

Notes:	03/27/14		
Time check for the day:			
6:30 AM	Paper both sides open.		
6:45 AM	Short now	1.29 :1 NYSE	-4.88 :1 NASD
7:45 AM	Trading to Large Not thinking trades trough enough		
8:00 AM	Done for the day. Feels like CHOP from here out, or at least until the afternoon rally or crash.		
8:15 AM		1.49 :1 NYSE	-1.58 :1 NASD
11:00 AM	Beginning to look like I was in just stopping my trading after last trade. It has been nothing but chop ever since.	1.02 :1 NYSE	-1.94 :1 NASD
1:00 PM	CC Paper both sides GS Selling	1.25 :1 NYSE	-1.76 :1 NASD
1:15 PM	Missed PC talking with daughter on phone.		
ES Opening			
15 MIN Range = Hi	1844.25	DELTA	
Lo	1834.00	10.25	
VAL Hlgh -	1868.50		
POC -	1862.50		
VAL Low -	1852.00	16.50	
3:00 PM			
3:15 PM			
3:30 PM			

T & S			
L			
ES 06-14			
Ask	1841.25	508	
Bid	1841.25	323	
Volume	2020930		
1:02:06 PM	1842.00	1084	BLC
12:55:37 PM	1842.50	500	
12:55:18 PM	1842.25	600	
12:41:18 PM	1842.50	562	
12:35:14 PM	1842.00	633	
12:24:32 PM	1840.50	603	
12:16:15 PM	1840.25	596	
11:33:25 AM	1841.50	684	
11:04:37 AM	1838.50	522	
10:47:10 AM	1839.75	791	
9:21:42 AM	1839.25	508	
8:56:14 AM	1836.75	563	
8:37:31 AM	1838.00	792	
8:31:38 AM	1840.50	500	
8:30:45 AM	1841.25	1000	BLC
8:14:18 AM	1842.00	737	
8:09:13 AM	1843.75	556	
7:58:00 AM	1846.00	500	
7:54:12 AM	1843.50	500	
7:43:56 AM	1845.00	719	
6:37:50 AM	1836.50	515	

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 06-14	Sim101	Long	1	1844	1840.5	3/27/2014 6:32 AM	3/27/2014 6:35 AM		-179.02	-179.02	4.02	175	12.5	191.52
2	ES 06-14	Sim101	Short	1	1838	1839	3/27/2014 6:36 AM	3/27/2014 6:54 AM	Close	-54.02	-233.04	4.02	50	75	129.02
3	ES 06-14	Sim101	Short	1	1836.25	1839	3/27/2014 6:37 AM	3/27/2014 6:54 AM	Close	-141.52	-374.56	4.02	0	0	0
4	ES 06-14	Sim101	Short	1	1836.25	1839	3/27/2014 6:37 AM	3/27/2014 6:54 AM	Close	-141.52	-516.08	4.02	137.5	112.5	254.02
5	ES 06-14	Sim101	Short	1	1838.5	1839	3/27/2014 6:52 AM	3/27/2014 6:54 AM	Close	-29.02	-545.1	4.02	62.5	12.5	41.52
6	ES 06-14	Sim101	Long	4	1839	1845.5	3/27/2014 6:54 AM	3/27/2014 7:11 AM	Close	1283.92	738.82	16.08	300	1600	316.08
TimeLastTi	Instrument	PositionSiz	ProfitLoss	RealizedPr	Unrealized	BidPrice	AskPrice	LastPrice	DailyVolum	ATR 2 min					
INTERACTIVE BROKERS															
6:31:16 A	ES 06-14		\$0.00	\$0.00	\$0.00	1841.50	1841.75	1841.50	261,380	0.982					
8:06:08 A	ES 06-14		\$0.00	\$0.00	\$0.00	1844.00	1844.25	1844.25	987,896	1.69					
9:17:54 A	ES 06-14		\$0.00	\$0.00	\$0.00	1839.75	1840.00	1840.00	1,325,846	1.69					
10:35:57	ES 06-14		\$0.00	\$0.00	\$0.00	1840.50	1840.75	1840.50	1,534,641	1.32					
11:00:42	ES 06-14		\$0.00	\$0.00	\$0.00	1840.00	1840.25	1840.25	1,583,535	1.2					
1:00:05 P	ES 06-14		\$0.00	\$0.00	\$0.00	1841.25	1841.50	1841.25	1,966,257	1.42					
1:14:59 P	ES 06-14		\$0.00	\$0.00	\$0.00	1841.25	1841.25	1841.00	2,020,930	1.39					

What I did I right?: * Today I hung in there. *Overcoming problem with missing first trade. *Stuck to my guns on last trade out at right time as well.

What could I have done better?: * Fight less. * Take the money when I can. * Get to point where trading core short or long.

What will I do better tomorrow?: *Continue with SIM TRADING. *Work full day with breaks. *Develop definite schedule tonight.

ES 06-14 (2 UniRenko T2R4O2) 3/27/2014

