

02/28/14

Friday

05:59:28 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?

06:33:42 AM

1.2 :1 NYSE | -1.03 :1 NASD

LastPrice	DailyVolu	ATR 2
1853.50	255,517	0.769

Paper buys open// 06:33

Ben: MARCH S&amp;P opening range 1852.80-1852.50

LastPrice	Instrument	Description
Stop Light Obey		
179	^TICK	TICK Index
382.00	^TICKQ	NASDAQ Cu
9	^TICKDJ	DOW JONES
Important		
516.00	^ADD	NYSE Advanci
606	^ADDQ	NASDAQ CO
5	^ADDJ	Dow Jones C

LastPrice	Instrument	Description
Stop Light Obey		
158	^TICK	TICK Index
100.00	^TICKQ	NASDAQ Cu
19	^TICKDJ	DOW JONES
Important		
876.00	^ADD	NYSE Advanci
501	^ADDQ	NASDAQ CO
29	^ADDJ	Dow Jones C

06:48:15 AM Small pull back in ADV/DECL lines. May be shift. Ben reporting BID in market.

1.46 :1 NYSE | 1.44 :1 NASD

07:00:20 AM

1858.75 | 420,981 | 1.13

1.47 :1 NYSE | 1.26 :1 NASD

08:01:24 AM

1862.50 | 737,010 | 1.03

1.53 :1 NYSE | 1.04 :1 NASD

08:40:30 AM Still no good read on locals. Have to calm. Have to use STOPS for entry to market. Have to Trade MORE, but smarter.

09:03:38 AM 1.77 :1 NYSE | 1.37 :1 NASD 1865.00 | 909,809 | 0.94

10:00:24 AM 1.86 :1 NYSE | 1.06 :1 NASD 1865.00 | 967,330 | 0.69

11:00:20 AM 1.8 :1 NYSE | -1.07 :1 NASD 1863.75 | 1,062,45 | 0.681

12:03:07 PM 1.25 :1 NYSE | -1.97 :1 NASD 1851.50 | 1,332,66 | 1.22

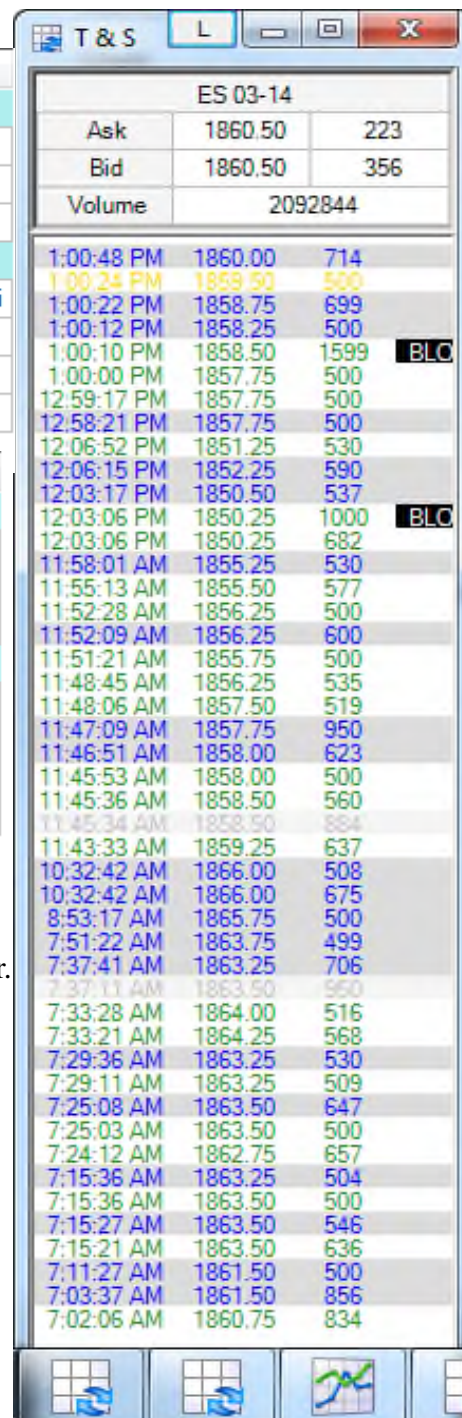
01:00:18 PM 1.26 :1 NYSE | -1.55 :1 NASD 1858.75 | 1,993,46 | 1.82

GS good buyer CC

High energy GS/Solly and other paper on CC

01:24:19 PM 1.43 :1 NYSE | -1.41 :1 NASD 1860.50 | 2,092,84 | 1.75

Elephant Stomps/TINYS



02/28/14

Friday

1

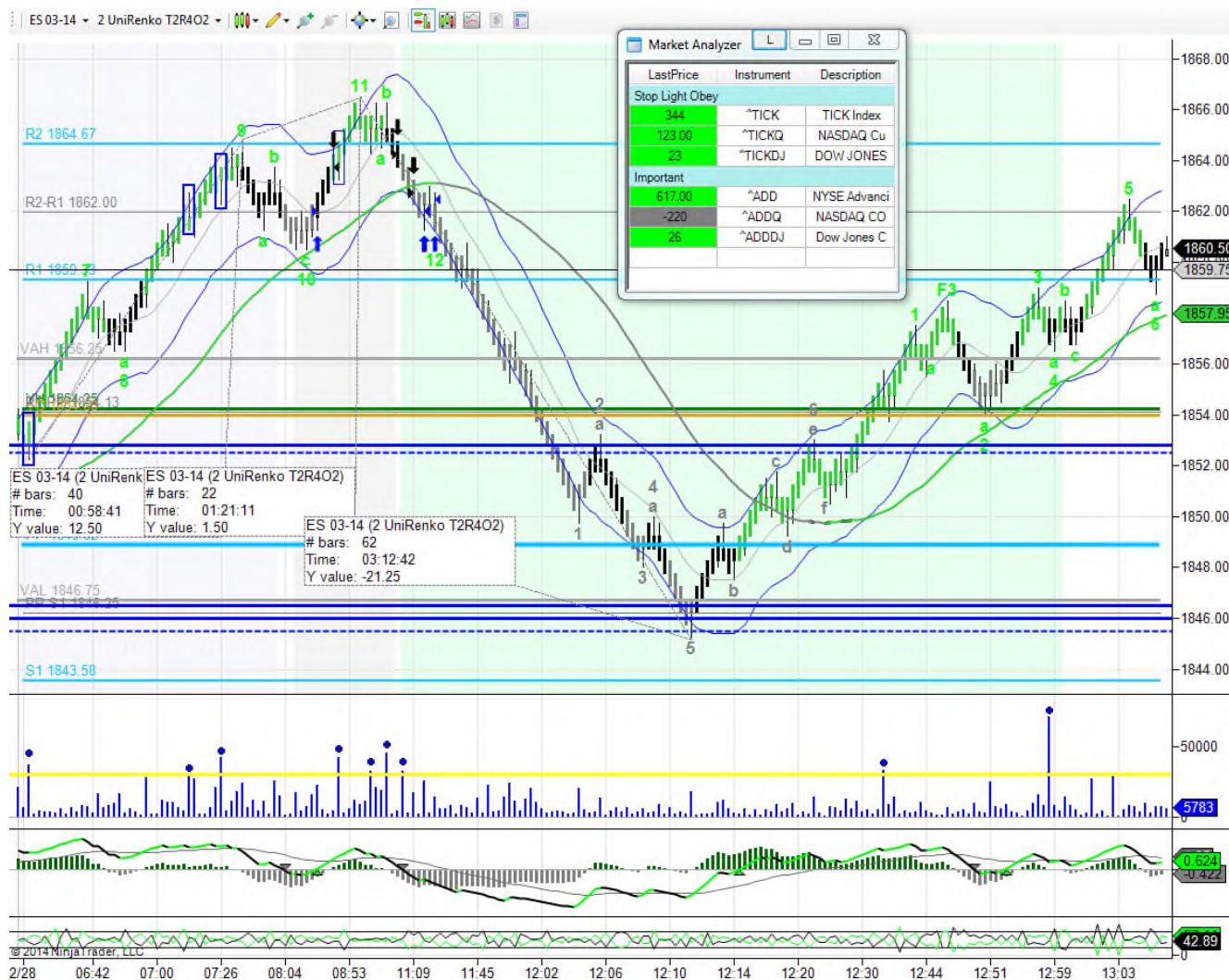
28FEB14.odt

What I did well today: \* Today I SIM traded.

\* Father is on death bed East Coast mixed feelings affecting total life and of course trading.

What could I have done better: \* Maybe taken more time off. \* Definitely holding onto last trade and risking getting bumped into stops. I was in at the right time but refused to lose money on the trade. My internals were showing and behaving like the market was poised to jump... I just didn't have intuition to know the jump was in favor of my trade. Right before the push lower I would have been down by one tick in my last trade. Oh well.

What will I do tomorrow to make things better: \* Clueless. I am going to read up a lot this weekend. Finally found a book on grieving that may be written in a factual rather than airy fairy way. Just not feeling it at all. OH I KNOW I'll take MONDAY off as I also have lunch meeting MONDAY, plus a birthday coming up. Great mother died right before my 15<sup>th</sup> birthday and now my father many years later will probably do the same. I feel guilty feeling this way, but it is the way I feel.





02/28/14

Friday

05:59:28 AM

ES Opening 15 MIN Range = Hi	59 25	7 PIS	SP_Pit Opening Range =	52 40	SP Pit Open:
Lo	2 25		SP_Pit END DAY	52 50	Paper Buys
VAL High -	53 50	← PLOT ON TOSS AND NT7	OF High-	1866 20	Cash Close:
POC	51 50		Day Low -	1846	Paper Bu Buys in
VAL Low -	49 50		CLOSING RANGE:		Pit Close:
			High -	1860 30	Paper Sells
			Low -	1860 30	Light
			Settle -		Locals
			Net Change -		Buy

END OF DAY SIM TRADING: Just didn't feel right today.

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 03-14	Sim101	Long	1	1862	1863.75	2/28/2014 8:28 AM	2/28/2014 8:35 AM	83.48	83.48	4.02	37.5	87.5	4.02
2	ES 03-14	Sim101	Short	1	1864.25	1862	2/28/2014 10:46 AM	2/28/2014 11:09 AM	108.48	191.96	4.02	12.5	137.5	29.02
3	ES 03-14	Sim101	Short	1	1862.75	1862	2/28/2014 11:01 AM	2/28/2014 11:09 AM	33.48	225.44	4.02	12.5	62.5	29.02
4	ES 03-14	Sim101	Short	1	1862.75	1862	2/28/2014 11:01 AM	2/28/2014 11:09 AM	33.48	258.92	4.02	0	62.5	29.02
5	ES 03-14	Sim101	Short	1	1862.75	1862.5	2/28/2014 11:01 AM	2/28/2014 11:28 AM	8.48	267.4	4.02	0	75	66.52

END OF THE WEEK COMBO SIM/CASH:

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Exit name	Profit	Cum. profit	Commission	MAE	MFE	ETD
3	ES 03-14	CASH	Short	1	1837.75	1837.5	2/25/2014 7:04 AM	2/25/2014 7:05 AM		8.48	112.94	4.02	12.5	12.5	4.02
26	ES 03-14	CASH	Long	1	1839.75	1843	2/27/2014 7:17 AM	2/27/2014 7:31 AM		158.48	157.98	4.02	25	175	16.52
4	ES 03-14	CASH	Long	1	1840.5	1840.75	2/25/2014 7:08 AM	2/25/2014 7:08 AM		8.48	121.42	4.02	0	25	16.52
21	ES 03-14	CASH	Long	1	1840.75	1841.75	2/27/2014 6:56 AM	2/27/2014 7:00 AM		45.98	-159.42	4.02	62.5	175	129.02
25	ES 03-14	CASH	Long	1	1841.25	1843	2/27/2014 7:09 AM	2/27/2014 7:31 AM		83.48	-0.5	4.02	100	112.5	29.02
22	ES 03-14	CASH	Long	1	1841.5	1843.75	2/27/2014 6:59 AM	2/27/2014 7:01 AM	Close	108.48	-50.94	4.02	0	137.5	29.02
20	ES 03-14	CASH	Long	1	1842	1840	2/27/2014 6:51 AM	2/27/2014 6:52 AM	Close	-104.02	-205.4	4.02	100	12.5	116.52
15	ES 03-14	Sim101	Short	1	1842.75	1842	2/25/2014 12:06 PM	2/25/2014 12:12 PM		33.48	39.7	4.02	12.5	137.5	104.02
16	ES 03-14	Sim101	Short	1	1842.75	1842	2/25/2014 12:06 PM	2/25/2014 12:12 PM		33.48	73.18	4.02	75	137.5	104.02
17	ES 03-14	Sim101	Short	1	1842.75	1842.25	2/25/2014 12:06 PM	2/25/2014 12:38 PM		20.98	94.16	4.02	75	137.5	116.52
24	ES 03-14	CASH	Long	1	1843	1843	2/27/2014 7:04 AM	2/27/2014 7:31 AM		-4.02	-83.98	4.02	187.5	25	29.02
13	ES 03-14	Sim101	Short	1	1843.25	1842	2/25/2014 11:52 AM	2/25/2014 12:12 PM		58.48	-52.26	4.02	37.5	162.5	104.02
14	ES 03-14	Sim101	Short	1	1843.25	1842	2/25/2014 11:52 AM	2/25/2014 12:12 PM		58.48	6.22	4.02	62.5	162.5	104.02
2	ES 03-14	CASH	Long	1	1843.5	1840.5	2/25/2014 6:38 AM	2/25/2014 6:51 AM	Close	-154.02	104.46	4.02	150	12.5	166.52
18	ES 03-14	Sim101	Long	1	1843.5	1844	2/26/2014 12:59 PM	2/26/2014 12:59 PM		20.98	115.14	4.02	12.5	37.5	16.52
23	ES 03-14	CASH	Long	1	1843.5	1843	2/27/2014 7:03 AM	2/27/2014 7:31 AM		-29.02	-79.96	4.02	212.5	0	0
12	ES 03-14	Sim101	Short	1	1844	1842	2/25/2014 11:39 AM	2/25/2014 12:12 PM		95.98	-110.74	4.02	50	200	104.02
11	ES 03-14	Sim101	Long	1	1844.25	1843.75	2/25/2014 11:04 AM	2/25/2014 11:05 AM		-29.02	-206.72	4.02	25	25	54.02
19	ES 03-14	CASH	Long	1	1844.25	1840	2/27/2014 6:44 AM	2/27/2014 6:52 AM	Close	-216.52	-101.38	4.02	212.5	0	0
5	ES 03-14	Sim101	Long	1	1847	1847.5	2/25/2014 9:56 AM	2/25/2014 10:07 AM		20.98	142.4	4.02	75	75	54.02
6	ES 03-14	Sim101	Long	1	1847	1848	2/25/2014 9:56 AM	2/25/2014 10:08 AM		45.98	188.38	4.02	75	75	29.02
7	ES 03-14	Sim101	Long	1	1847	1847.25	2/25/2014 9:56 AM	2/25/2014 10:15 AM		8.48	196.86	4.02	75	75	66.52
9	ES 03-14	Sim101	Long	1	1847.5	1843.75	2/25/2014 10:29 AM	2/25/2014 11:05 AM		-191.52	13.82	4.02	187.5	75	266.52
10	ES 03-14	Sim101	Long	1	1847.5	1843.75	2/25/2014 10:39 AM	2/25/2014 11:05 AM		-191.52	-177.7	4.02	187.5	0	0
8	ES 03-14	Sim101	Long	1	1847.75	1848	2/25/2014 10:29 AM	2/25/2014 10:32 AM		8.48	205.34	4.02	187.5	62.5	54.02
1	ES 03-14	Sim101	Short	1	1852	1846.75	2/24/2014 12:00 PM	2/24/2014 12:59 PM		258.48	258.48	4.02	25	275	16.52
27	ES 03-14	Sim101	Long	1	1862	1863.75	2/28/2014 8:28 AM	2/28/2014 8:35 AM		83.48	241.46	4.02	37.5	87.5	4.02
29	ES 03-14	Sim101	Short	1	1862.75	1862	2/28/2014 11:01 AM	2/28/2014 11:09 AM		33.48	383.42	4.02	12.5	62.5	29.02
30	ES 03-14	Sim101	Short	1	1862.75	1862	2/28/2014 11:01 AM	2/28/2014 11:09 AM		33.48	416.9	4.02	0	62.5	29.02
31	ES 03-14	Sim101	Short	1	1862.75	1862.5	2/28/2014 11:01 AM	2/28/2014 11:28 AM		8.48	425.38	4.02	0	75	66.52
28	ES 03-14	Sim101	Short	1	1864.25	1862	2/28/2014 10:46 AM	2/28/2014 11:09 AM		108.48	349.94	4.02	12.5	137.5	29.02

Okay CASH only I was down \$94.22 at the end of the week. Just tough sledding week.

02/28/14

Friday

3

28FEB14.odt