

11/15/13

Friday

06:19:19 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?

06:30:37 AM **1.21 :1 NYSE | 1.82 :1 NASD**

LastPrice	DailyVolu	ATR 2 min (
1790.25	217,698	0.551

Paper light buyers. Locals Sell OPEN

06:32 Ben: DEC S&P opening range 1790.50-1789.80

ES 15MIN Open Range 1790.75 -1788.00

07:00:24 AM **1.72 :1 NYSE | 1.32 :1 NASD** 1790.00 365,746 0.77208:00:26 AM **1.66 :1 NYSE | 1.75 :1 NASD** 1791.00 545,428 0.80109:00:28 AM **1.31 :1 NYSE | 1.12 :1 NASD** 1788.75 686,978 0.7110:00:34 AM **1.31 :1 NYSE | 1.46 :1 NASD** 1788.75 774,830 0.5911:00:37 AM **1.81 :1 NYSE | 1.8 :1 NASD** 1790.50 840,627 0.53612:00:40 PM **2.06 :1 NYSE | 1.71 :1 NASD** 1792.00 913,763 0.50901:00:29 PM **2.45 :1 NYSE | 1.88 :1 NASD** 1795.25 1,144,24 0.669

CC GS comes in steady GOOD BUYER up to 96 Even

01:15:28 PM **2.45 :1 NYSE | 1.88 :1 NASD** 1793.25 1,217,35 0.659

Paper buys PC/ Bought in the afternoon session.

Today was stressful.

Didn't trade well, but I traded.

Closed out the day positive, and down a little on the week.

Next week will be a new week.

Elephant Stomps/TINYS

ES 12-13		
Ask	1793.75	66
Bid	1793.50	191
Volume	1225674	
1:13:42 PM	1793.75	1000 BLO
1:00:03 PM	1795.75	1000 BLO
1:00:02 PM	1795.75	500
12:59:09 PM	1794.75	951
12:57:48 PM	1794.50	1000 BLO
12:57:34 PM	1794.25	554
11:36:20 AM	1792.25	565
8:59:28 AM	1789.00	560
7:46:05 AM	1790.25	779
7:41:30 AM	1790.00	670
7:03:06 AM	1789.50	500
6:53:31 AM	1789.50	501

ES Opening	1790.75	DELTA	SP_Pit	1790.50	DELTA
15 MIN Range = Hi			Opening Range =		
Lo	1788.00	2.75	Sp Pit	1789.50	1.00
VAL High -	1788.75		SP_Pit	1796.00	
POC -	1787.75		Day High -		
VAL Low -	1781.75	7.00	Day Low -	1788.20	7.80
NOTE: Numbers are in thousands. Repeat for missed num's. Also * in column for times I missed volume.			Closing Range	1793.50	
			High -		
			Low -	1793.30	0.20
			Settle -	1793.50	
			Net Change -	5.80	
ES	Volume	Change			
OPEN	217				
10	365	148			
11	545	180			
12	686	141			
1	774	88			
2	840	66			
3	913	73			
Cash CLOSE	1144	231			
PIT CLOSE	1217	73			

What I did well today: - Traded Cash

- Stuck with my trade.

- Had 10,000' vision of market, however after trade.

What could I have done better:

- Not added to losing position.

- Not maxing account so as being able to trade an additional contract to work with ATR.

What will I do tomorrow to make things better: - Sunday night full sleep/ prep for trading day.

11/15/13

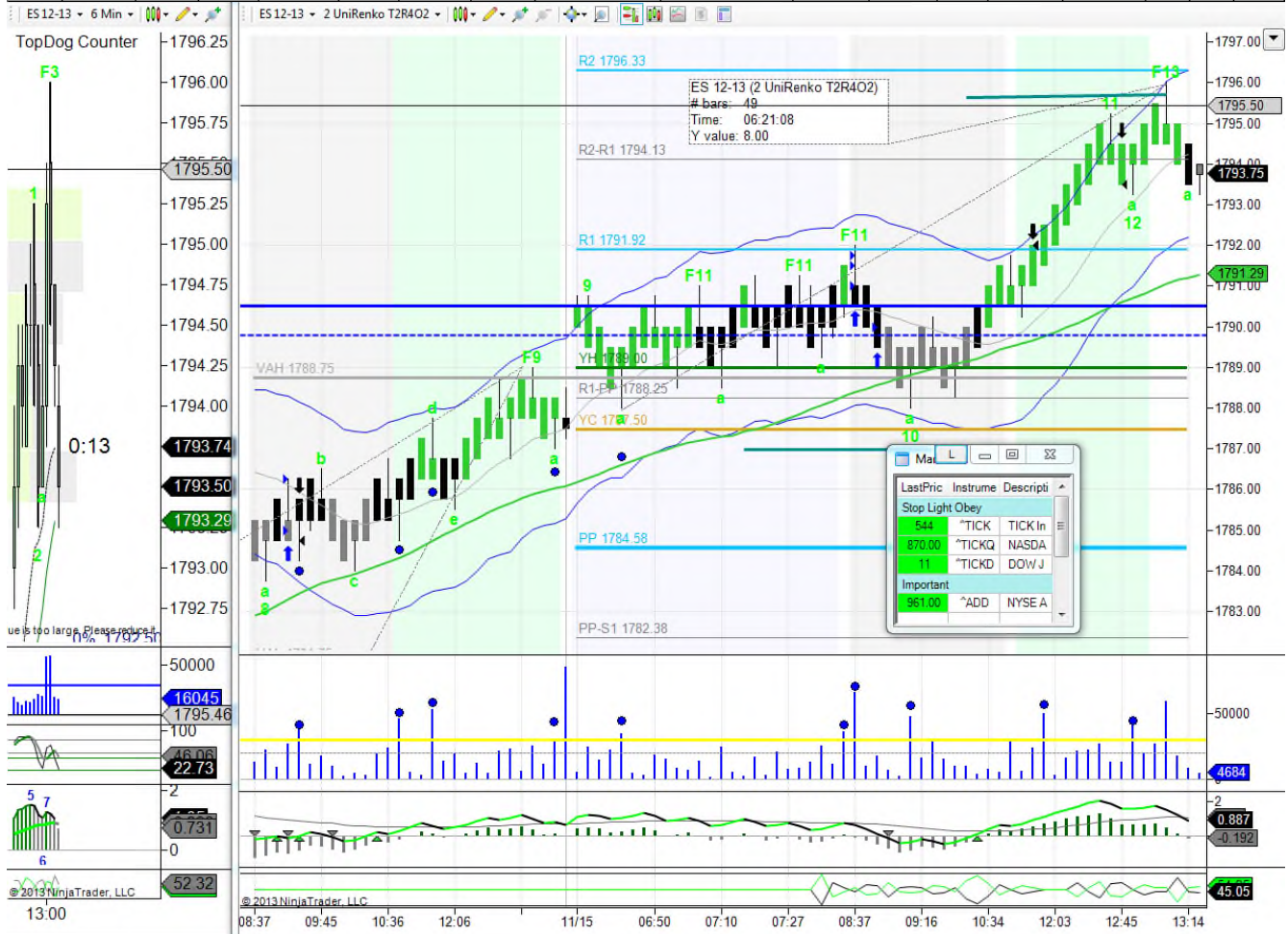
Friday

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End of Day Results CASH:

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 12-13	Cash		Long	1	1791.75	1792	11/15/2013 8:28 AM	11/15/2013 11:22 AM			8.48	8.48	4.02	175	162.5	154.02
2	ES 12-13	Cash		Long	1	1791.5	1792	11/15/2013 8:30 AM	11/15/2013 11:22 AM			20.98	29.46	4.02	162.5	175	154.02
3	ES 12-13	Cash		Long	1	1791	1792	11/15/2013 8:36 AM	11/15/2013 11:22 AM			45.98	75.44	4.02	137.5	50	4.02
4	ES 12-13	Cash		Long	1	1790	1793.5	11/15/2013 8:48 AM	11/15/2013 12:45 PM		Entry	170.98	246.42	4.02	87.5	175	4.02



End of week almost back to scratch :) **-\$38.88** Well time will tell... Work for better next week.

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 12-13	Cash		Long	1	1764.75	1765	11/12/2013 8:26 AM	11/12/2013 8:27 AM			8.48	8.48	4.02	0	12.5	4.02
2	ES 12-13	Cash	3/2 close	Long	1	1761.25	1761.75	11/13/2013 6:58 AM	11/13/2013 7:01 AM	Entry	Target1	20.98	29.46	4.02	12.5	62.5	41.52
3	ES 12-13	Cash	3/2 close	Long	1	1761.25	1761.5	11/13/2013 7:21 AM	11/13/2013 7:26 AM	Entry	Target1	8.48	37.94	4.02	25	25	16.52
4	ES 12-13	Cash		Short	1	1778.25	1780.25	11/14/2013 7:01 AM	11/14/2013 7:15 AM			-104.02	-66.08	4.02	112.5	37.5	141.52
5	ES 12-13	Cash	3 Tick Q	Long	1	1779.5	1779.75	11/14/2013 7:30 AM	11/14/2013 7:30 AM	Entry	Target1	8.48	-57.6	4.02	12.5	12.5	4.02
6	ES 12-13	Cash	3 Tick Q	Long	1	1781	1781.25	11/14/2013 7:32 AM	11/14/2013 7:32 AM	Entry	Target1	8.48	-49.12	4.02	0	25	16.52
7	ES 12-13	Cash	1 Tick Q	Long	1	1784.25	1784.25	11/14/2013 7:49 AM	11/14/2013 8:04 AM	Entry	Target1	-4.02	-53.14	4.02	62.5	0	0
8	ES 12-13	Cash	1 Tick Q	Long	1	1783.5	1784.25	11/14/2013 7:50 AM	11/14/2013 8:04 AM	Entry	Target1	33.48	-19.66	4.02	25	37.5	4.02
9	ES 12-13	Cash	1 Tick Q	Long	1	1788	1788.25	11/14/2013 8:23 AM	11/14/2013 8:23 AM	Entry	Target1	8.48	-11.18	4.02	12.5	12.5	4.02
10	ES 12-13	Cash	1 Tick Q	Long	1	1788	1788.25	11/14/2013 8:24 AM	11/14/2013 8:24 AM	Entry	Target1	8.48	-2.7	4.02	0	12.5	4.02
11	ES 12-13	Cash	1 Tick Q	Long	1	1788.25	1786.75	11/14/2013 8:25 AM	11/14/2013 8:27 AM	Entry	Target1	-79.02	-81.72	4.02	75	12.5	91.52
12	ES 12-13	Cash	1 Tick Q	Long	1	1787.75	1786.75	11/14/2013 8:25 AM	11/14/2013 8:27 AM	Entry	Target1	-54.02	-135.74	4.02	50	12.5	66.52
13	ES 12-13	Cash		Long	1	1787.25	1786.25	11/14/2013 8:28 AM	11/14/2013 8:29 AM		Close	-54.02	-189.76	4.02	50	0	0
14	ES 12-13	Cash		Long	1	1786.25	1784.75	11/14/2013 8:57 AM	11/14/2013 9:05 AM			-79.02	-268.78	4.02	87.5	12.5	91.52
15	ES 12-13	Cash		Long	1	1785	1784.75	11/14/2013 8:59 AM	11/14/2013 9:05 AM			-16.52	-285.3	4.02	37.5	12.5	29.02
16	ES 12-13	Cash		Long	1	1791.75	1792	11/15/2013 8:28 AM	11/15/2013 11:22 AM			8.48	-276.82	4.02	175	162.5	154.02
17	ES 12-13	Cash		Long	1	1791.5	1792	11/15/2013 8:30 AM	11/15/2013 11:22 AM			20.98	-255.84	4.02	162.5	175	154.02
18	ES 12-13	Cash		Long	1	1791	1792	11/15/2013 8:36 AM	11/15/2013 11:22 AM			45.98	-209.86	4.02	137.5	50	4.02
19	ES 12-13	Cash		Long	1	1790	1793.5	11/15/2013 8:48 AM	11/15/2013 12:45 PM		Entry	170.98	-38.88	4.02	87.5	175	4.02