

03/13/14
AM

Thursday

06:12:01

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
1873.50	264,212	0.772

06:30:43 AM

5.28 :1 NYSE | 4.3 :1 NASD

Paper Light buyer on OPEN. Spread -5

07:00:35 AM

1.26 :1 NYSE | 2.3 :1 NASD

1870.75 | 415,780 | 1.16

07:24:28 AM

Stop Light numbers have been getting worse all morning for back month. I am trading back month in three contracts short based on valid MACD cross entry. Still has yet to run. ATM from NT7 entered trade wrong probably my error.

LastPrice	Instrument	Description
Stop Light Obey		
-47	^TICK	TICK Index
-103.00	^TICKQ	NASDAQ Cu
7	^TICKDJ	DOW JONES
Important		
263.00	^ADD	NYSE Advanci
-85	^ADDQ	NASDAQ CO
17	^ADDDJ	Dow Jones C

08:06:08 AM

1.54 :1 NYSE | -1.19 :1 NASD

1864.75 | 676,728 | 1.27

09:00:45 AM

-1.99 :1 NYSE | -1.75 :1 NASD

1860.75 | 1,045,01 | 1.25

10:00:53 AM

-4.38 :1 NYSE | -3.02 :1 NASD

1852.00 | 1,345,97 | 1.31

11:01:03 AM

-3.94 :1 NYSE | -3.28 :1 NASD

1850.75 | 1,668,22 | 1.47

01:15:44 PM

5.28 :1 NYSE | -4.04 :1 NASD

1846.50 | 2,336,40 | 1.41

ES Opening 15 MIN Range = Hi	1875
Lo	1871
VAL High -	68 ²⁵
POC -	64 ⁷⁵
VAL Low -	60 ⁷⁵

SP_Pit Opening Range =	JUNE 1866 50	SP Pit Open:
ESM4	1866	Paper Buys
Sp_Pit END OF DAY High-	18 67 20	Cash Close:
Day Low -	18 34 70	
CLOSING RANGE:		Pit Close:
High -	18 39 80	selling
Low -	18 39 30	into
Settle -	18 39 70	close

Elephant Stomps/TINYS

ES 03-14		
Ask	1847.00	180
Bid	1846.75	100
Volume	2338129	
1:06:29 PM	1848.00	500
1:01:42 PM	1848.50	500
1:00:00 PM	1847.00	723
12:24:37 PM	1844.25	988
12:22:11 PM	1844.25	625
12:16:54 PM	1843.75	646
12:16:51 PM	1844.00	628
11:47:46 AM	1846.75	500
10:32:02 AM	1852.50	881
10:02:04 AM	1847.75	500
9:41:19 AM	1854.00	500
9:40:54 AM	1853.75	778
9:40:40 AM	1853.25	500
9:38:32 AM	1854.00	499
9:36:53 AM	1854.25	1070 BLO
9:35:25 AM	1855.00	800
8:52:29 AM	1860.75	505
8:19:10 AM	1866.00	713
7:53:29 AM	1865.75	500
7:41:14 AM	1867.50	714
6:42:19 AM	1873.00	539

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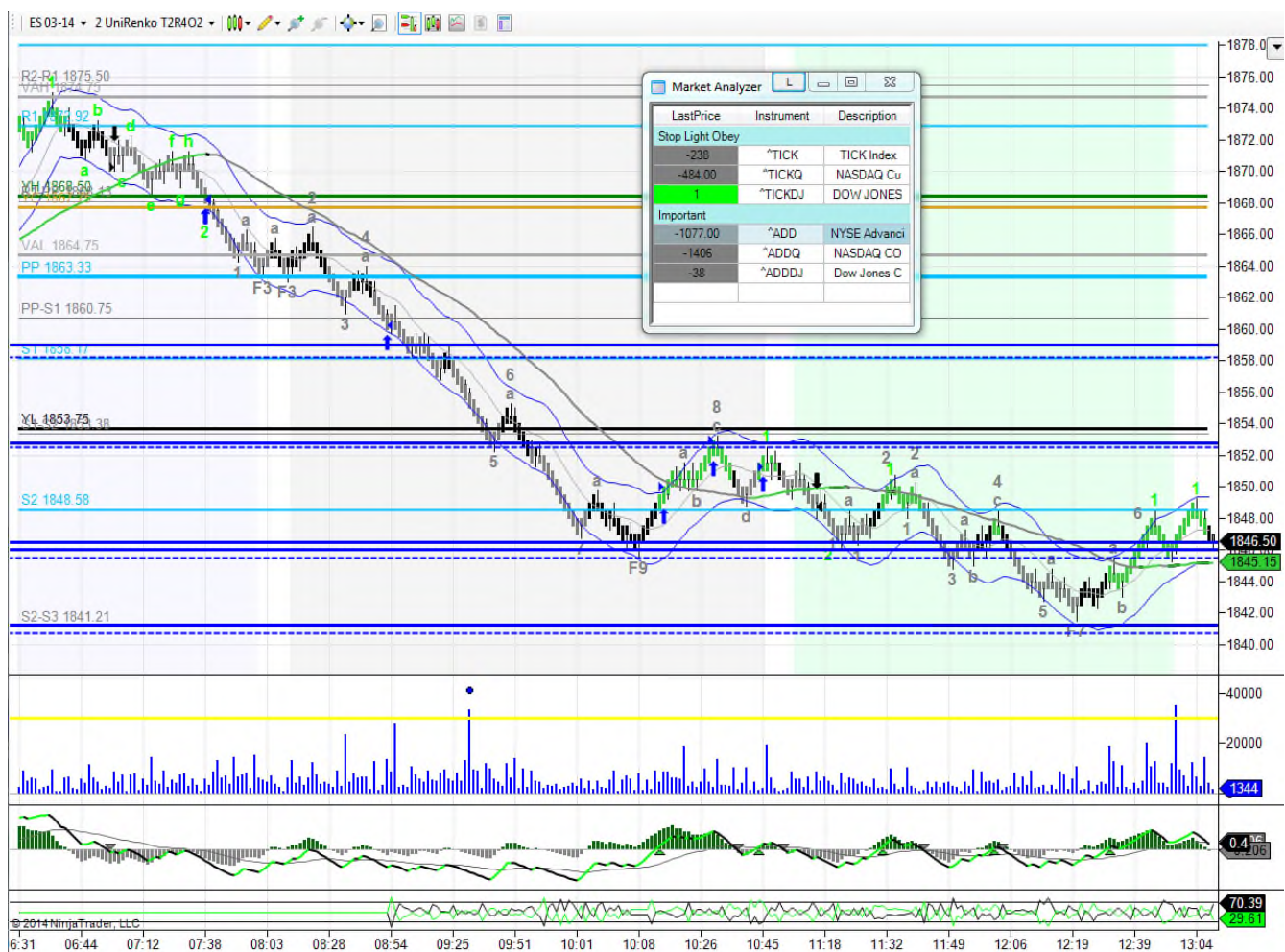
06:12:01

What I did well today: *Stuck with the plan of SIM TRADING * First trade well planned and executed. * Stopped trading when realized what I was doing to myself in second trade. *Exited second trade before into my stops.

What could I have done better: *Could have stayed in first trade longer. * Could have exited second trade earlier. * Could have kept stops and adjusted targets last trade. * When I thought I was done after the first trade it would have been best to stop or better prepare for second trade.

What will I do tomorrow to make things better: * May stick with SIM into the weekend. Don't know for sure.

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 03-14	Sim101	Custom	Short	1	1870.25	1868.25	3/13/2014 6:57 AM	3/13/2014 7:37 AM	Entry	Target1	95.98	95.98	4.02	87.5	500	404.02
2	ES 03-14	Sim101	Custom	Short	1	1870.25	1868.25	3/13/2014 6:57 AM	3/13/2014 7:37 AM	Entry	Target1	95.98	191.96	4.02	87.5	500	404.02
3	ES 03-14	Sim101	Custom	Short	1	1870.25	1860.25	3/13/2014 6:57 AM	3/13/2014 8:50 AM	Entry	Target2	495.98	687.94	4.02	87.5	500	4.02
4	ES 03-14	Sim101		Long	1	1850	1848.75	3/13/2014 10:12 AM	3/13/2014 11:13 AM			-66.52	621.42	4.02	100	150	216.52
5	ES 03-14	Sim101		Long	1	1853	1848.75	3/13/2014 10:29 AM	3/13/2014 11:13 AM			-216.52	404.9	4.02	250	0	0
6	ES 03-14	Sim101		Long	1	1851.25	1848.75	3/13/2014 10:45 AM	3/13/2014 11:13 AM			-129.02	275.88	4.02	150	50	179.02



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