

02/14/14

Friday

06:04:18 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?

06:30:45 AM

-1.19 :1 NYSE | -1.23 :1 NASD

LastPric	DailyVolu	ATR 2
1823.00	254,747	0.867

Locals SELL Paper Buys Open... Ben not saying that there is any energy...

23.2 -23.8 open range

07:00:39 AM	1.33 :1 NYSE -1.13 :1 NASD	1825.75	453,584	1.33
08:00:24 AM	1.51 :1 NYSE -1.08 :1 NASD	1829.50	719,843	1.14
09:01:10 AM	1.5 :1 NYSE 1.17 :1 NASD	1831.50	823,557	0.819
10:00:20 AM	1.8 :1 NYSE 1.32 :1 NASD	1831.50	871,959	0.669
01:00:20 PM	1.97 :1 NYSE 1.43 :1 NASD	1835.00	1,253.88	0.695

Paper both sides/ Bulk on BUY side for CC

01:27:01 PM	2.02 :1 NYSE 1.43 :1 NASD	1835.00	1,358.46	0.76
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What I did well today:

- I scalped the morning and then I quit.
- Or so I thought...

What could I have done better:

- I could have stuck to my original plan of quitting after misinterpreting the market.
- I could have cut the last few trades off for scratch rather than holding to long after it was apparent I was in a losing position.
- I could have stuck to my gut and stopped after the morning.

What will I do tomorrow to make things better:

- Relax more, prepare, read, exit losing positions early when they first are clearly losing rather than later when I have to.

Day END

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Exit name	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 03-14	Sim101	Long	1	1823.75	1824	2/14/2014 6:32 AM	2/14/2014 6:34 AM		8.48	8.48	4.02	25	25	16.52
2	ES 03-14	Sim101	Short	1	1825.25	1824.25	2/14/2014 6:40 AM	2/14/2014 6:41 AM		45.98	54.46	4.02	0	50	4.02
3	ES 03-14	Sim101	Long	1	1823.5	1824.75	2/14/2014 6:46 AM	2/14/2014 6:48 AM		58.48	112.94	4.02	25	75	16.52
4	ES 03-14	Sim101	Short	1	1825	1824.75	2/14/2014 6:56 AM	2/14/2014 7:02 AM		8.48	121.42	4.02	100	25	16.52
5	ES 03-14	Sim101	Short	1	1826.25	1824.75	2/14/2014 6:59 AM	2/14/2014 7:02 AM		70.98	192.4	4.02	12.5	75	4.02
6	ES 03-14	Sim101	Short	2	1828	1828.5	2/14/2014 7:12 AM	2/14/2014 7:17 AM		-58.04	134.36	8.04	100	0	0
7	ES 03-14	Sim101	Short	1	1828	1828.5	2/14/2014 7:12 AM	2/14/2014 7:17 AM		-29.02	105.34	4.02	50	0	0
8	ES 03-14	Sim101	Short	1	1831.25	1831	2/14/2014 7:39 AM	2/14/2014 7:40 AM		8.48	113.82	4.02	12.5	12.5	4.02
9	ES 03-14	Sim101	Long	1	1830.25	1830.5	2/14/2014 8:01 AM	2/14/2014 8:11 AM		8.48	122.3	4.02	62.5	12.5	4.02
10	ES 03-14	Sim101	Long	1	1829.5	1830.5	2/14/2014 8:04 AM	2/14/2014 8:11 AM		45.98	168.28	4.02	12.5	50	4.02
11	ES 03-14	Sim101	Long	1	1836.5	1835	2/14/2014 12:32 PM	2/14/2014 1:37 PM	Close	-79.02	89.26	4.02	137.5	12.5	91.52
12	ES 03-14	Sim101	Long	1	1836.75	1835	2/14/2014 12:37 PM	2/14/2014 1:37 PM	Close	-91.52	-2.26	4.02	150	0	0
13	ES 03-14	Sim101	Long	1	1836.25	1835	2/14/2014 12:39 PM	2/14/2014 1:37 PM	Close	-66.52	-68.78	4.02	137.5	12.5	79.02
14	ES 03-14	Sim101	Long	1	1836	1835	2/14/2014 12:40 PM	2/14/2014 1:37 PM	Close	-54.02	-122.8	4.02	112.5	12.5	66.52
15	ES 03-14	Sim101	Long	1	1834.5	1835	2/14/2014 12:48 PM	2/14/2014 1:37 PM	Close	20.98	-101.82	4.02	50	75	54.02
16	ES 03-14	Sim101	Long	1	1835	1835	2/14/2014 12:58 PM	2/14/2014 1:37 PM	Close	-4.02	-105.84	4.02	62.5	37.5	41.52
17	ES 03-14	Sim101	Long	1	1834.25	1835	2/14/2014 1:02 PM	2/14/2014 1:37 PM	Close	33.48	-72.36	4.02	0	75	41.52

Elephant Stomps/TINYS

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ES 03-14		
Ask	1831.75	411
Bid	1831.50	276
Volume	872578	
8:27:29 AM	1830.25	512
7:59:03 AM	1830.00	695
7:59:00 AM	1830.25	531
7:43:50 AM	1830.50	500
7:41:14 AM	1831.00	851
7:39:56 AM	1830.75	500
7:39:43 AM	1830.75	622
7:38:16 AM	1831.25	562
7:37:13 AM	1831.50	500
7:25:55 AM	1830.00	713
7:25:55 AM	1830.00	533
7:15:31 AM	1828.25	531
6:48:48 AM	1824.25	800
6:48:10 AM	1824.75	676
6:39:14 AM	1826.50	500

02/14/14

Saturday

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ES 03-14 (2 UniRenko T2R4O2) 2/14/2014



02/14/14

Friday

06:04:18 AM

End of Week Trade analysis:

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Exit name	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 03-14	Sim101	Long	1	1792.5	1787.75	2/10/2014 6:48 AM	2/10/2014 7:46 AM		-241.52	-241.52	4.02	287.5	37.5	279.02
2	ES 03-14	Sim101	Long	1	1790	1791.25	2/10/2014 7:32 AM	2/10/2014 8:41 AM		58.48	-183.04	4.02	150	112.5	54.02
3	ES 03-14	Sim101	Long	1	1790.25	1791.25	2/10/2014 7:41 AM	2/10/2014 8:41 AM		45.98	-137.06	4.02	162.5	100	54.02
4	ES 03-14	Sim101	Long	1	1788.5	1791.25	2/10/2014 7:46 AM	2/10/2014 9:56 AM		133.48	-3.58	4.02	75	200	66.52
5	ES 03-14	Sim101	Long	1	1788.25	1791.25	2/10/2014 7:56 AM	2/10/2014 9:56 AM		145.98	142.4	4.02	62.5	212.5	66.52
6	ES 03-14	Sim101	Long	2	1788.5	1791.25	2/10/2014 7:58 AM	2/10/2014 9:56 AM		266.96	409.36	8.04	175	375	108.04
7	ES 03-14	Sim101	Long	1	1791.25	1791.5	2/10/2014 10:21 AM	2/10/2014 10:24 AM		8.48	417.84	4.02	25	12.5	4.02
8	ES 03-14	Sim101	Long	1	1791.25	1791.5	2/10/2014 10:21 AM	2/10/2014 10:24 AM		8.48	426.32	4.02	25	12.5	4.02
9	ES 03-14	Sim101	Long	1	1791	1791.5	2/10/2014 10:22 AM	2/10/2014 10:24 AM		20.98	447.3	4.02	12.5	25	4.02
10	ES 03-14	Sim101	Long	1	1791	1791.5	2/10/2014 10:22 AM	2/10/2014 10:24 AM	Close	20.98	468.28	4.02	12.5	25	4.02
11	ES 03-14	Sim101	Long	1	1797.75	1799.75	2/11/2014 6:36 AM	2/11/2014 6:43 AM		95.98	564.26	4.02	25	100	4.02
12	ES 03-14	Sim101	Long	1	1801.25	1801.5	2/11/2014 6:47 AM	2/11/2014 7:20 AM		8.48	572.74	4.02	137.5	112.5	104.02
13	ES 03-14	Sim101	Long	1	1799.75	1803.75	2/11/2014 7:00 AM	2/11/2014 7:26 AM		195.98	768.72	4.02	50	200	4.02
14	ES 03-14	Sim101	Long	1	1817.75	1818	2/12/2014 6:31 AM	2/12/2014 7:20 AM		8.48	777.2	4.02	0	275	266.52
15	ES 03-14	Sim101	Long	1	1816.75	1817.75	2/12/2014 7:54 AM	2/12/2014 8:10 AM		45.98	823.18	4.02	137.5	75	29.02
16	ES 03-14	Sim101	Long	2	1816.75	1814	2/12/2014 7:54 AM	2/12/2014 8:25 AM		-283.04	540.14	8.04	275	150	433.04
17	ES 03-14	Sim101	Long	3	1815	1812.25	2/12/2014 8:31 AM	2/12/2014 8:50 AM		-424.56	115.58	12.06	412.5	75	499.56
18	ES 03-14	Sim101	Long	1	1814.25	1812	2/12/2014 8:41 AM	2/12/2014 8:52 AM	Close	-116.52	-0.94	4.02	112.5	0	0
19	ES 03-14	Sim101	Long	1	1814.25	1812	2/12/2014 8:41 AM	2/12/2014 8:52 AM	Close	-116.52	-117.46	4.02	112.5	12.5	129.02
20	ES 03-14	Sim101	Long	1	1814.25	1812	2/12/2014 8:41 AM	2/12/2014 8:52 AM	Close	-116.52	-233.98	4.02	112.5	12.5	129.02
21	ES 03-14	Sim101	Long	1	1814.25	1817	2/12/2014 9:00 AM	2/12/2014 1:14 PM		133.48	-100.5	4.02	75	225	91.52
22	ES 03-14	Sim101	Long	1	1814.25	1817	2/12/2014 9:00 AM	2/12/2014 1:14 PM		133.48	32.98	4.02	75	225	91.52
23	ES 03-14	Sim101	Long	1	1814.25	1817	2/12/2014 9:00 AM	2/12/2014 1:15 PM	Close	133.48	166.46	4.02	75	225	91.52
24	ES 03-14	Sim101	Long	1	1816	1817	2/12/2014 9:07 AM	2/12/2014 1:15 PM	Close	45.98	212.44	4.02	175	150	104.02
25	ES 03-14	Sim101	Long	2	1818.5	1817	2/12/2014 10:24 AM	2/12/2014 1:15 PM	Close	-158.04	54.4	8.04	575	25	183.04
26	ES 03-14	Sim101	Long	1	1813.75	1817	2/12/2014 12:00 PM	2/12/2014 1:15 PM	Close	158.48	212.88	4.02	50	175	16.52
27	ES 03-14	Sim101	Long	1	1806.5	1811.75	2/13/2014 6:33 AM	2/13/2014 7:03 AM		258.48	471.36	4.02	37.5	812.5	554.02
28	ES 03-14	Sim101	Long	1	1809.25	1816.75	2/13/2014 6:50 AM	2/13/2014 7:52 AM		370.98	842.34	4.02	12.5	675	304.02
29	ES 03-14	Sim101	Long	1	1813.25	1822.75	2/13/2014 7:07 AM	2/13/2014 10:09 AM		470.98	1313.32	4.02	50	475	4.02
30	ES 03-14	Sim101	Long	1	1823.75	1824	2/14/2014 6:32 AM	2/14/2014 6:34 AM		8.48	1321.8	4.02	25	25	16.52
31	ES 03-14	Sim101	Short	1	1825.25	1824.25	2/14/2014 6:40 AM	2/14/2014 6:41 AM		45.98	1367.78	4.02	0	50	4.02
32	ES 03-14	Sim101	Long	1	1823.5	1824.75	2/14/2014 6:46 AM	2/14/2014 6:48 AM		58.48	1426.26	4.02	25	75	16.52
33	ES 03-14	Sim101	Short	1	1825	1824.75	2/14/2014 6:56 AM	2/14/2014 7:02 AM		8.48	1434.74	4.02	100	25	16.52
34	ES 03-14	Sim101	Short	1	1826.25	1824.75	2/14/2014 6:59 AM	2/14/2014 7:02 AM		70.98	1505.72	4.02	12.5	75	4.02
35	ES 03-14	Sim101	Short	2	1828	1828.5	2/14/2014 7:12 AM	2/14/2014 7:17 AM		-58.04	1447.68	8.04	100	0	0
36	ES 03-14	Sim101	Short	1	1828	1828.5	2/14/2014 7:12 AM	2/14/2014 7:17 AM		-29.02	1418.66	4.02	50	0	0
37	ES 03-14	Sim101	Short	1	1831.25	1831	2/14/2014 7:39 AM	2/14/2014 7:40 AM		8.48	1427.14	4.02	12.5	12.5	4.02
38	ES 03-14	Sim101	Long	1	1830.25	1830.5	2/14/2014 8:01 AM	2/14/2014 8:11 AM		8.48	1435.62	4.02	62.5	12.5	4.02
39	ES 03-14	Sim101	Long	1	1829.5	1830.5	2/14/2014 8:04 AM	2/14/2014 8:11 AM		45.98	1481.6	4.02	12.5	50	4.02
40	ES 03-14	Sim101	Long	1	1836.5	1835	2/14/2014 12:32 PM	2/14/2014 1:37 PM	Close	-79.02	1402.58	4.02	137.5	12.5	91.52
41	ES 03-14	Sim101	Long	1	1836.75	1835	2/14/2014 12:37 PM	2/14/2014 1:37 PM	Close	-91.52	1311.06	4.02	150	0	0
42	ES 03-14	Sim101	Long	1	1836.25	1835	2/14/2014 12:39 PM	2/14/2014 1:37 PM	Close	-66.52	1244.54	4.02	137.5	12.5	79.02
43	ES 03-14	Sim101	Long	1	1836	1835	2/14/2014 12:40 PM	2/14/2014 1:37 PM	Close	-54.02	1190.52	4.02	112.5	12.5	66.52
44	ES 03-14	Sim101	Long	1	1834.5	1835	2/14/2014 12:48 PM	2/14/2014 1:37 PM	Close	20.98	1211.5	4.02	50	75	54.02
45	ES 03-14	Sim101	Long	1	1835	1835	2/14/2014 12:58 PM	2/14/2014 1:37 PM	Close	-4.02	1207.48	4.02	62.5	37.5	41.52
46	ES 03-14	Sim101	Long	1	1834.25	1835	2/14/2014 1:02 PM	2/14/2014 1:37 PM	Close	33.48	1240.96	4.02	0	75	41.52

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Saturday

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