

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 (
06:31:04 AM	1.77 :1 NYSE   -2.45 :1 NASD	1709.75	315,454
07:00:23 AM	1.09 :1 NYSE   -1.75 :1 NASD	1712.25	473,724
08:00:31 AM	1.62 :1 NYSE   -1.16 :1 NASD	1716.00	715,578
09:00:49 AM	2.65 :1 NYSE   1.19 :1 NASD	1721.00	965,614
10:00:35 AM	3.15 :1 NYSE   1.33 :1 NASD	1724.50	1,109,62
11:21:25 AM	2.32 :1 NYSE   1.29 :1 NASD	1721.25	1,260,01
12:00:26 PM	2.57 :1 NYSE   1.33 :1 NASD	1722.75	1,327,49
01:00:26 PM		1727.75	1,596,16
01:15:47 PM	4.51 :1 NYSE   1.89 :1 NASD	1728.50	1,657,13

Elephant Stomps/TINYS

ES 12-13		
Ask	1728.25	211
Bid	1728.25	300
Volume	1657139	
1:13:50 PM	1727.75	592
1:13:43 PM	1727.75	500
12:45:06 PM	1726.75	500
12:41:15 PM	1725.75	729
12:26:12 PM	1725.00	613
11:02:46 AM	1721.00	500
9:01:10 AM	1721.00	500
8:50:39 AM	1721.50	548
6:45:49 AM	1712.25	500
6:41:00 AM	1711.75	500
6:25:00 AM	1708.00	500

Paper two sides/ Locals trading core long off open

08:00:31 AM	1.62 :1 NYSE   -1.16 :1 NASD	1716.00	715,578	0.924
09:00:49 AM	2.65 :1 NYSE   1.19 :1 NASD	1721.00	965,614	0.847
10:00:35 AM	3.15 :1 NYSE   1.33 :1 NASD	1724.50	1,109,62	0.675
11:21:25 AM	2.32 :1 NYSE   1.29 :1 NASD	1721.25	1,260,01	0.581
12:00:26 PM	2.57 :1 NYSE   1.33 :1 NASD	1722.75	1,327,49	0.596
01:00:26 PM		1727.75	1,596,16	0.883

Paper two sided CC

01:15:47 PM	4.51 :1 NYSE   1.89 :1 NASD	1728.50	1,657,13	0.823
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Paper two sided PC/ bulk to the sell side.

My STOPLIGHT →

TICK NYSE .....	992
TICK NASD .....	344.00
TICK DJ .....	6
ADD/DECL NYSE .....	2041.00

LastPrice
992
344.00
6
2041.00

ES Opening	1713.00	DELTA	SP_Pit	1709.00	DELTA
15 MIN Range = Hi			Opening Range =		
Lo	1708.50	4.50	Sp Pit	1708.80	0.20
NOTE: Numbers are in thousands. Repeat for missed <u>nums.</u> Also * in column for times I missed volume.			SP_Pit	1728.70	
ES	Volume	Change	Day High -	1708.70	20.00
OPEN	315		Closing Range	1728.00	
10	473	158	High -		
11	715	242	Low -	1727.60	0.40
12	965	250	Settle -	1727.80	
1	1109	144	Net Change -	14.60	
2	* 1201	92			
3	1327	126			
Cash CLOSE	1596	269			
PIT CLOSE	1657	61			

What I did well today: -Did better today, but I have a long way to go.

- Traded SIM as still leary of whip saw.
- Placed stops on all trades.
- Worked with ebb and flow of the day.

What could I have done better:

- Could have placed better stops on first and second trade, however I was playing today very defensively.
- More sleep as usual.
- Better focus on the market.

What will I do tomorrow to make things better: -Live trade.

-Protect my gains.

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Profit	Cum. profit	Commission	MAE	MFE	ETD	Bars
1	ES 12-13	Sim101	Long	1	1713.25	1713.5	10/17/2013 7:04 AM	10/17/2013 7:07 AM	8.48	8.48	4.02	12.5	87.5	79.02	0
2	ES 12-13	Sim101	Long	1	1714	1714.75	10/17/2013 7:23 AM	10/17/2013 7:48 AM	33.48	41.96	4.02	0	125	91.52	0
3	ES 12-13	Sim101	Long	1	1719	1720.25	10/17/2013 8:33 AM	10/17/2013 8:35 AM	58.48	100.44	4.02	0	62.5	4.02	0
4	ES 12-13	Sim101	Long	1	1722.5	1723.5	10/17/2013 11:24 AM	10/17/2013 12:07 PM	45.98	146.42	4.02	50	50	4.02	0
5	ES 12-13	Sim101	Long	1	1725.25	1726.25	10/17/2013 12:26 PM	10/17/2013 12:41 PM	45.98	192.4	4.02	50	50	4.02	0

