

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 min (
1692.75	282,655	0.738

Elephant Stomps/TINYS

06:39:31 AM

1.54 :1 NYSE 1.34 :1 NASD

Paper buys open/ Locals Sell

06:35 Ben: DEC S&P opening range 1694.50-1694.20

06:54:21 AM ES OPEN Range 1694.75 – 1691.25

07:00:35 AM 1.89 :1 NYSE 1.04 :1 NASD 1691.50 377,569 0.943

08:00:29 AM 1.27 :1 NYSE 1.69 :1 NASD 1696.50 720,160 1.09

09:09:07 AM 1.45 :1 NYSE 2.11 :1 NASD 1697.00 898,947 0.799

10:01:54 AM 1.84 :1 NYSE 2.47 :1 NASD 1698.75 989,075 0.644

11:00:47 AM 1.83 :1 NYSE 2.85 :1 NASD 1699.25 1,077,84 0.595

12:00:35 PM 1.6 :1 NYSE 2.06 :1 NASD 1696.75 1,185,53 0.675

01:00:44 PM 1.11 :1 NYSE 1.3 :1 NASD 1691.25 1,443,96 0.967

CC Paper both sides/ locals able to cover shorts. Surprise surprise

01:16:44 PM 1.09 :1 NYSE 1.3 :1 NASD 1692.50 1,492,65 0.875

ES 12-13		
Ask	1692.25	1864
Bid	1692.00	973
Volume	1487343	
1:05:53 PM	1691.75	551
1:01:19 PM	1691.50	510
1:01:05 PM	1691.25	565
1:00:03 PM	1691.50	500
12:58:52 PM	1689.50	500
12:55:09 PM	1690.75	773
12:49:36 PM	1691.50	509
12:49:27 PM	1691.50	849
12:49:24 PM	1691.50	1373
12:48:44 PM	1691.50	746
11:30:10 AM	1697.00	668
9:45:03 AM	1699.50	500
8:10:07 AM	1697.00	740
8:09:23 AM	1697.25	856
8:00:20 AM	1696.50	756
7:52:06 AM	1695.25	750
7:48:29 AM	1694.75	550
7:39:49 AM	1693.50	790
7:36:03 AM	1694.00	864
7:35:53 AM	1694.00	500
7:30:56 AM	1692.25	656
7:26:06 AM	1689.00	500
7:14:52 AM	1689.50	783
7:14:52 AM	1689.50	1000
6:52:21 AM	1691.75	874
6:51:46 AM	1692.00	667
6:47:03 AM	1693.00	500
6:45:55 AM	1692.50	625
6:23:17 AM	1694.75	509

ES Opening	1694.50	DELTA
15 MIN Range = Hi		
Lo	1691.25	3.25
VAL High -	1697.75	
POC -	1695.75	
VAL Low -	1693.25	4.50
NOTE: Numbers are in thousands. Repeat for missed num.s. Also * in column for times I missed volume.		
ES	Volume	Change
OPEN	282	
10	377	95
11	720	343
12	898	178
1	989	91
2	1077	88
3	1185	108
Cash CLOSE	1443	258
PIT CLOSE	1492	49

SP_Pit	1694.50	DELTA
Opening Range =		
Sp Pit	1694.20	0.30
SP_Pit	1701.00	
Day High -		
Day Low -	1688.00	13.00
Closing Range		
High -	1692.70	
Low -	1692.30	0.40
Settle -	1692.50	
Net Change -	-0.20	

What I did well today: - Traded.

- Managed my trades better. Took three all one tick profit each, all different.

What could I have done better: - System in place.

- More trades, better stop setting.

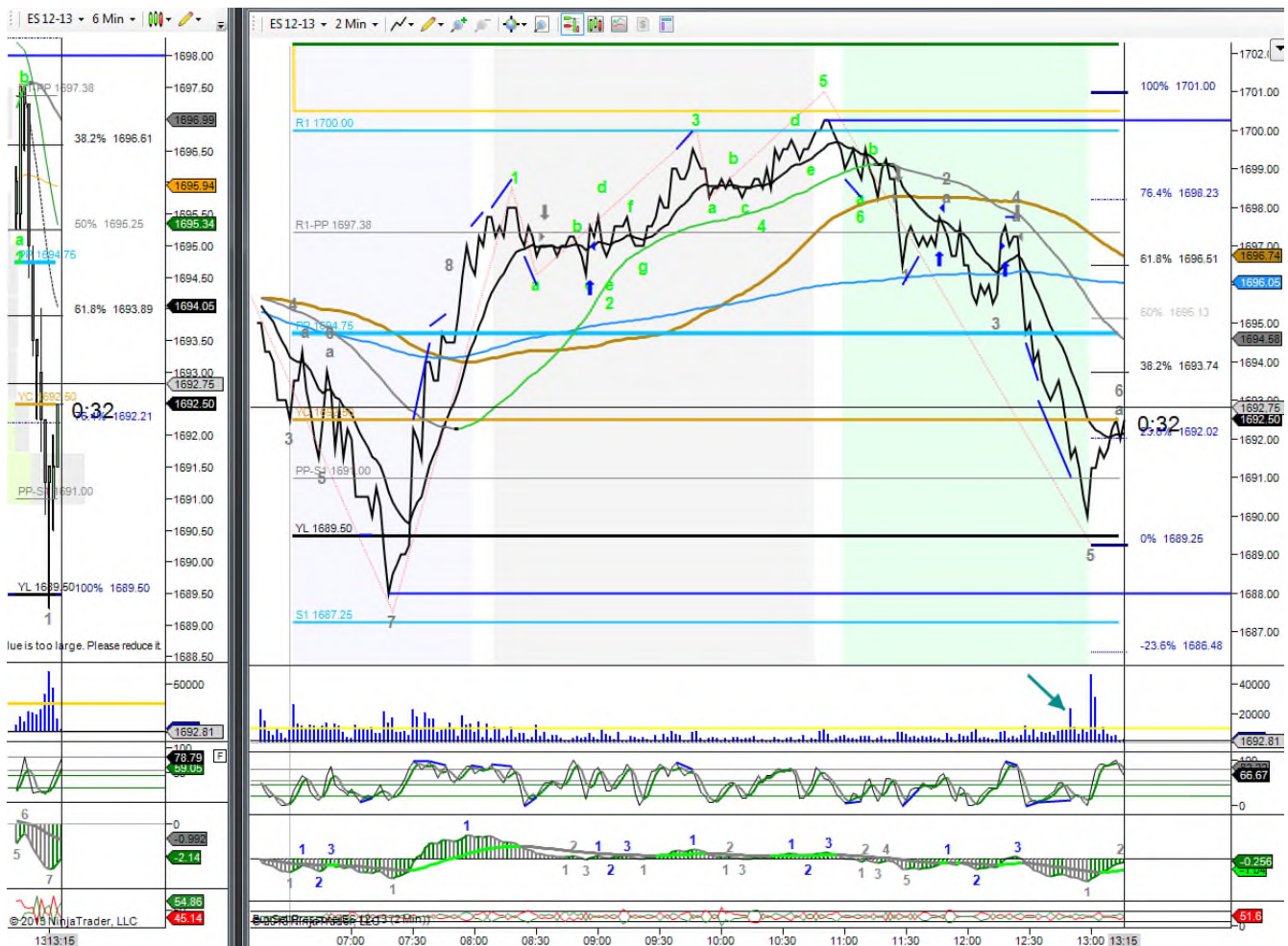
What will I do tomorrow to make things better: - Trading RENKO tomorrow. SIM still.

09/24/13

Tuesday

06:18:20 AM

Trade-#	Instrument	Account	Market	Quantity	Entry price	Exit price	Entry time	Exit time	Profit	Cum. profit	Commiss	MAE	MFE	ETD
1	ES 12-13	Sim101	Short	1	1697.25	1697	9/24/2013 8:33 AM	9/24/2013 8:54 AM	8.48	8.48	4.02	12.5	37.5	29.02
2	ES 12-13	Sim101	Short	1	1698.25	1698	9/24/2013 11:24 AM	9/24/2013 11:45 AM	8.48	16.96	4.02	0	75	66.52
3	ES 12-13	Sim101	Long	1	1697	1697.25	9/24/2013 12:17 PM	9/24/2013 12:23 PM	8.48	25.44	4.02	25	25	16.52



09/24/13

Tuesday

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