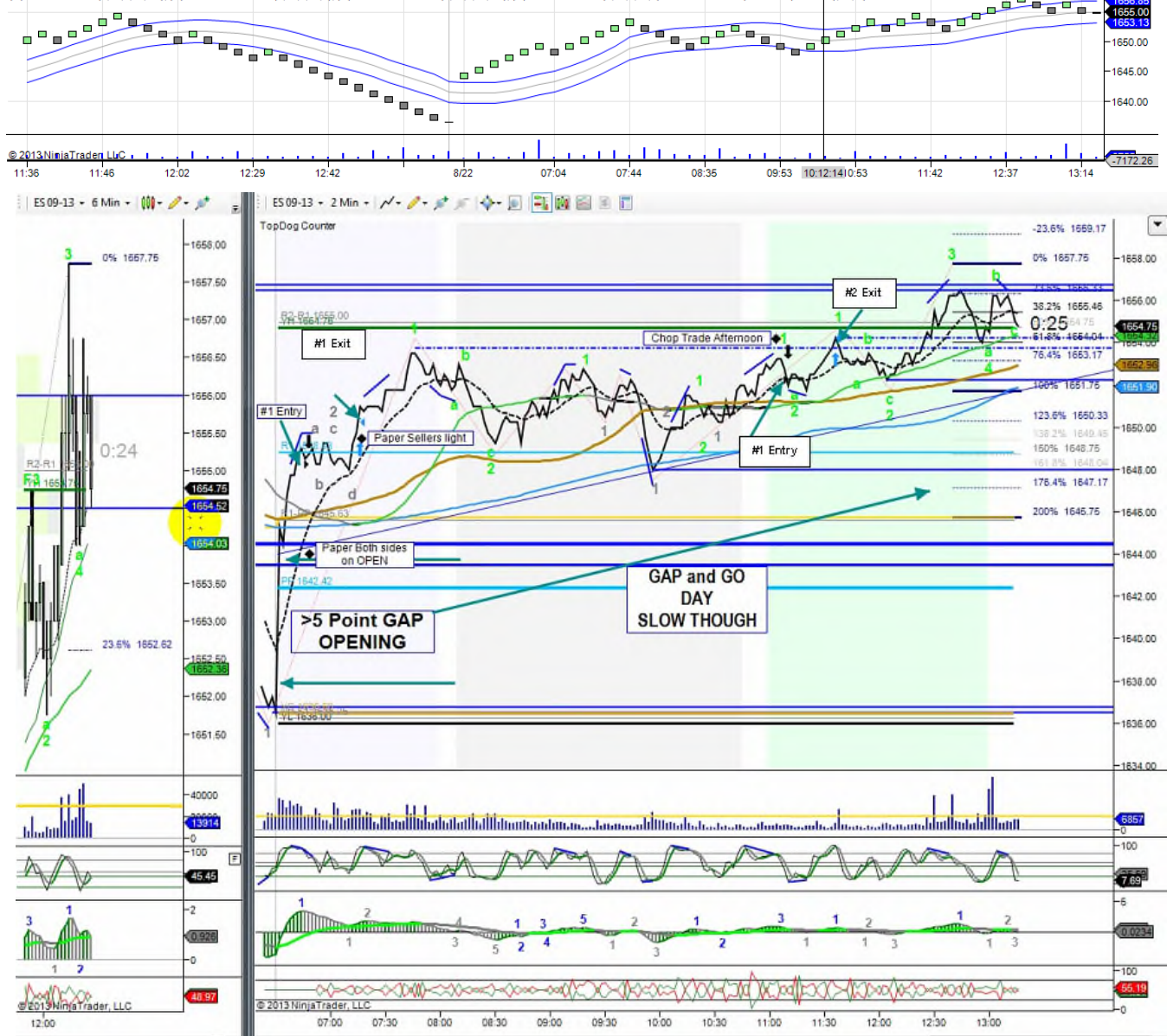
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Here are my loses for today.

Trade-#	Instrument	Account	Strategy	Market pos.	Qty	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	1648.25	1650.25	8/22/2013 6:46 AM	8/22/2013 7:15 AM	Entry	Stop1	-104.02	-104.02	4.02	100	50	154.02
2	ES 09-13	Sim101	3:2 close	Short	1	1652.25	1654.25	8/22/2013 11:08 AM	8/22/2013 11:35 AM	Entry	Stop1	-104.02	-208.04	4.02	100	12.5	116.52

(D) KeltCrossV2S3(1,39.5,12,1.9), (D) KeltCrossShortNS(1,38.9,12,2), (D) KeltCrossReverse(1,40.5,12,2.2), (D) KeltCrossV2NS(1,38.9,12,2)/KeltnerChannel(ES 09-13 (4 Renko),1.9,12)



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