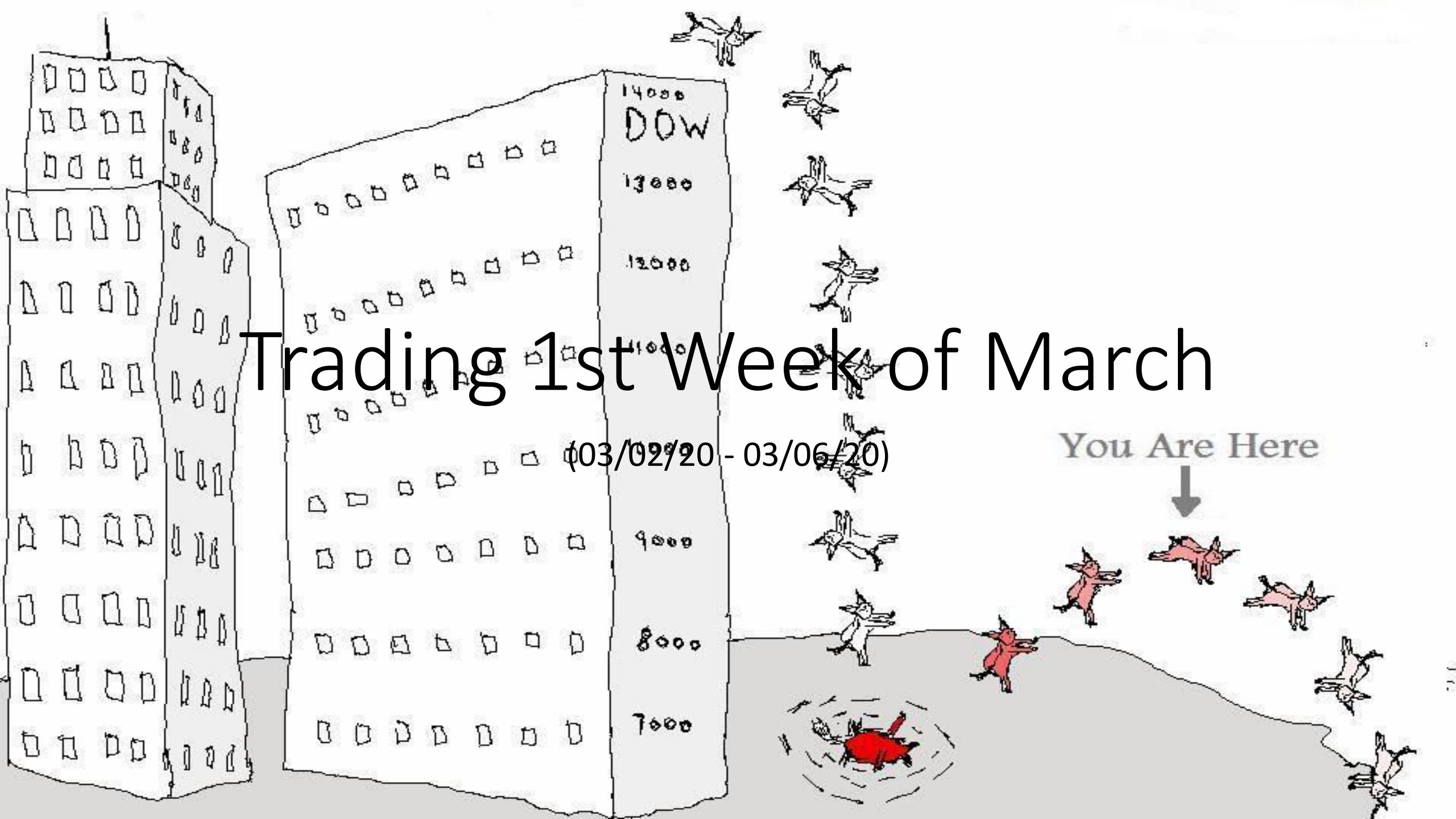
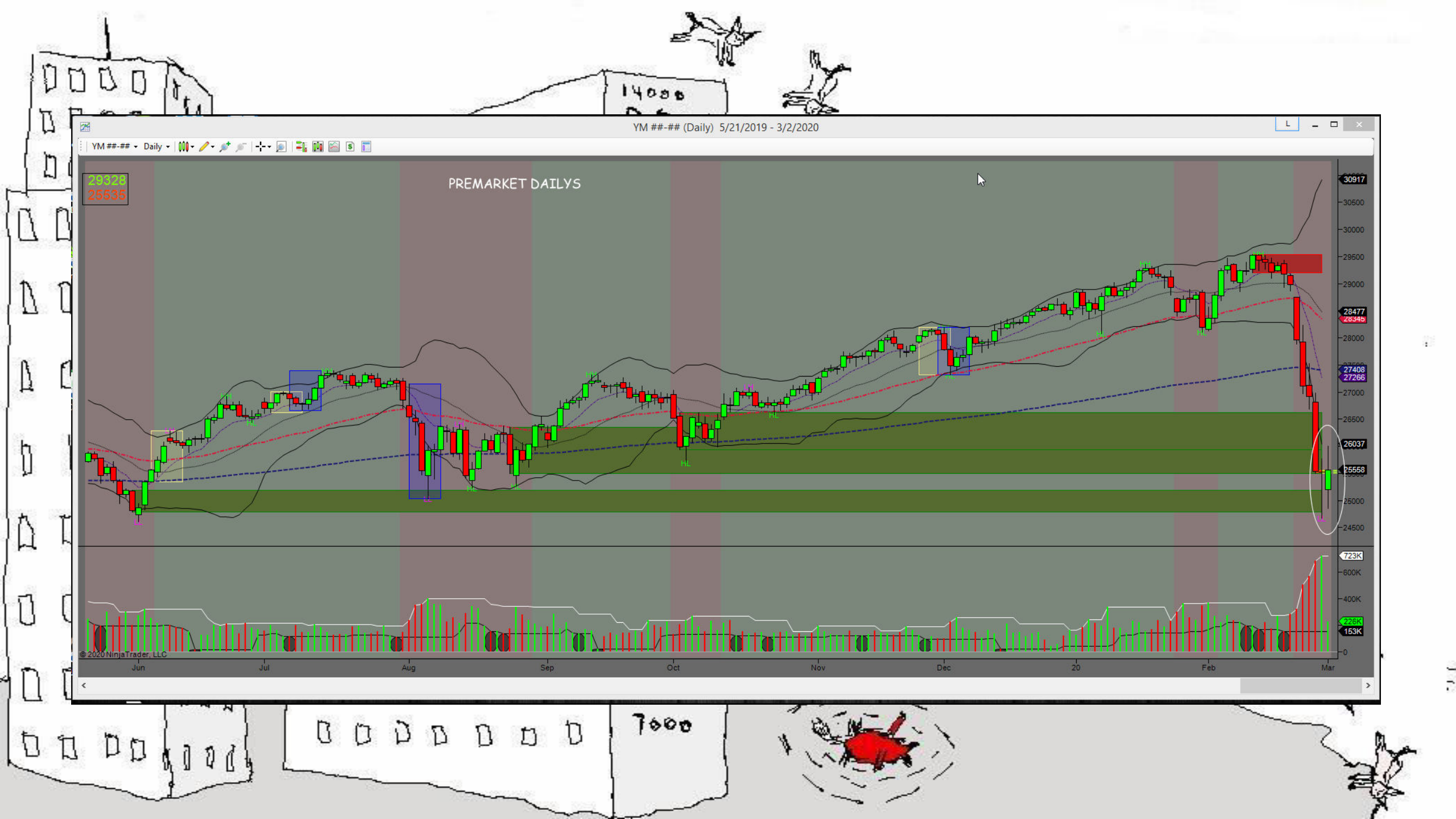
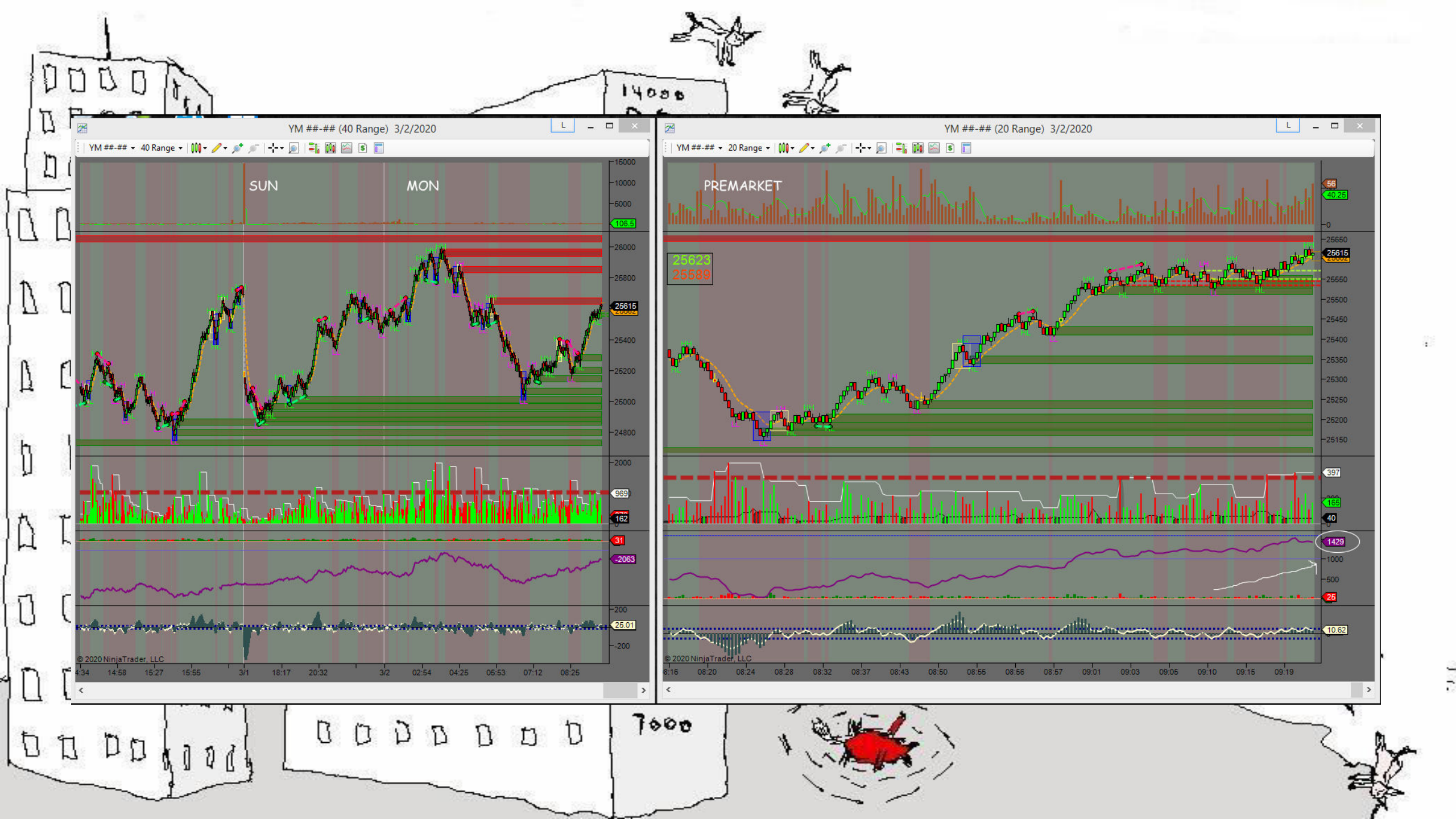
Trading 1st Week of March

(03/02/20 - 03/06/20)




YM ##-## (Daily) 5/21/2019 - 3/2/2020
YM ##-## Daily
29328
25535
PREMARKET DAILYS
30917
30500
30000
29500
29000
28477
28000
27408
27266
27000
26500
26037
25558
25000
24500
723K
600K
400K
226K
153K
0
© 2020 NinjaTrader, LLC
Jun
Jul
Aug
Sep
Oct
Nov
Dec
20
Feb
Mar


YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
SUN
MON
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
PREMARKET
25623
25589
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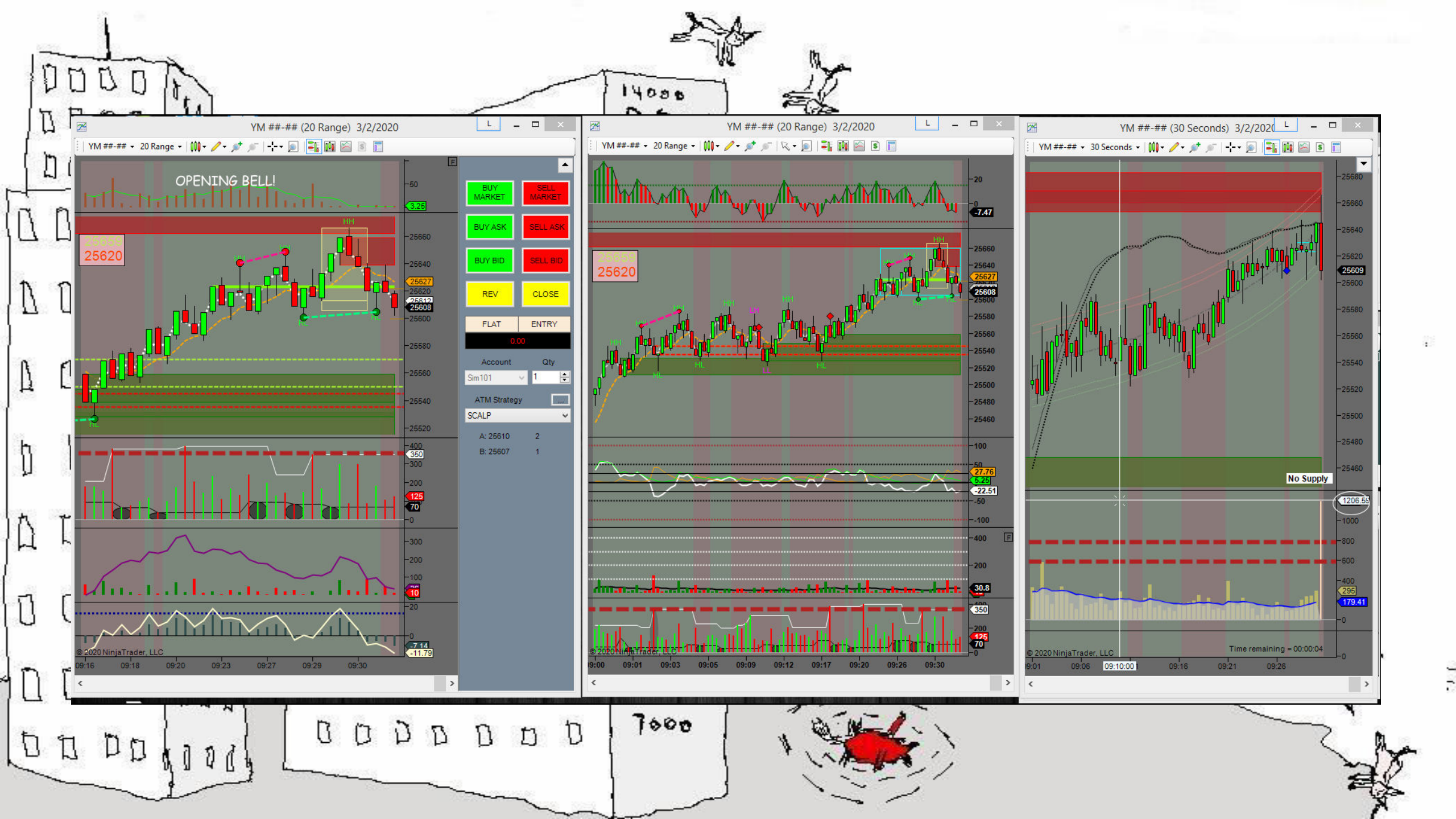
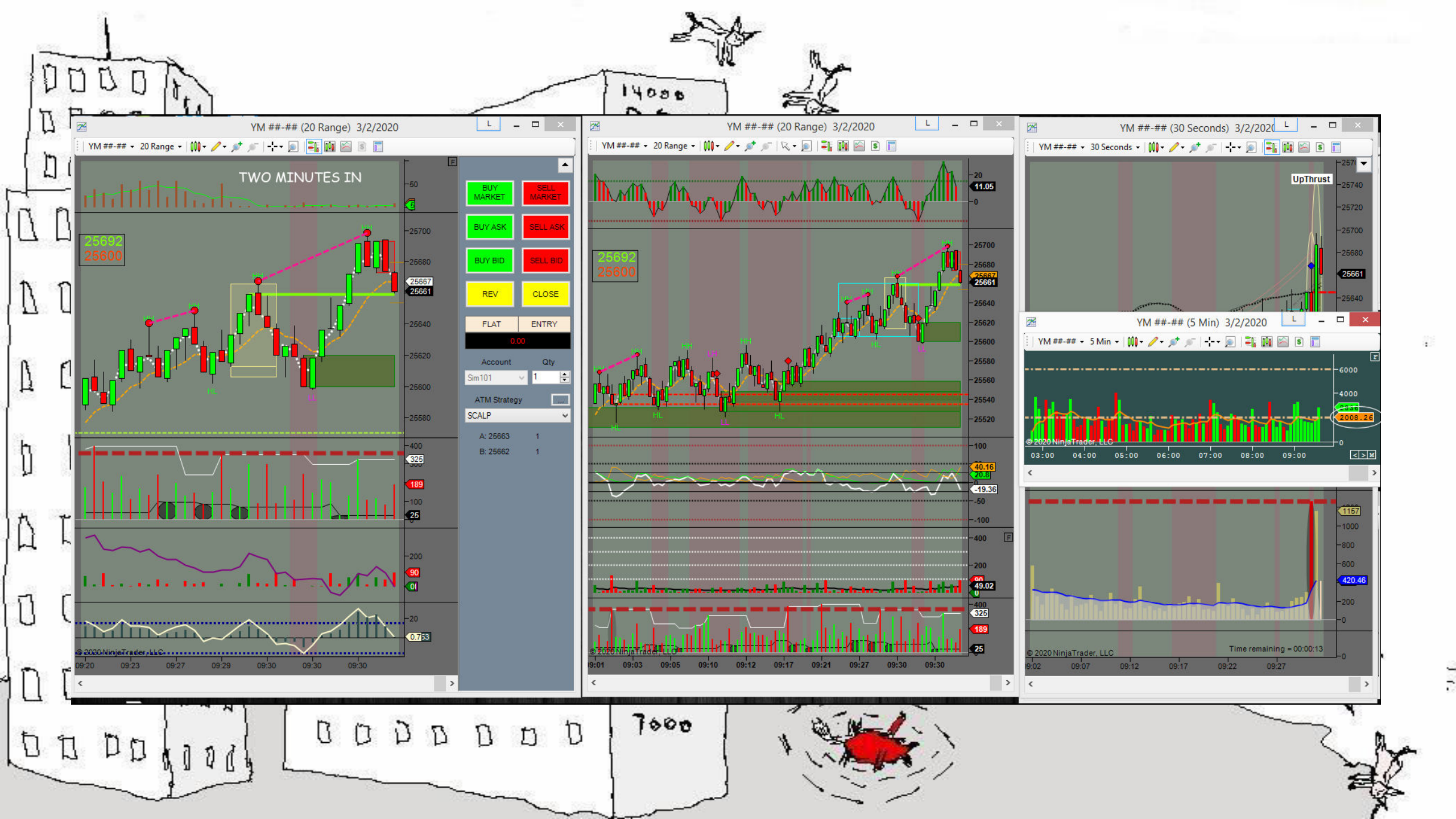
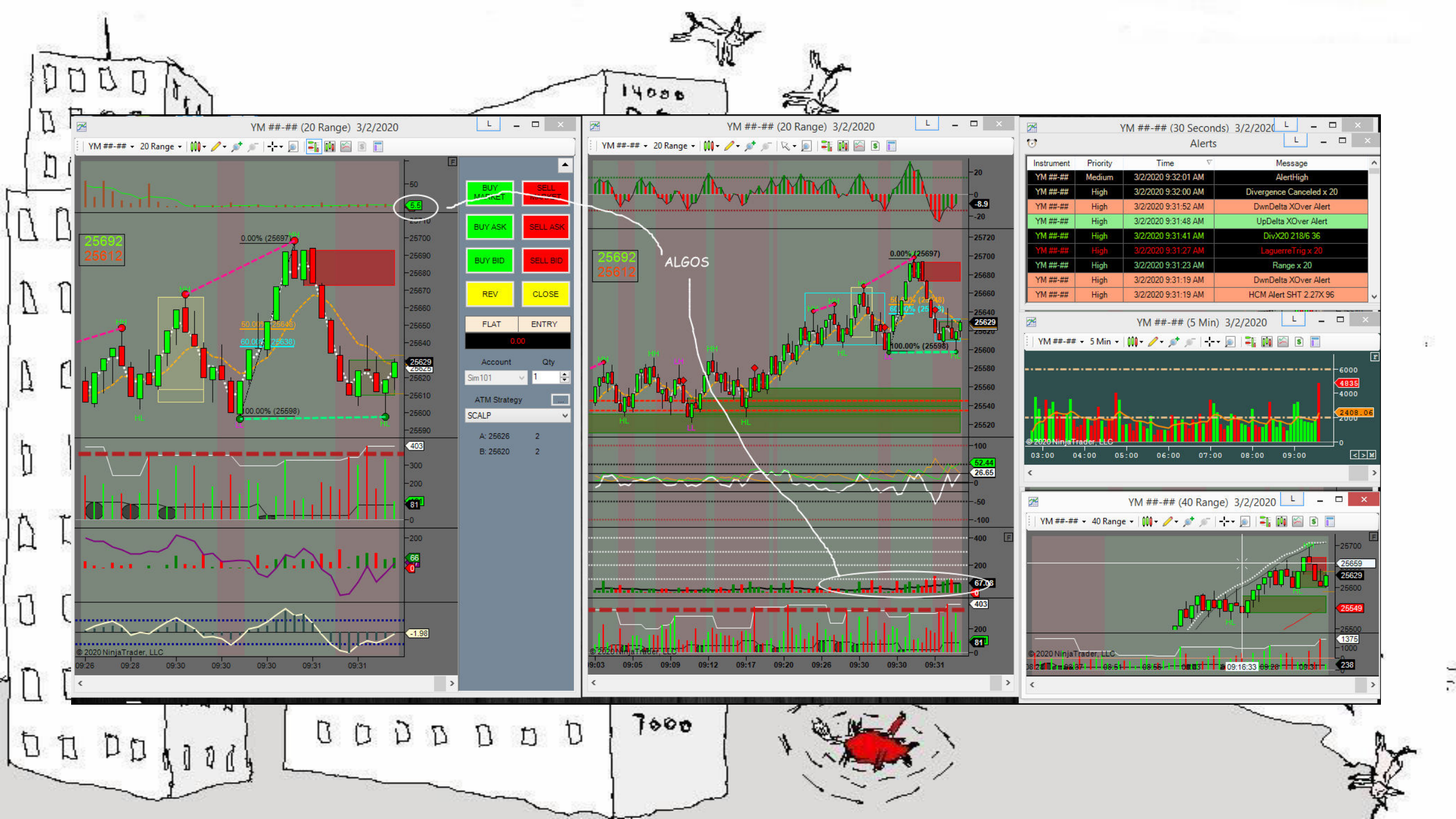
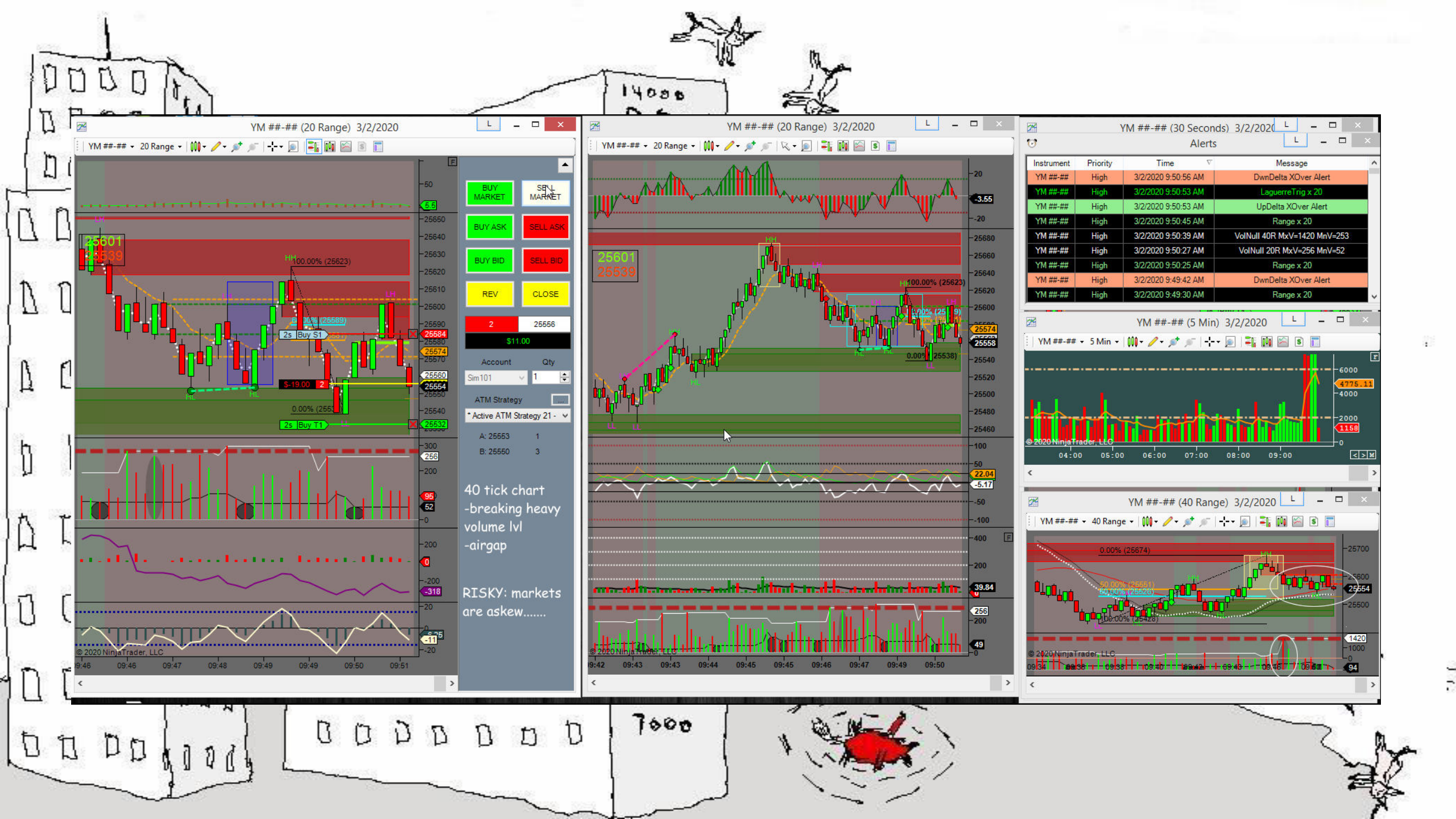
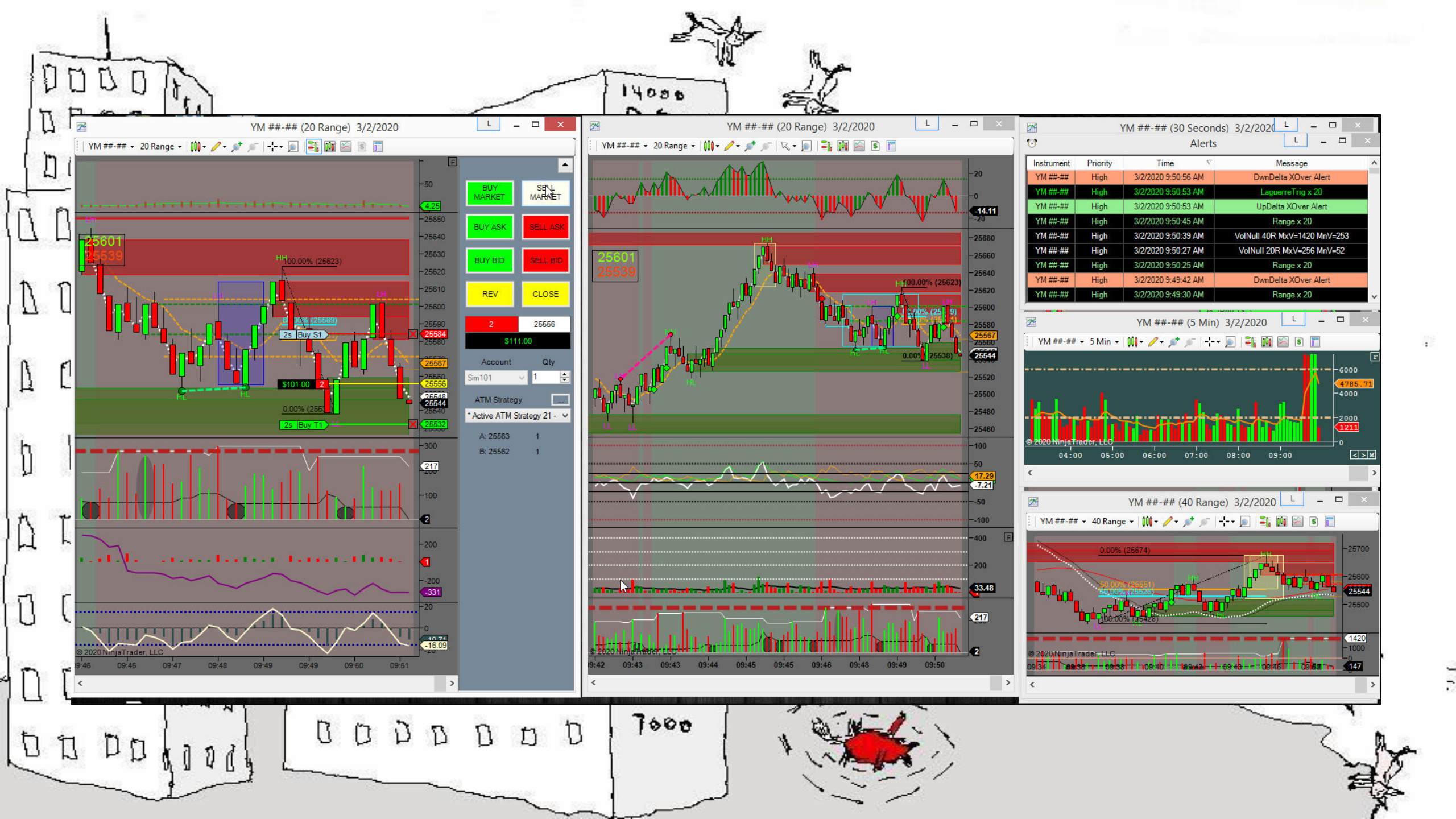
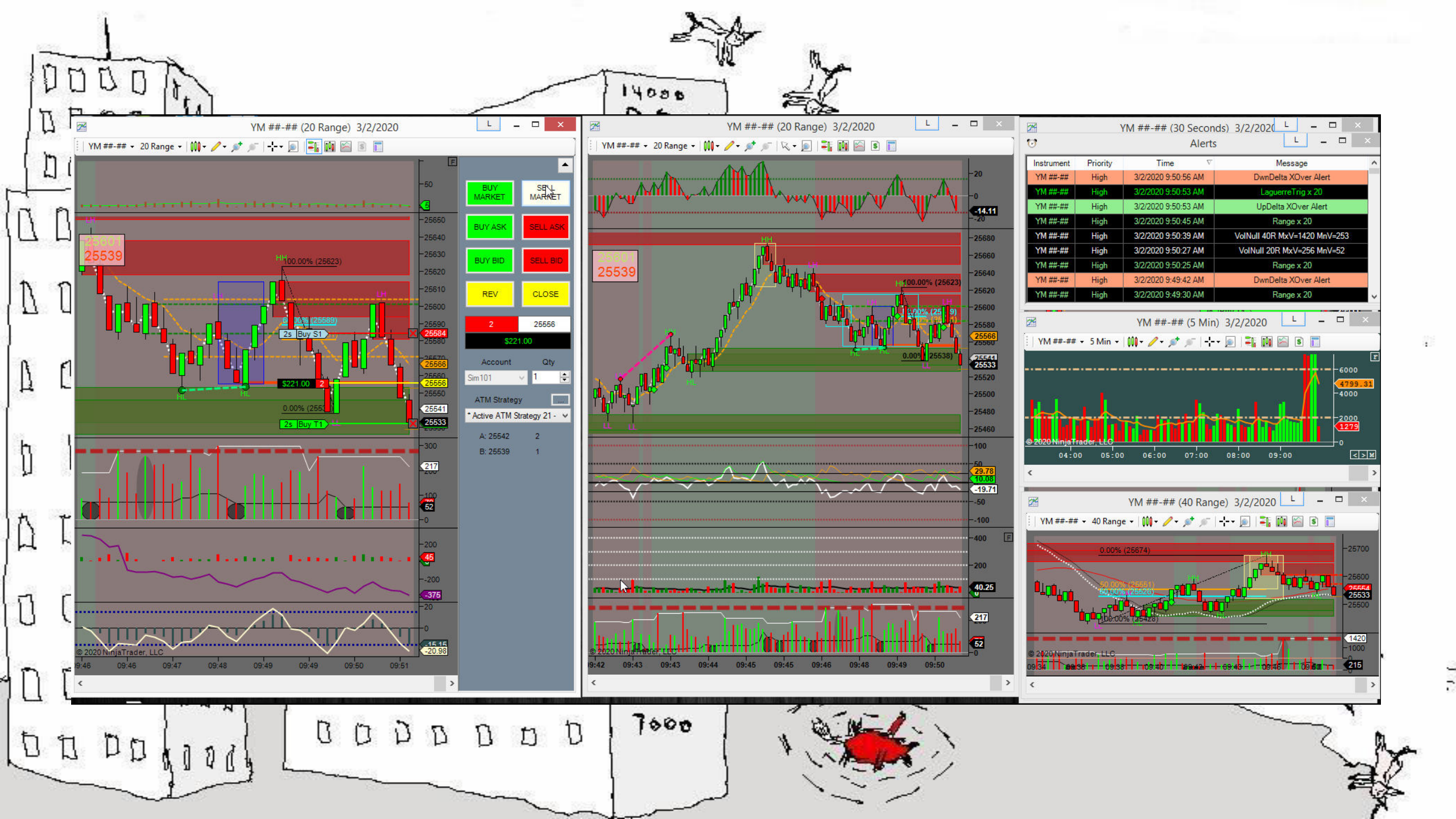

YM ##-## (20 Range) 3/2/2020
OPENING BELL!
25620
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25610 2
B: 25607 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
25620
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
No Supply
Time remaining = 00:00:04
© 2020 NinjaTrader, LLC

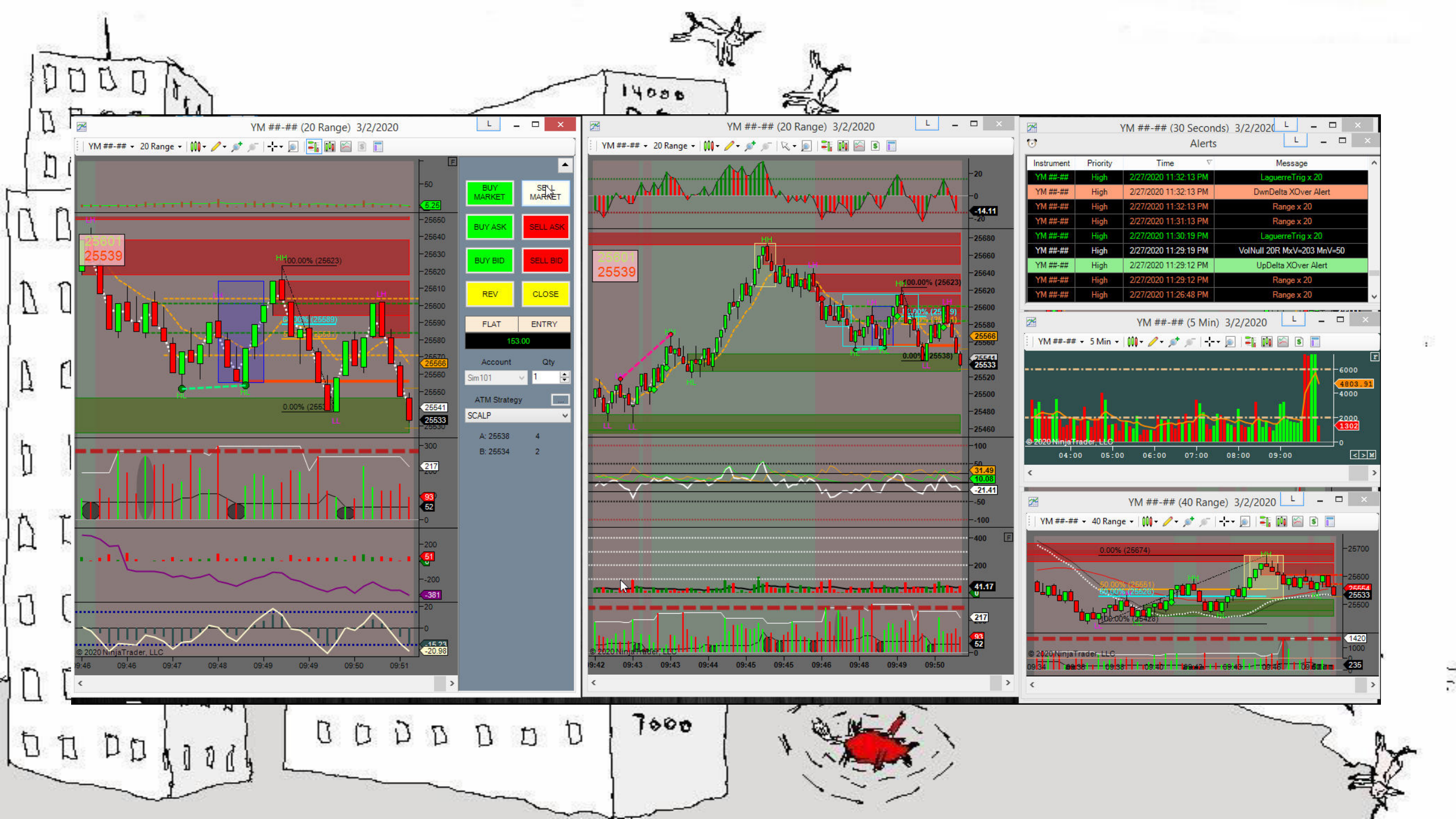

YM ##-## (20 Range) 3/2/2020
TWO MINUTES IN
25692
25600
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25663 1
B: 25662 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
UpThrust
YM ##-## (5 Min) 3/2/2020
Time remaining = 00:00:13

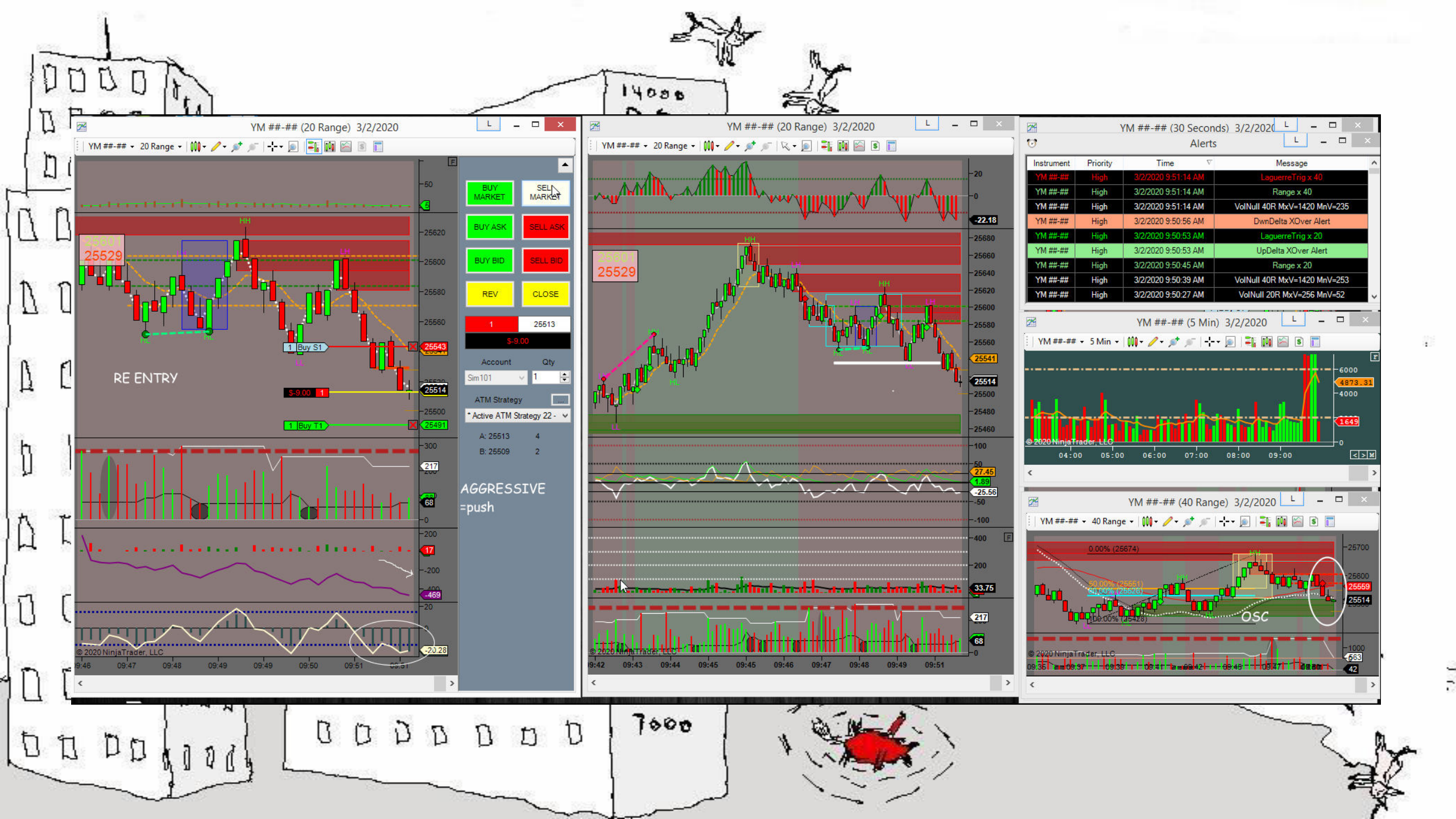

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
25692
25612
0.00% (25697)
100.00% (25598)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25626 2
B: 25620 2
© 2020 NinjaTrader, LLC
ALGOS
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 3/2/2020 9:32:01 AM AlertHigh
YM ##-## High 3/2/2020 9:32:00 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 9:31:52 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:31:48 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:31:41 AM DivX20 218/6 36
YM ##-## High 3/2/2020 9:31:27 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:31:23 AM Range x 20
YM ##-## High 3/2/2020 9:31:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:31:19 AM HCM Alert SHT 2.27X 96
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

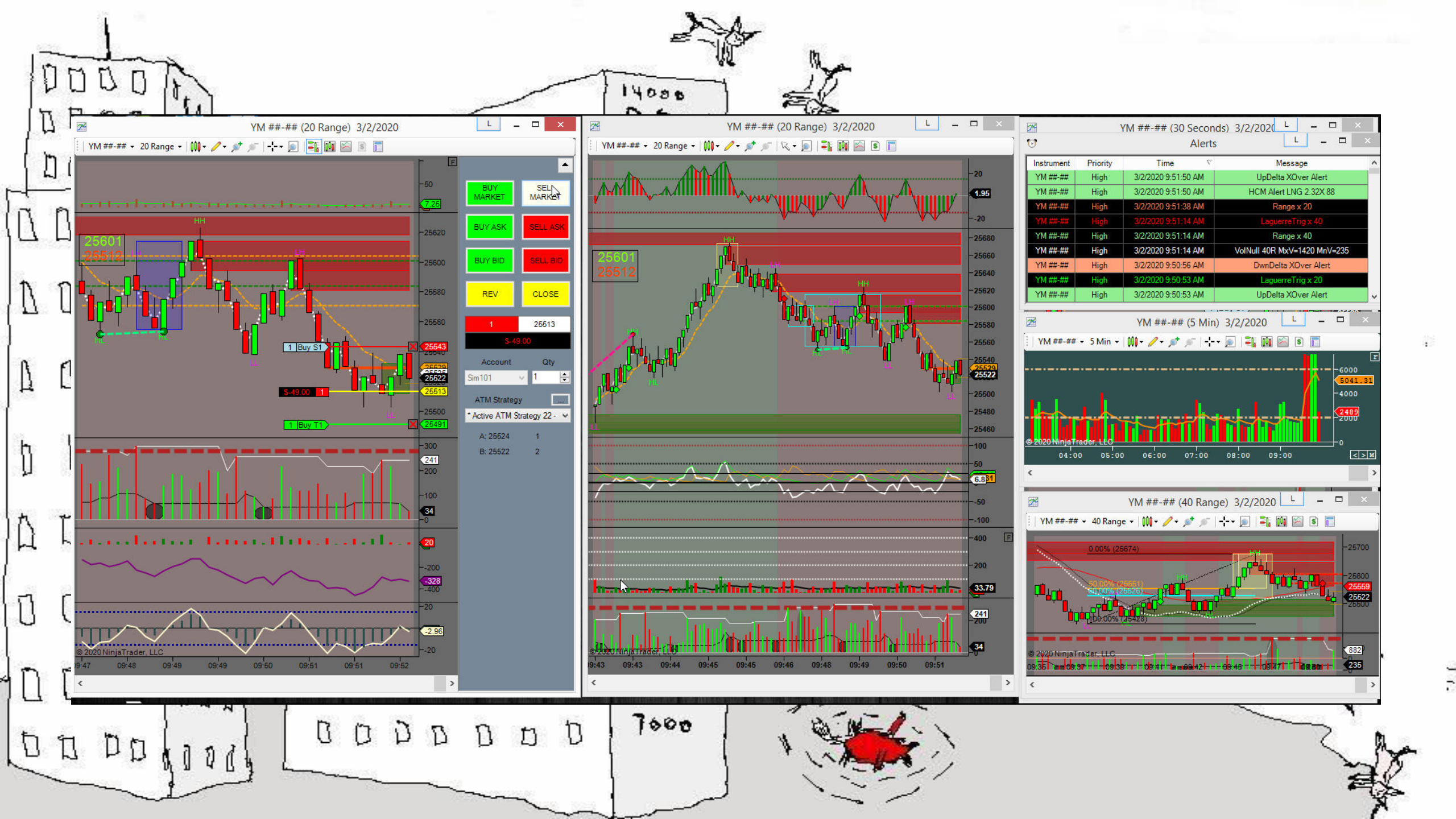

YM ##-## (20 Range) 3/2/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
40 tick chart
-breaking heavy volume lvl
-airgap
RISKY: markets are askew.....
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## (5 Min) 3/2/2020
YM ##-## (40 Range) 3/2/2020

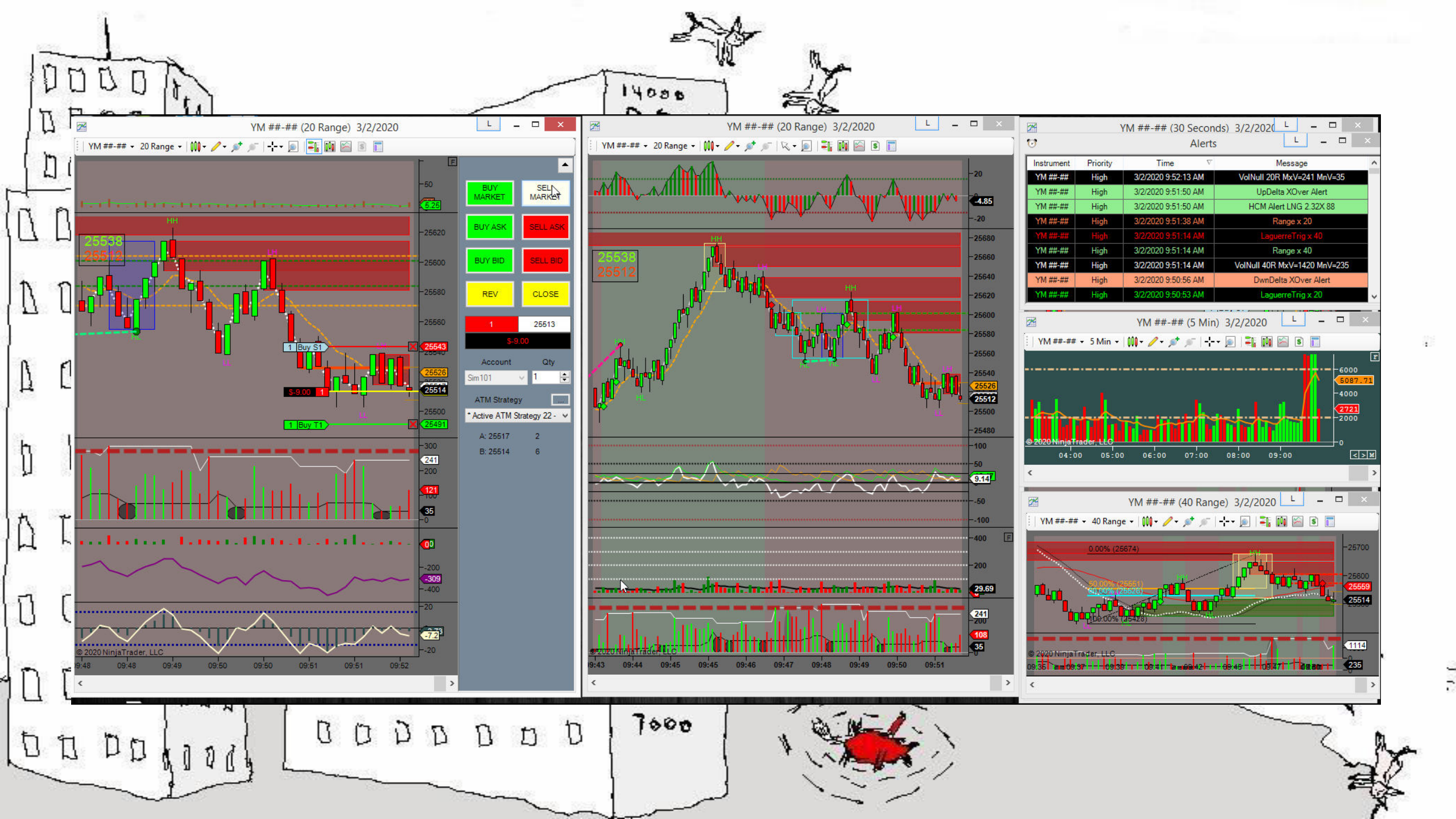

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25556
$111.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 21
A: 25563 1
B: 25562 1
25601
25539
100.00% (25623)
2s Buy S1
2s Buy T1
$101.00
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
25601
25539
100.00% (25623)
0.00% (25538)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:50:56 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:50:53 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:50:53 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:50:45 AM Range x 20
YM ##-## High 3/2/2020 9:50:39 AM VolNull 40R MxV=1420 MnV=253
YM ##-## High 3/2/2020 9:50:27 AM VolNull 20R MxV=256 MnV=52
YM ##-## High 3/2/2020 9:50:25 AM Range x 20
YM ##-## High 3/2/2020 9:49:42 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:49:30 AM Range x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
© 2020 NinjaTrader, LLC

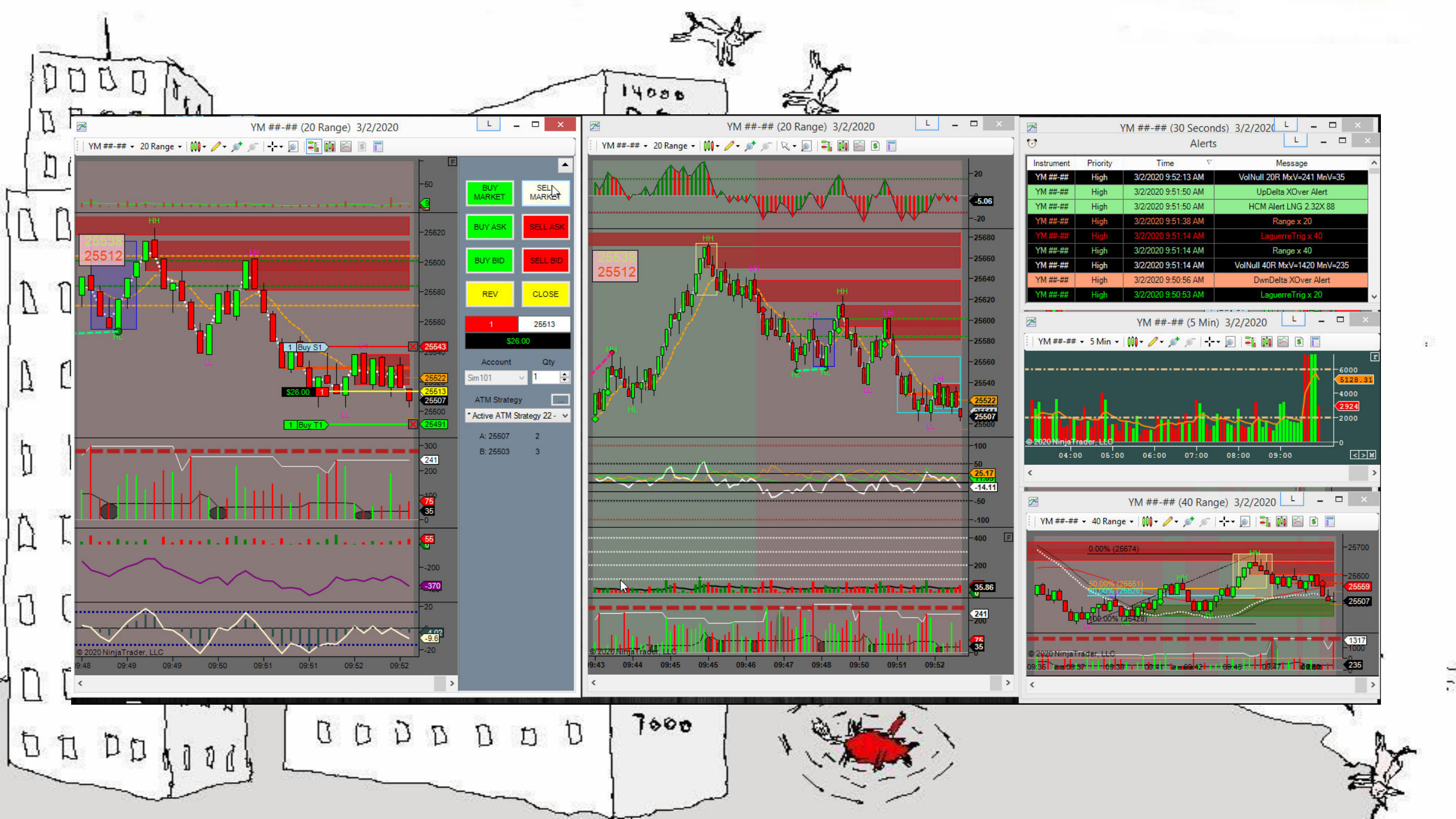

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25556
$221.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 21 -
A: 25542 2
B: 25539 1
25539
100.00% (25623)
2s Buy S1
2s Buy T1
$221.00
0.00% (25538)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
25539
100.00% (25623)
0.00% (25538)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:50:56 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:50:53 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:50:53 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:50:45 AM Range x 20
YM ##-## High 3/2/2020 9:50:39 AM VolNull 40R MxV=1420 MnV=253
YM ##-## High 3/2/2020 9:50:27 AM VolNull 20R MxV=256 MnV=52
YM ##-## High 3/2/2020 9:50:25 AM Range x 20
YM ##-## High 3/2/2020 9:49:42 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:49:30 AM Range x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
© 2020 NinjaTrader, LLC

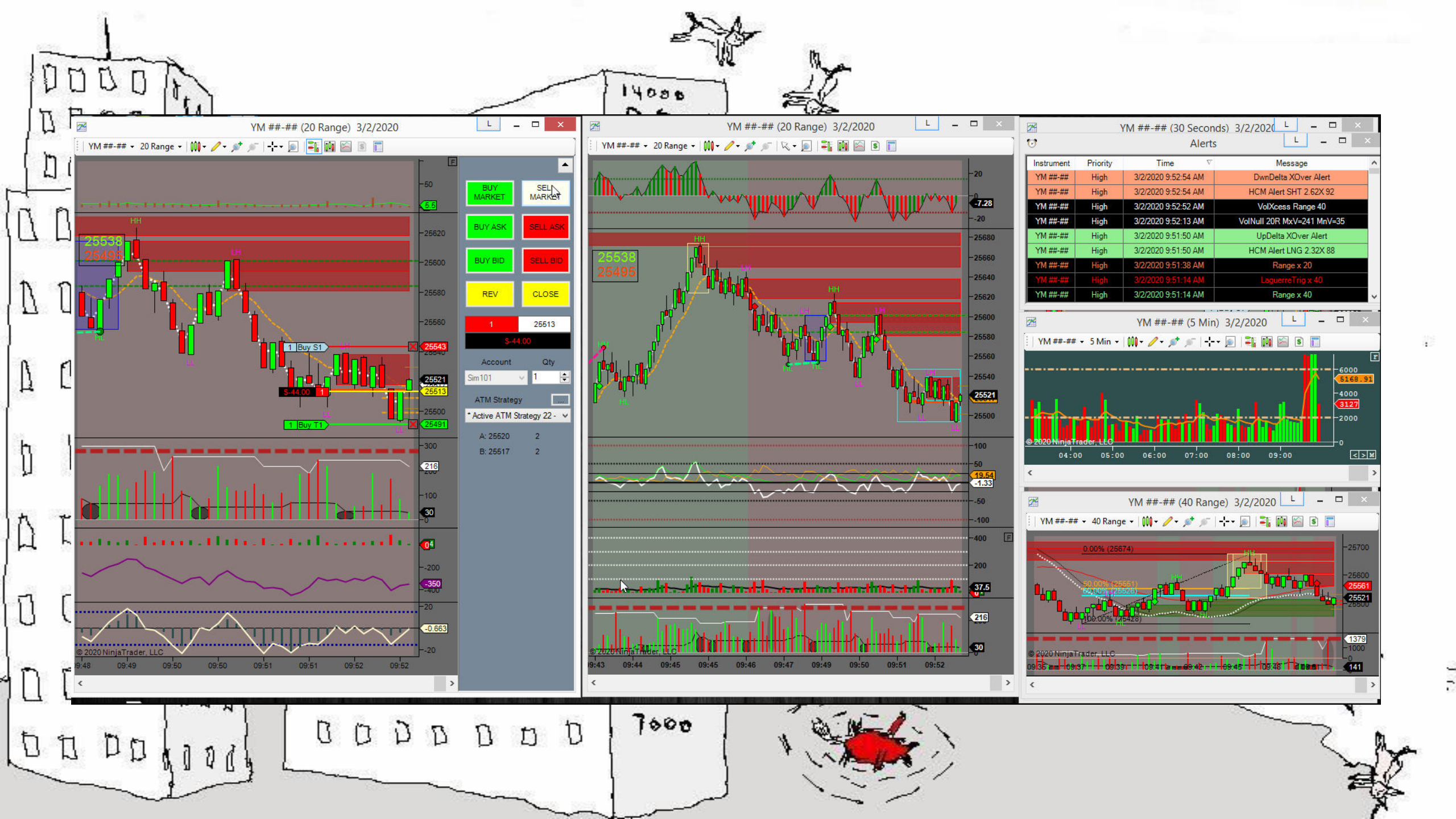

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
153.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25538 4
B: 25534 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 2/27/2020 11:32:13 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:32:13 PM DwnDelta XOver Alert
YM ##-## High 2/27/2020 11:32:13 PM Range x 20
YM ##-## High 2/27/2020 11:31:13 PM Range x 20
YM ##-## High 2/27/2020 11:30:19 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:29:19 PM VolNull 20R MxV=203 MnV=50
YM ##-## High 2/27/2020 11:29:12 PM UpDelta XOver Alert
YM ##-## High 2/27/2020 11:29:12 PM Range x 20
YM ##-## High 2/27/2020 11:26:48 PM Range x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

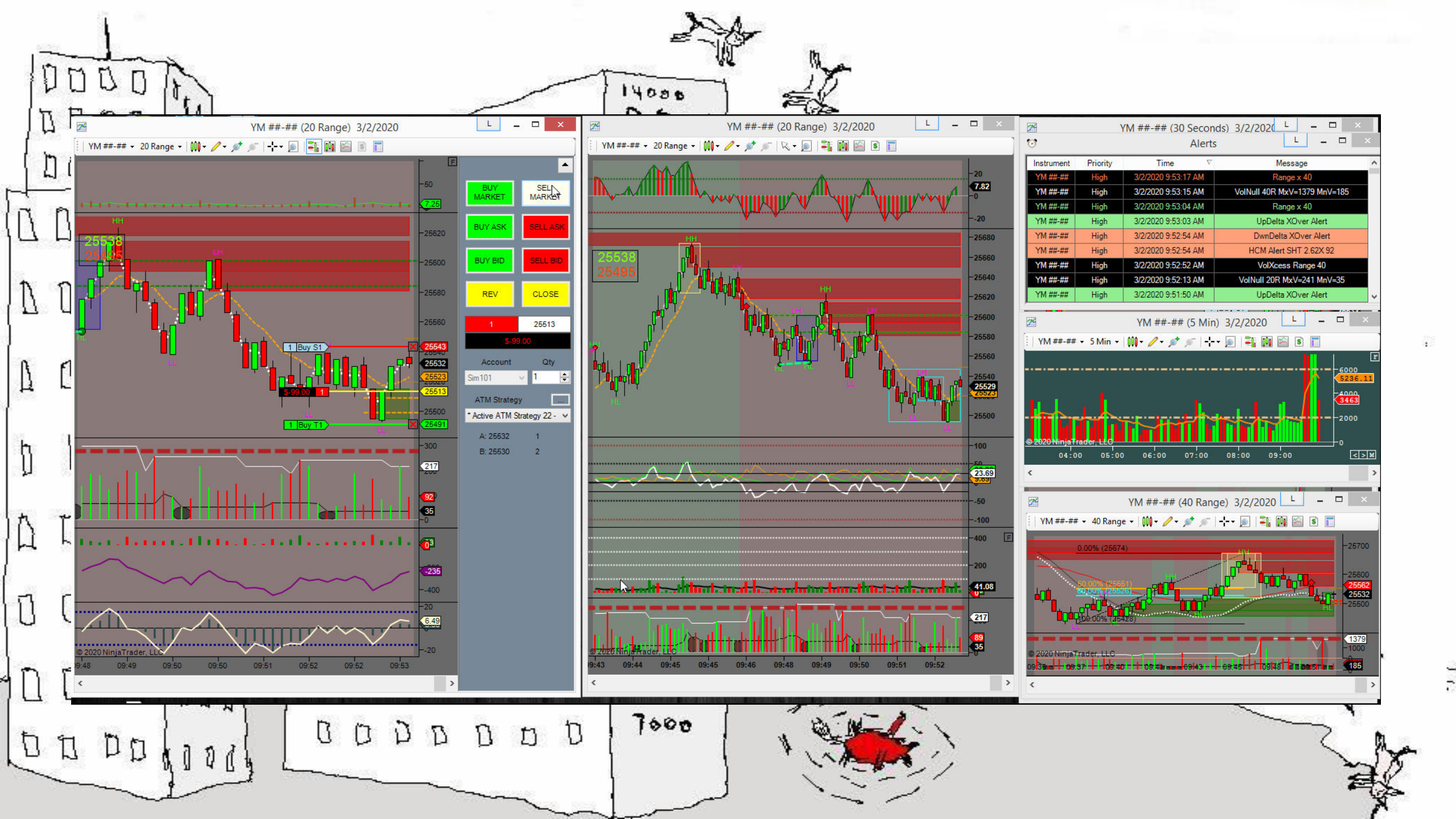

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
RE ENTRY
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25513
$-9.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 22
A: 25513 4
B: 25509 2
AGGRESSIVE
=push
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:51:14 AM LaguerreTrig x 40
YM ##-## High 3/2/2020 9:51:14 AM Range x 40
YM ##-## High 3/2/2020 9:51:14 AM VolNull 40R MxV=1420 MnV=235
YM ##-## High 3/2/2020 9:50:56 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:50:53 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:50:53 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:50:45 AM Range x 20
YM ##-## High 3/2/2020 9:50:39 AM VolNull 40R MxV=1420 MnV=253
YM ##-## High 3/2/2020 9:50:27 AM VolNull 20R MxV=256 MnV=52
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
OSC

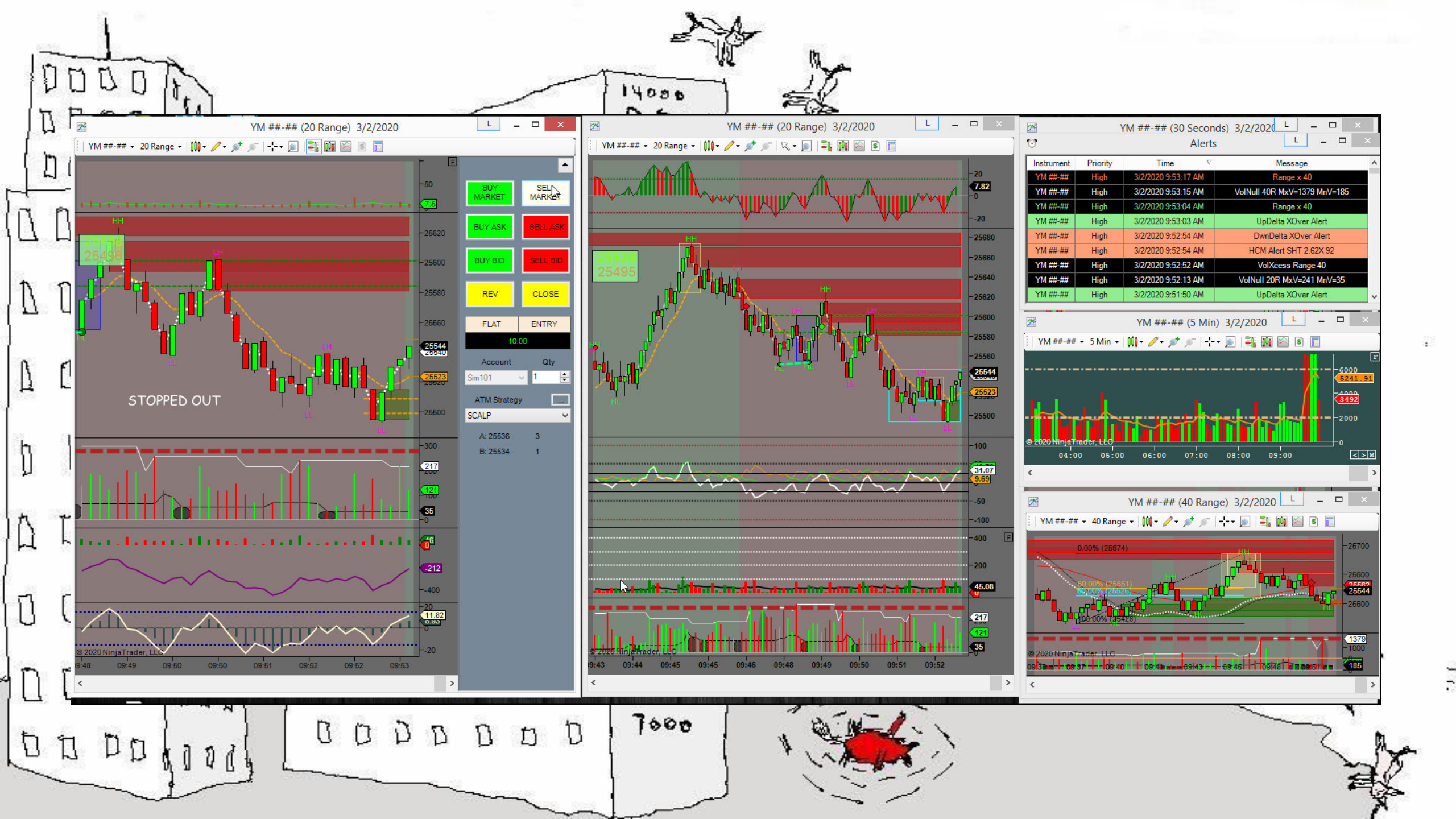

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25513
$-49.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 22 -
A: 25524 1
B: 25522 2
1 Buy S1
1 Buy T1
25601
25512
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:51:50 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:51:50 AM HCM Alert LNG 2.32X 88
YM ##-## High 3/2/2020 9:51:38 AM Range x 20
YM ##-## High 3/2/2020 9:51:14 AM LaguerreTrig x 40
YM ##-## High 3/2/2020 9:51:14 AM Range x 40
YM ##-## High 3/2/2020 9:51:14 AM VolNull 40R MxV=1420 MnV=235
YM ##-## High 3/2/2020 9:50:56 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:50:53 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:50:53 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
50.00% (25551)
25559
25522

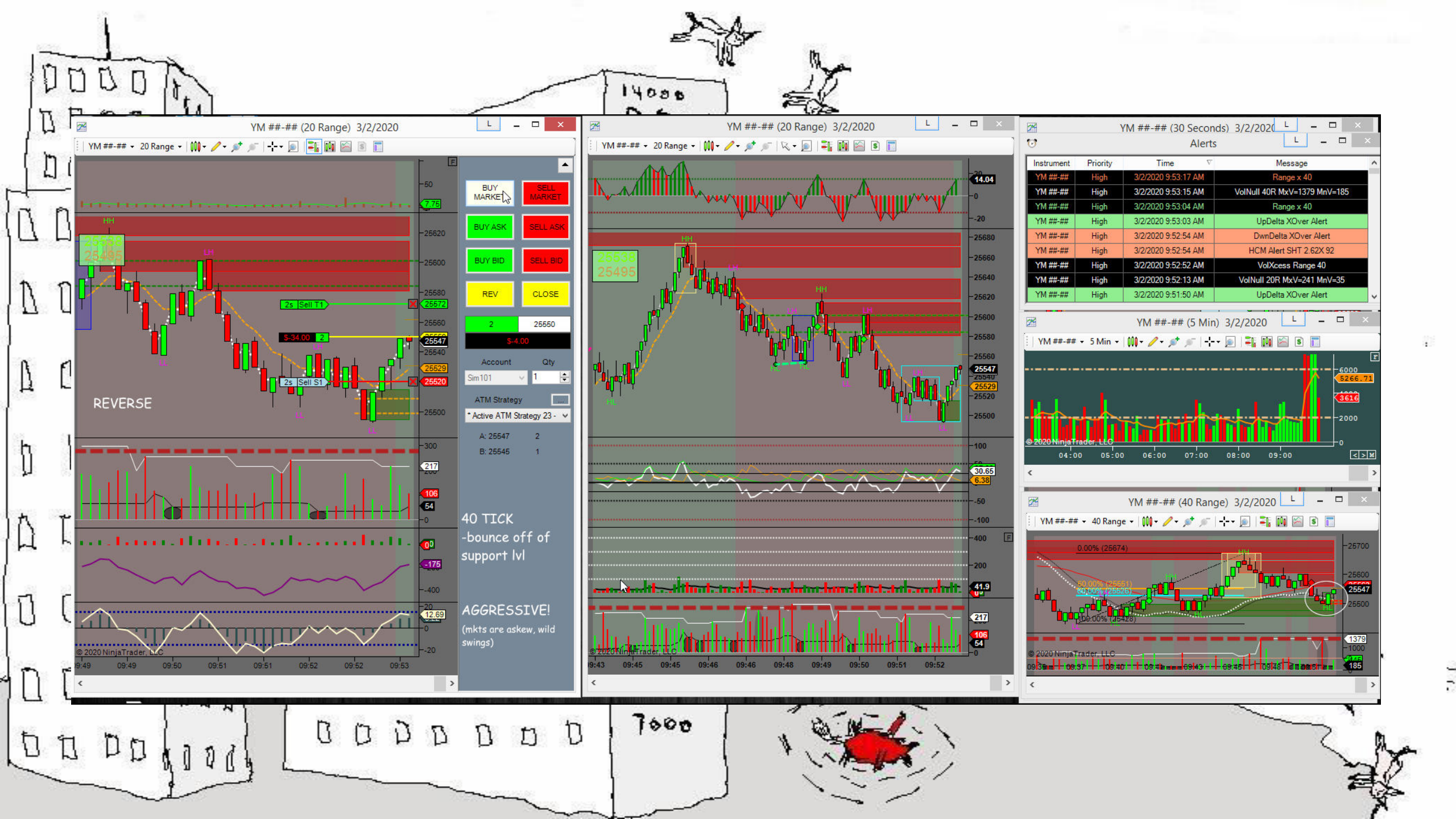

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25513
$-9.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 22 -
A: 25517 2
B: 25514 6
1 Buy S1
1 Buy T1
25538
25512
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## High 3/2/2020 9:51:50 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:51:50 AM HCM Alert LNG 2.32X 88
YM ##-## High 3/2/2020 9:51:38 AM Range x 20
YM ##-## High 3/2/2020 9:51:14 AM LaguerreTrig x 40
YM ##-## High 3/2/2020 9:51:14 AM Range x 40
YM ##-## High 3/2/2020 9:51:14 AM VolNull 40R MxV=1420 MnV=235
YM ##-## High 3/2/2020 9:50:56 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:50:53 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
50.00% (25551)
100.00% (25428)

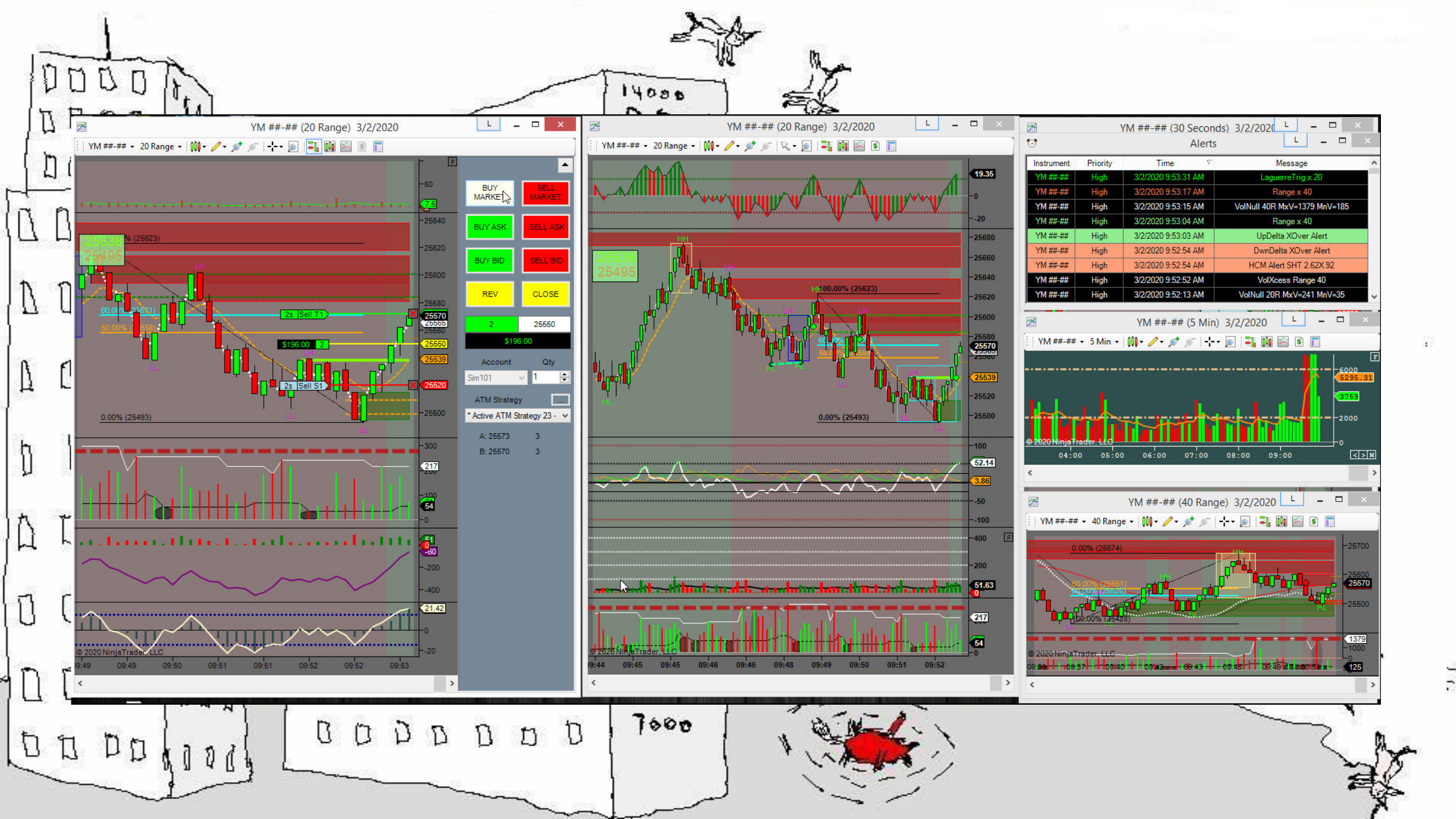

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25513
$26.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 22 -
A: 25507 2
B: 25503 3
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## High 3/2/2020 9:51:50 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:51:50 AM HCM Alert LNG 2.32X 88
YM ##-## High 3/2/2020 9:51:38 AM Range x 20
YM ##-## High 3/2/2020 9:51:14 AM LaguerreTrig x 40
YM ##-## High 3/2/2020 9:51:14 AM Range x 40
YM ##-## High 3/2/2020 9:51:14 AM VolNull 40R MxV=1420 MnV=235
YM ##-## High 3/2/2020 9:50:56 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:50:53 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

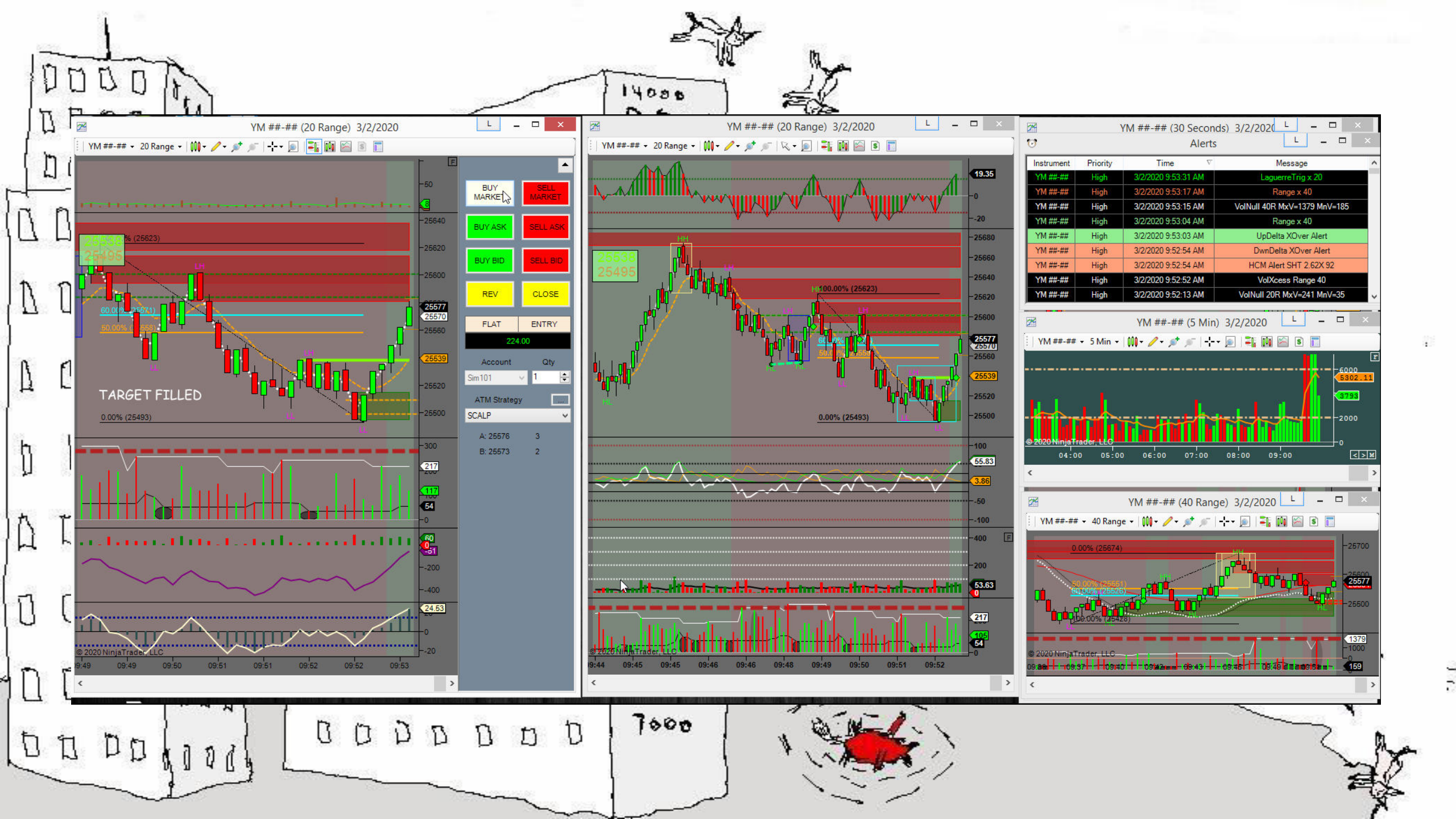

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25513
$-44.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 22 -
A: 25520 2
B: 25517 2
1 Buy S1
1 Buy T1
25538
25495
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:52:54 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM HCM Alert SHT 2.62X 92
YM ##-## High 3/2/2020 9:52:52 AM VolXcess Range 40
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## High 3/2/2020 9:51:50 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:51:50 AM HCM Alert LNG 2.32X 88
YM ##-## High 3/2/2020 9:51:38 AM Range x 20
YM ##-## High 3/2/2020 9:51:14 AM LaguerreTrig x 40
YM ##-## High 3/2/2020 9:51:14 AM Range x 40
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

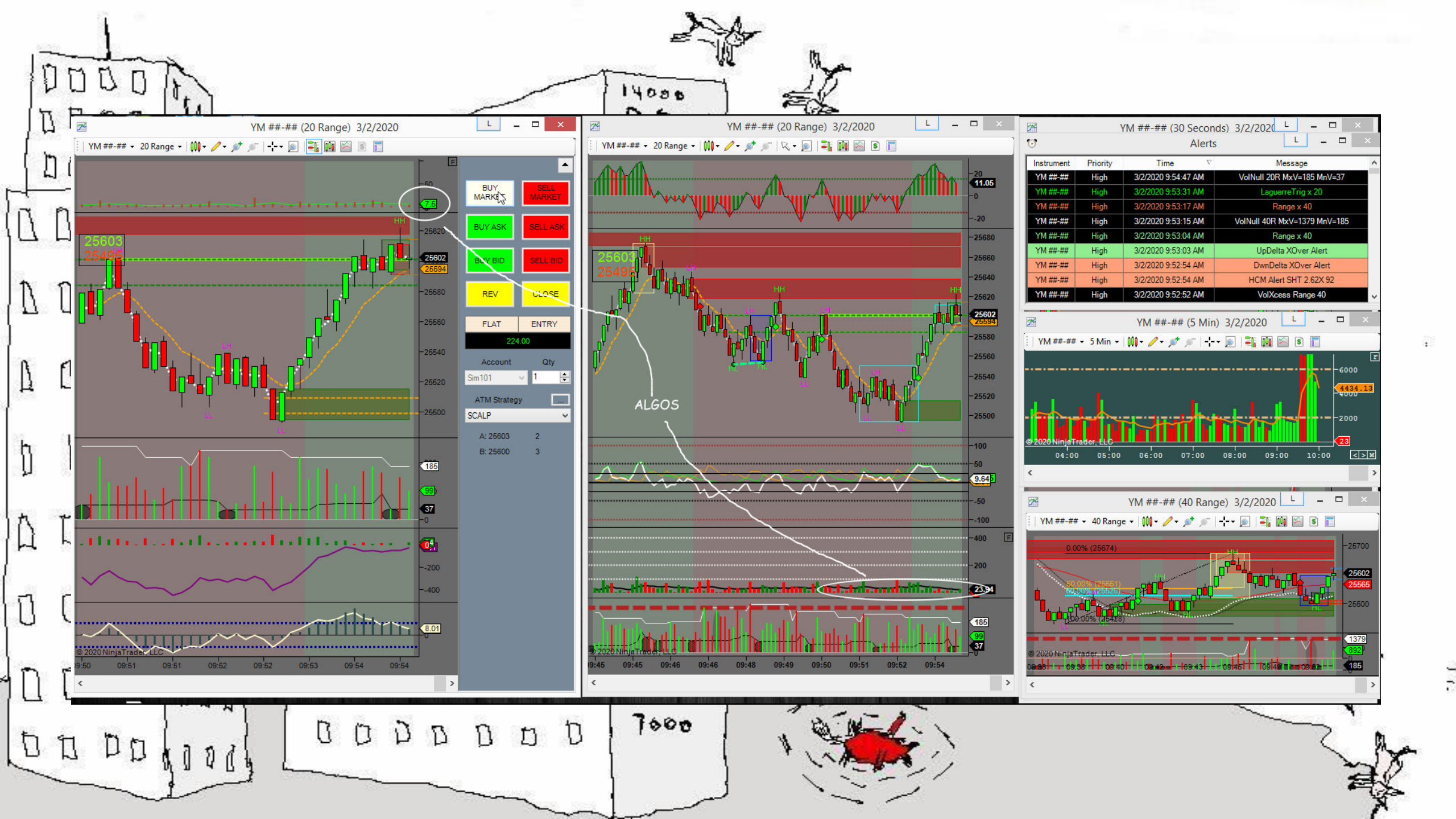

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25513
$-99.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 22 -
A: 25532 1
B: 25530 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
25538
25495
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:53:17 AM Range x 40
YM ##-## High 3/2/2020 9:53:15 AM VolNull 40R MxV=1379 MnV=185
YM ##-## High 3/2/2020 9:53:04 AM Range x 40
YM ##-## High 3/2/2020 9:53:03 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM HCM Alert SHT 2.62X 92
YM ##-## High 3/2/2020 9:52:52 AM VolXcess Range 40
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## High 3/2/2020 9:51:50 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
© 2020 NinjaTrader, LLC

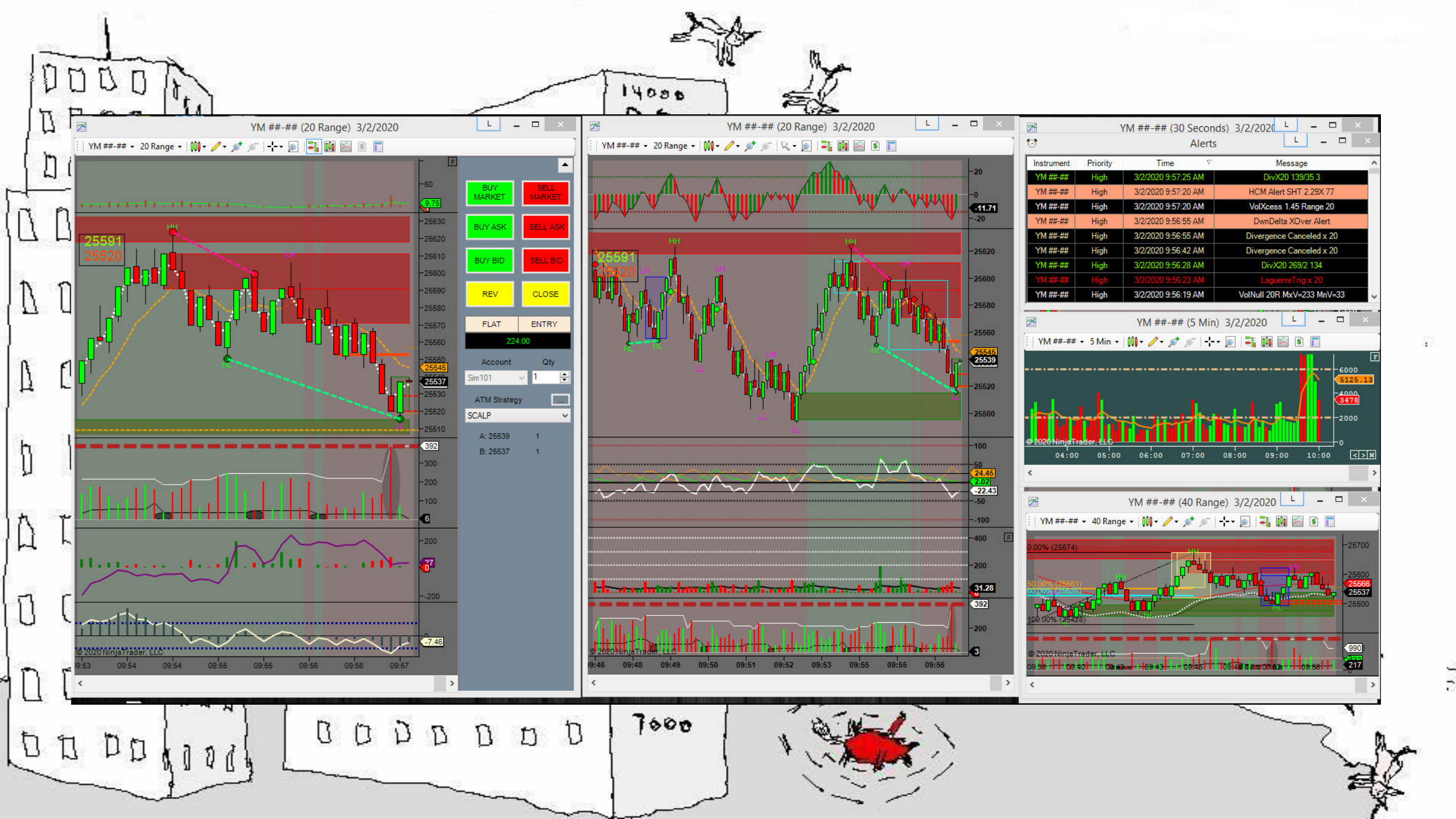

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
10.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25536 3
B: 25534 1
STOPPED OUT
25538
25495
25544
25523
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:53:17 AM Range x 40
YM ##-## High 3/2/2020 9:53:15 AM VolNull 40R MxV=1379 MnV=185
YM ##-## High 3/2/2020 9:53:04 AM Range x 40
YM ##-## High 3/2/2020 9:53:03 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM HCM Alert SHT 2.62X 92
YM ##-## High 3/2/2020 9:52:52 AM VolXcess Range 40
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## High 3/2/2020 9:51:50 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
50.00% (25561)
100.00% (25428)

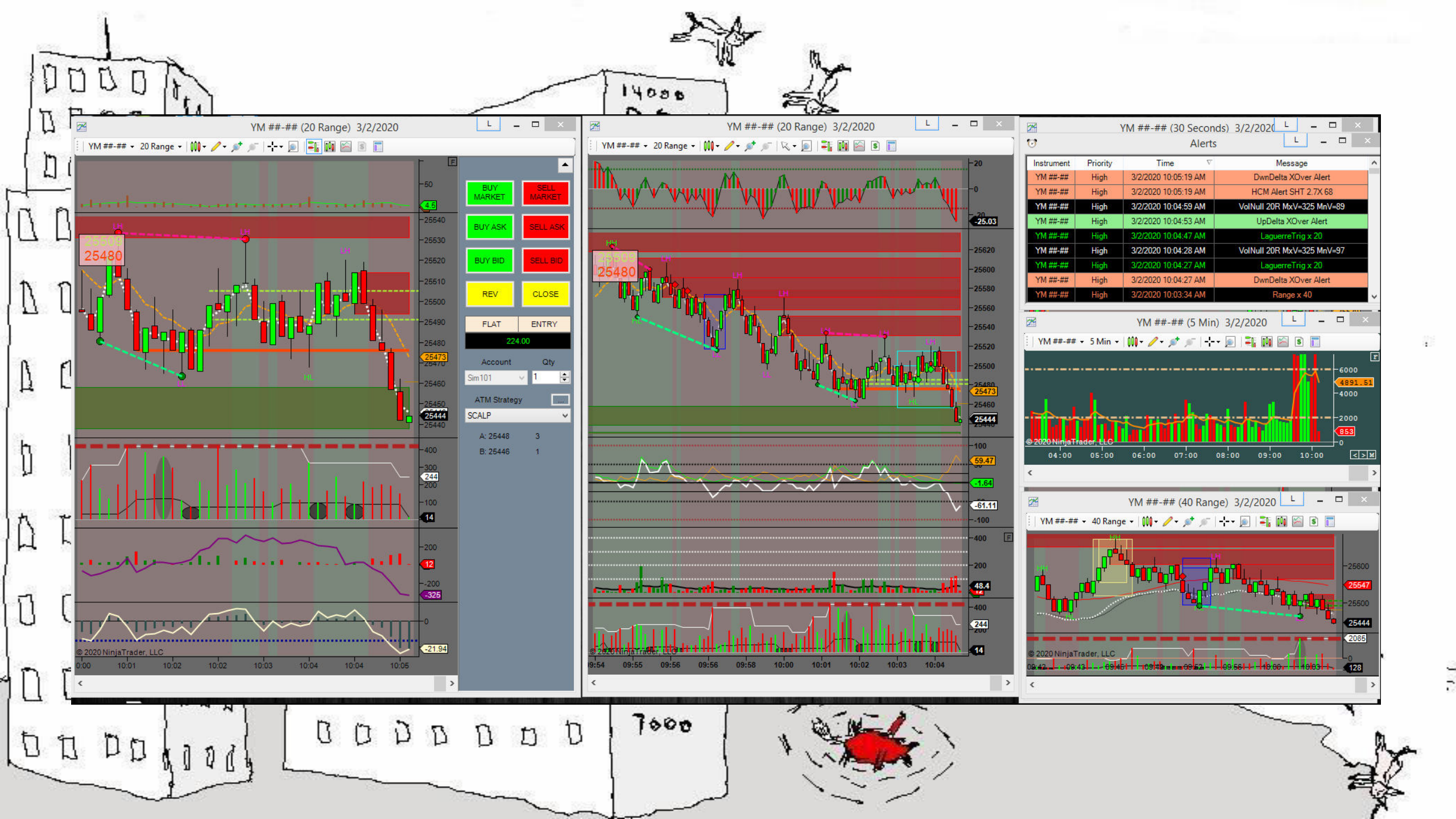

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25550
$-4.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 23 -
A: 25547 2
B: 25545 1
2s Sell T1
$-34.00 2
2s Sell S1
REVERSE
40 TICK
-bounce off of
support lvl
AGGRESSIVE!
(mkts are askew, wild
swings)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:53:17 AM Range x 40
YM ##-## High 3/2/2020 9:53:15 AM VolNull 40R MxV=1379 MnV=185
YM ##-## High 3/2/2020 9:53:04 AM Range x 40
YM ##-## High 3/2/2020 9:53:03 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM HCM Alert SHT 2.62X 92
YM ##-## High 3/2/2020 9:52:52 AM VolXcess Range 40
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## High 3/2/2020 9:51:50 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

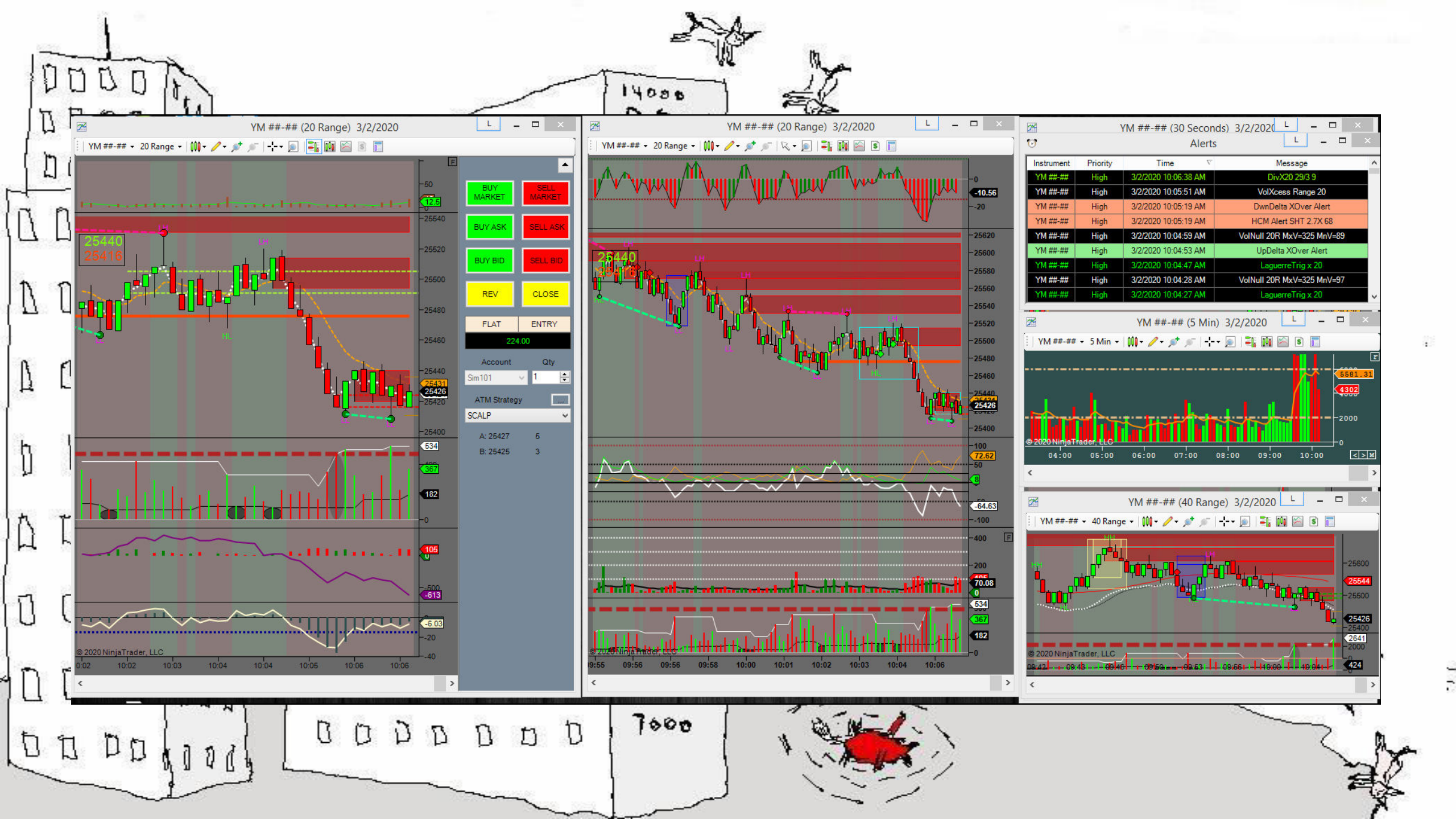

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25550
$196.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 23 -
A: 25573 3
B: 25570 3
2s Sell T1
2s Sell S1
0.00% (25493)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
25538
25495
100.00% (25623)
0.00% (25493)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:53:31 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:53:17 AM Range x 40
YM ##-## High 3/2/2020 9:53:15 AM VolNull 40R MxV=1379 MnV=185
YM ##-## High 3/2/2020 9:53:04 AM Range x 40
YM ##-## High 3/2/2020 9:53:03 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM HCM Alert SHT 2.62X 92
YM ##-## High 3/2/2020 9:52:52 AM VolXcess Range 40
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
© 2020 NinjaTrader, LLC

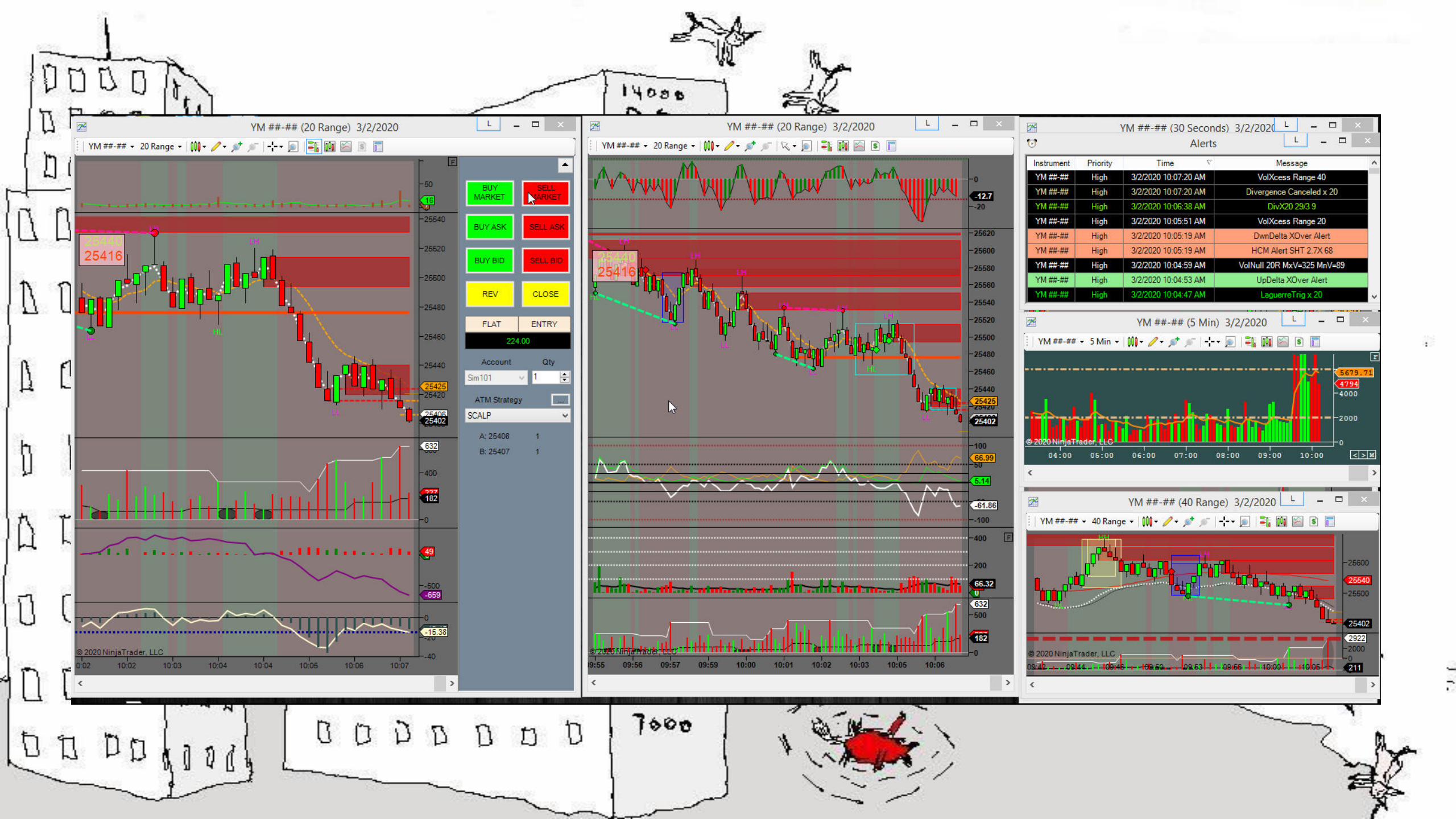

YM ##-## (20 Range) 3/2/2020
TARGET FILLED
0.00% (25493)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
224.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 25576 3
B: 25573 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
100.00% (25623)
0.00% (25493)
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:53:31 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:53:17 AM Range x 40
YM ##-## High 3/2/2020 9:53:15 AM VolNull 40R MxV=1379 MnV=185
YM ##-## High 3/2/2020 9:53:04 AM Range x 40
YM ##-## High 3/2/2020 9:53:03 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:52:54 AM HCM Alert SHT 2.62X 92
YM ##-## High 3/2/2020 9:52:52 AM VolXcess Range 40
YM ##-## High 3/2/2020 9:52:13 AM VolNull 20R MxV=241 MnV=35
YM ##-## (5 Min) 3/2/2020
YM ##-## (40 Range) 3/2/2020
0.00% (25674)

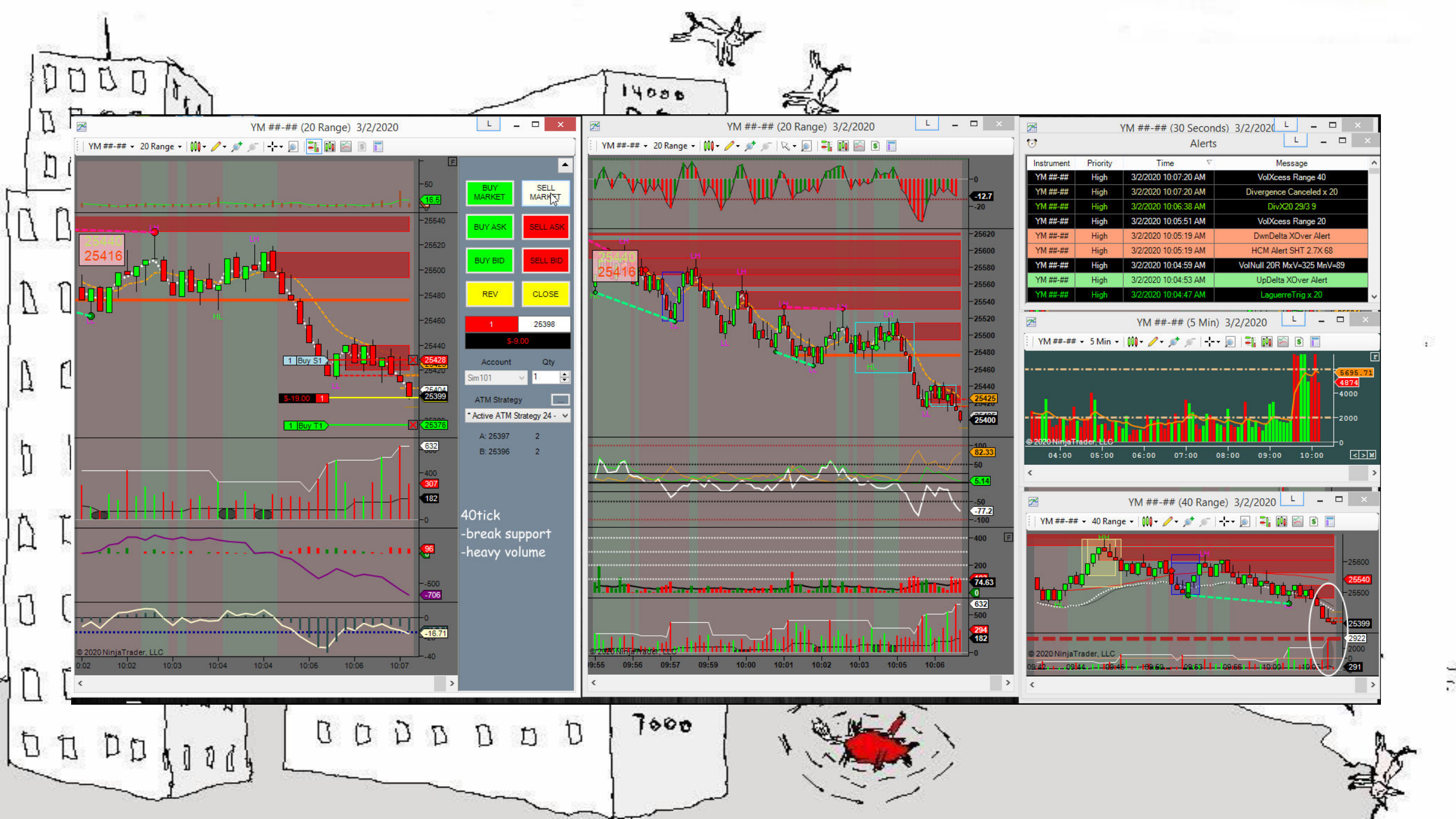

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
224.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25603 2
B: 25600 3
25603
25495
25602
25594
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
ALGOS
25603
25495
25602
25594
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 3/2/2020 9:54:47 AM | VolNull 20R MxV=185 MnV=37
YM ##-## | High | 3/2/2020 9:53:31 AM | LaguerreTrig x 20
YM ##-## | High | 3/2/2020 9:53:17 AM | Range x 40
YM ##-## | High | 3/2/2020 9:53:15 AM | VolNull 40R MxV=1379 MnV=185
YM ##-## | High | 3/2/2020 9:53:04 AM | Range x 40
YM ##-## | High | 3/2/2020 9:53:03 AM | UpDelta XOver Alert
YM ##-## | High | 3/2/2020 9:52:54 AM | DwnDelta XOver Alert
YM ##-## | High | 3/2/2020 9:52:54 AM | HCM Alert SHT 2.62X 92
YM ##-## | High | 3/2/2020 9:52:52 AM | VolXcess Range 40
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
0.00% (25674)
25602
25565
© 2020 NinjaTrader, LLC

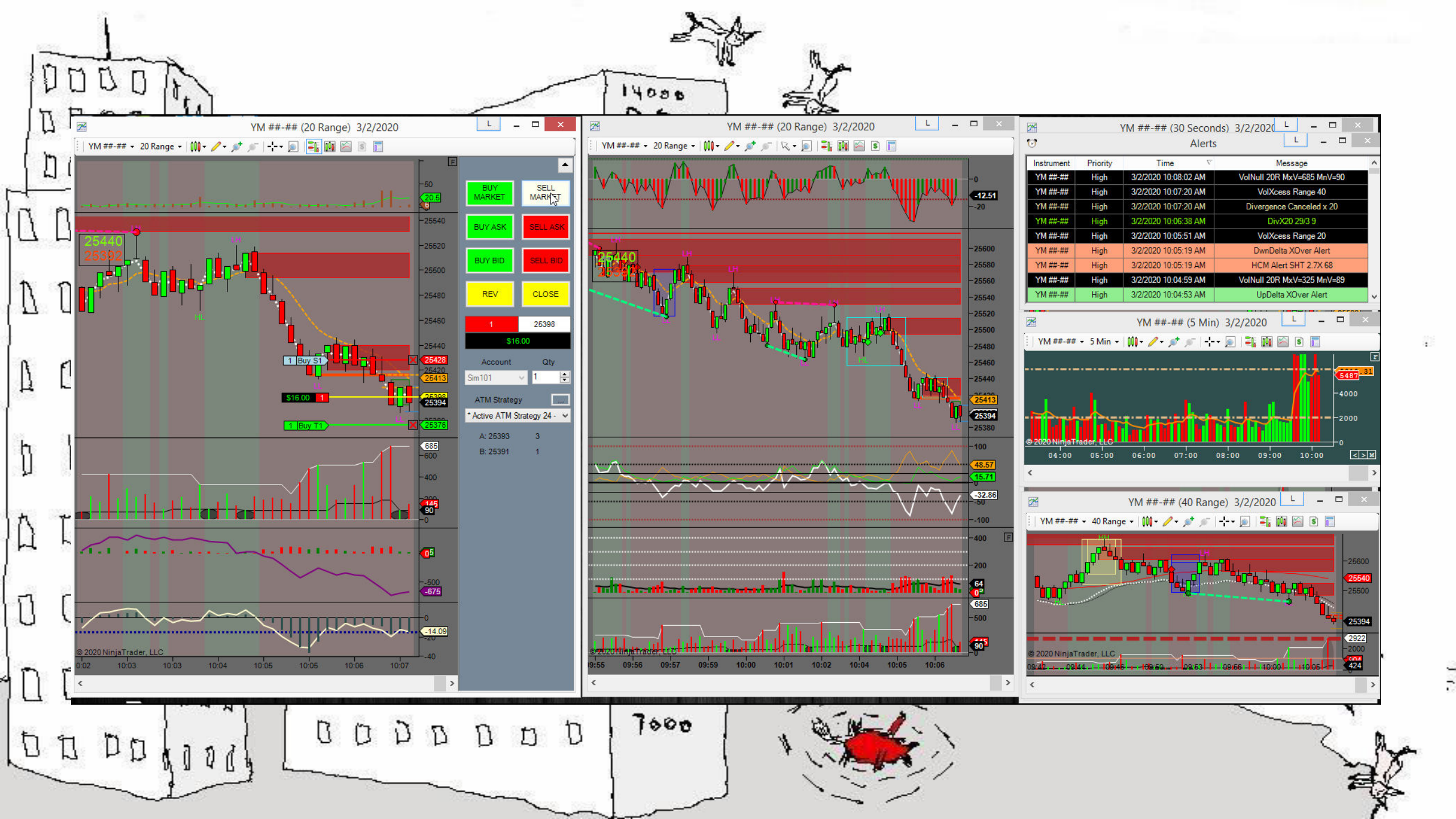

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
224.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25539 1
B: 25537 1
25591
25520
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
25591
25520
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 9:57:25 AM DivX20 139/35 3
YM ##-## High 3/2/2020 9:57:20 AM HCM Alert SHT 2.29X 77
YM ##-## High 3/2/2020 9:57:20 AM VolXcess 1.45 Range 20
YM ##-## High 3/2/2020 9:56:55 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 9:56:55 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 9:56:42 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 9:56:28 AM DivX20 269/2 134
YM ##-## High 3/2/2020 9:56:23 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 9:56:19 AM VolNull 20R MxV=233 MnV=33
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC

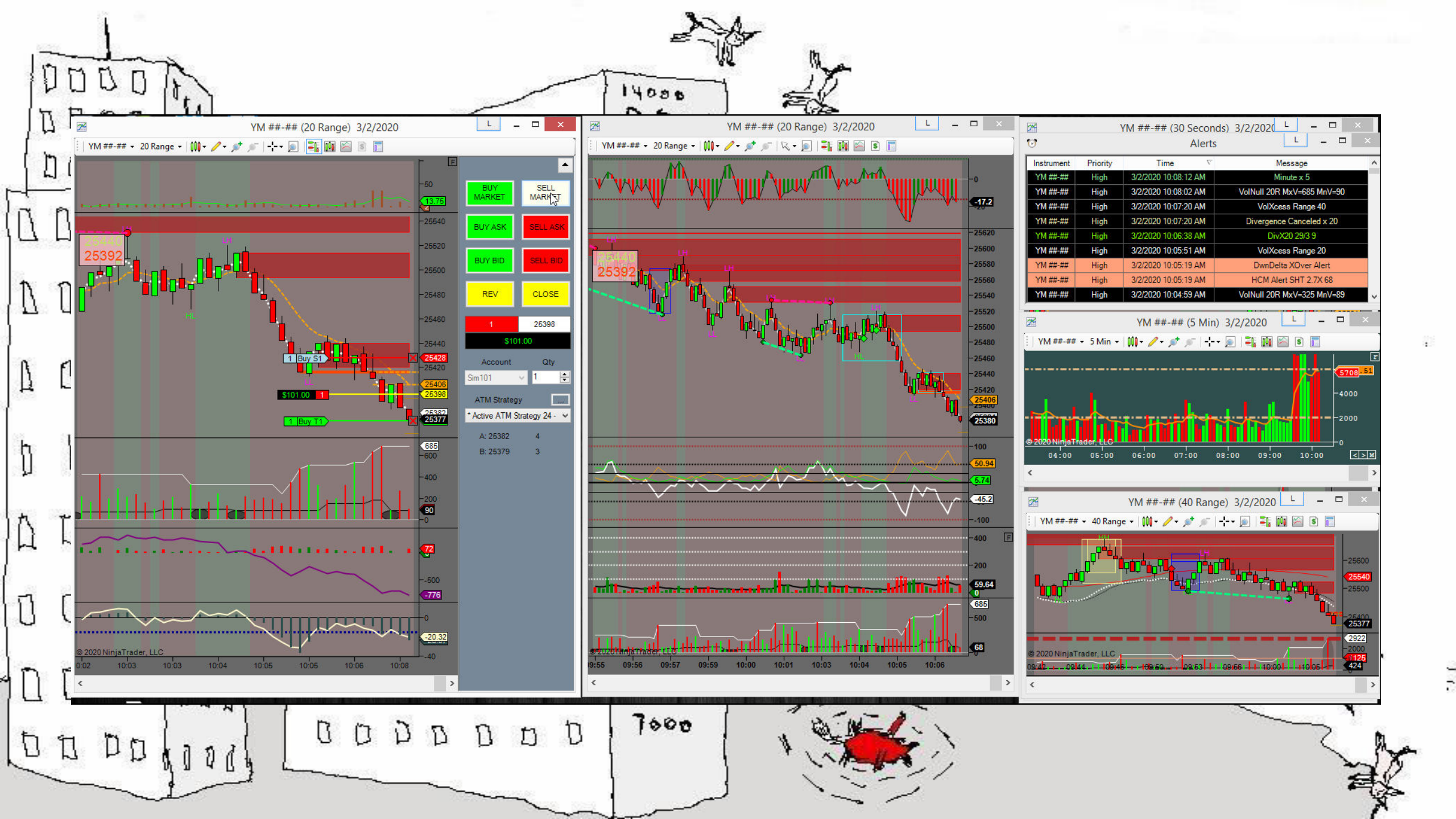

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
224.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25448 3
B: 25446 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:05:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:05:19 AM HCM Alert SHT 2.7X 68
YM ##-## High 3/2/2020 10:04:59 AM VolNull 20R MxV=325 MnV=89
YM ##-## High 3/2/2020 10:04:53 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 10:04:47 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 10:04:28 AM VolNull 20R MxV=325 MnV=97
YM ##-## High 3/2/2020 10:04:27 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 10:04:27 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:03:34 AM Range x 40
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

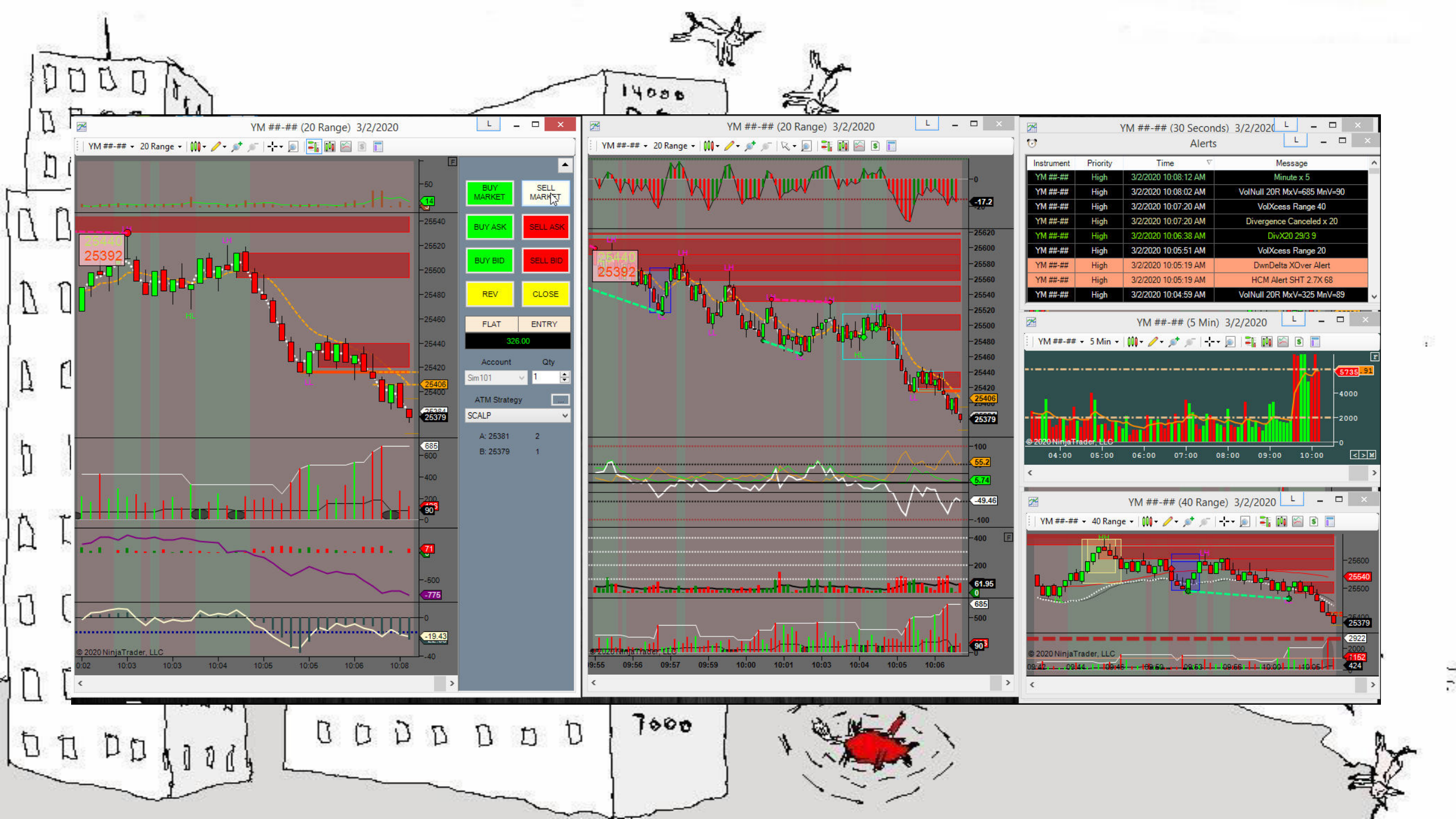

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
224.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25427 5
B: 25425 3
25440
25416
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:06:38 AM DivX20 29/3 9
YM ##-## High 3/2/2020 10:05:51 AM VolXcess Range 20
YM ##-## High 3/2/2020 10:05:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:05:19 AM HCM Alert SHT 2.7X 68
YM ##-## High 3/2/2020 10:04:59 AM VolNull 20R MxV=325 MnV=89
YM ##-## High 3/2/2020 10:04:53 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 10:04:47 AM LaguerreTrig x 20
YM ##-## High 3/2/2020 10:04:28 AM VolNull 20R MxV=325 MnV=97
YM ##-## High 3/2/2020 10:04:27 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

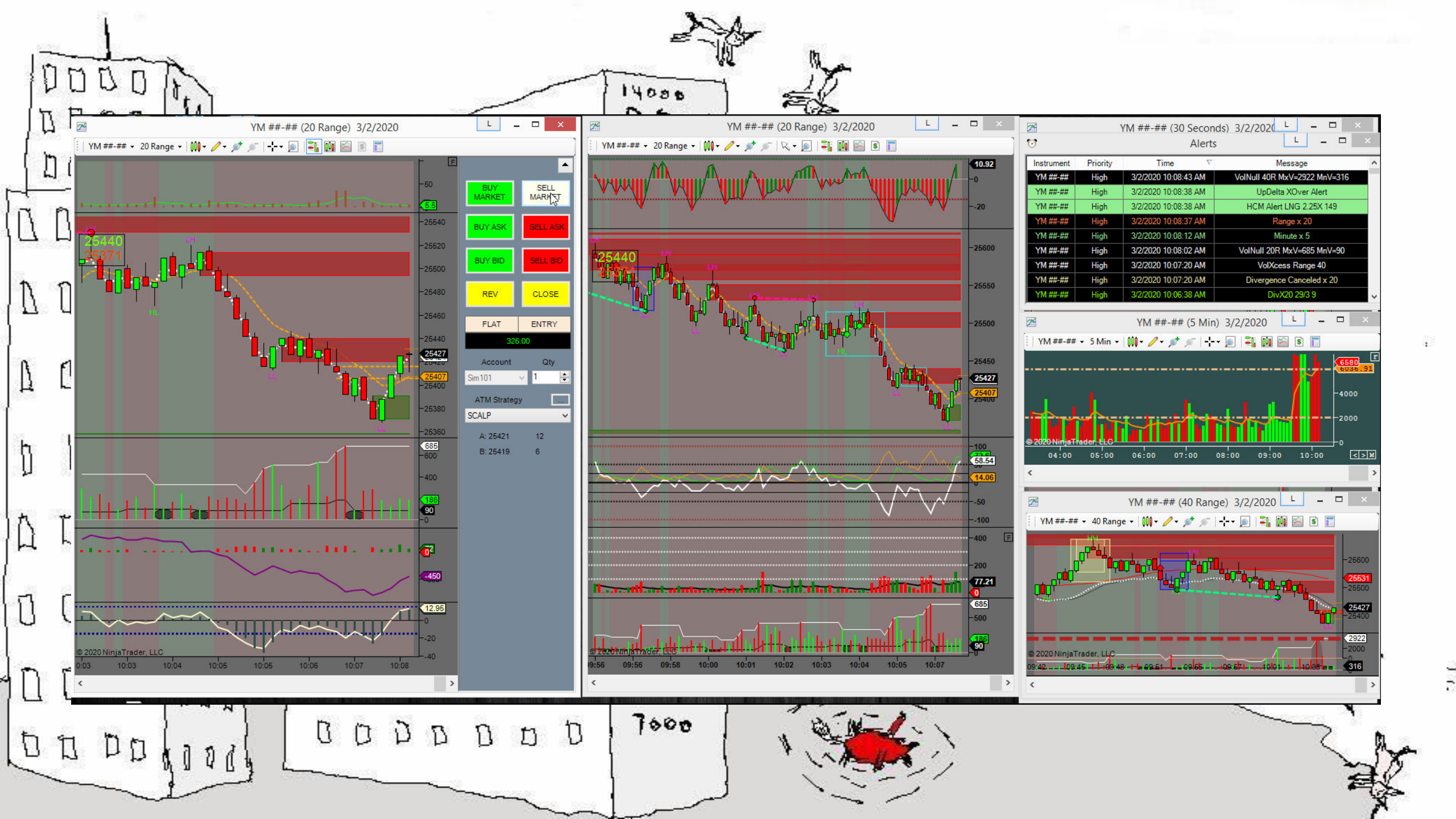

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
224.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25408 1
B: 25407 1
25416
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:07:20 AM VolXcess Range 40
YM ##-## High 3/2/2020 10:07:20 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 10:06:38 AM DivX20 29/3 9
YM ##-## High 3/2/2020 10:05:51 AM VolXcess Range 20
YM ##-## High 3/2/2020 10:05:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:05:19 AM HCM Alert SHT 2.7X 68
YM ##-## High 3/2/2020 10:04:59 AM VolNull 20R MxV=325 MnV=89
YM ##-## High 3/2/2020 10:04:53 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 10:04:47 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

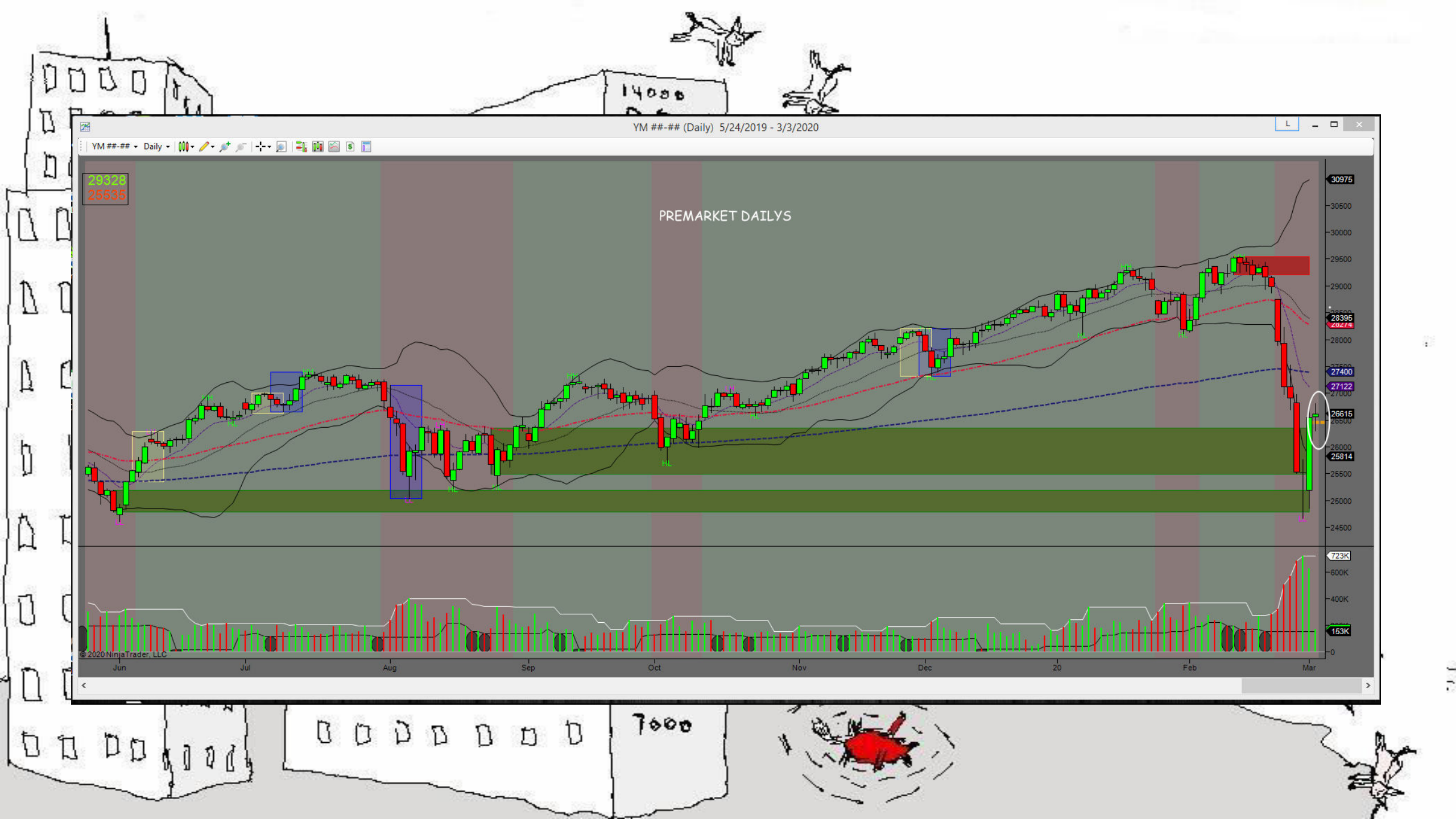

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25398
$-9.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 24 -
A: 25397 2
B: 25396 2
40tick
-break support
-heavy volume
Buy S1
Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:07:20 AM VolXcess Range 40
YM ##-## High 3/2/2020 10:07:20 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 10:06:38 AM DivX20 29/3 9
YM ##-## High 3/2/2020 10:05:51 AM VolXcess Range 20
YM ##-## High 3/2/2020 10:05:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:05:19 AM HCM Alert SHT 2.7X 68
YM ##-## High 3/2/2020 10:04:59 AM VolNull 20R MxV=325 MnV=89
YM ##-## High 3/2/2020 10:04:53 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 10:04:47 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

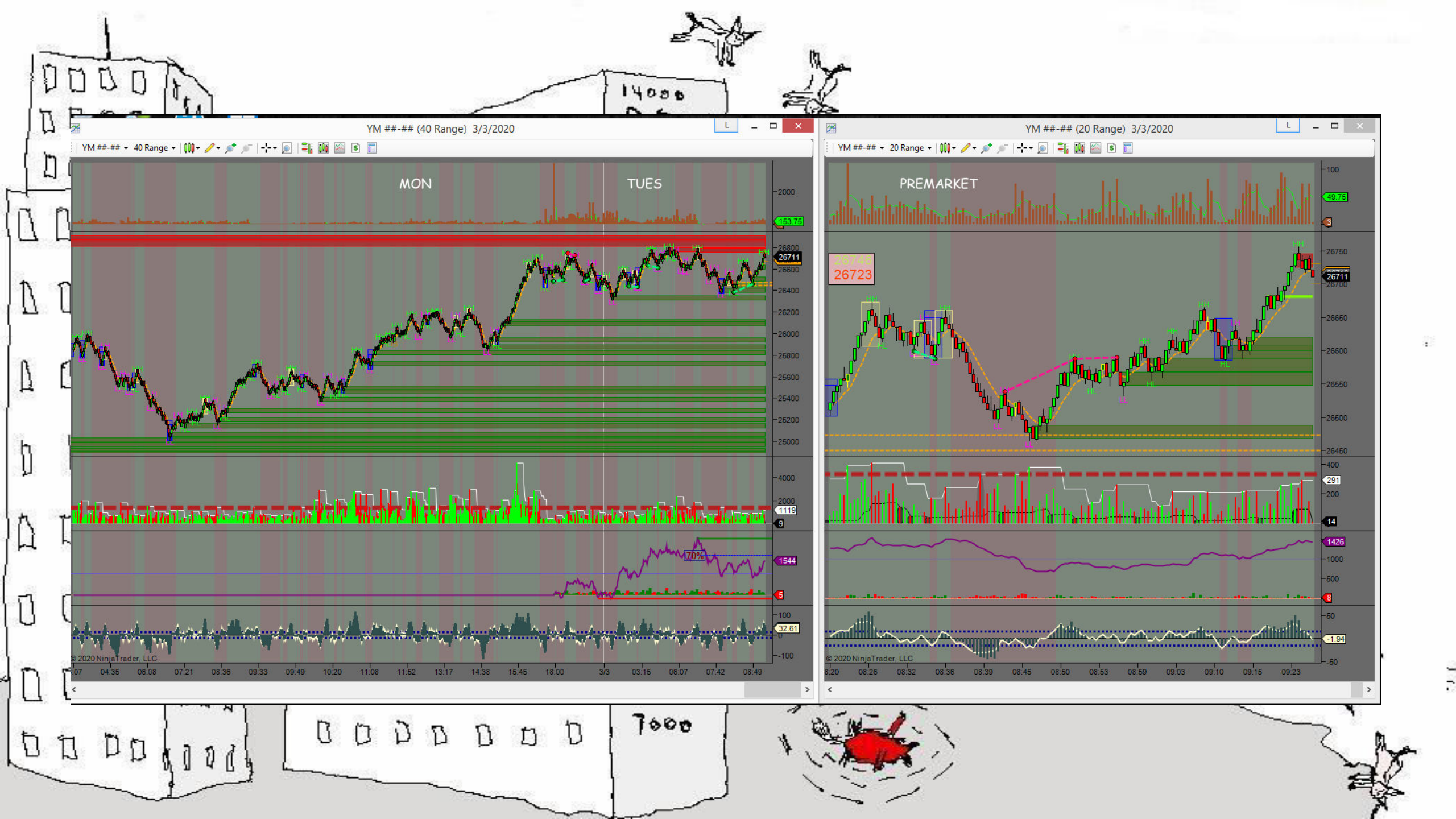

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25398
$16.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 24 -
A: 25393 3
B: 25391 1
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:08:02 AM VolNull 20R MxV=685 MnV=90
YM ##-## High 3/2/2020 10:07:20 AM VolXcess Range 40
YM ##-## High 3/2/2020 10:07:20 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 10:06:38 AM DivX20 29/3 9
YM ##-## High 3/2/2020 10:05:51 AM VolXcess Range 20
YM ##-## High 3/2/2020 10:05:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:05:19 AM HCM Alert SHT 2.7X 68
YM ##-## High 3/2/2020 10:04:59 AM VolNull 20R MxV=325 MnV=89
YM ##-## High 3/2/2020 10:04:53 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

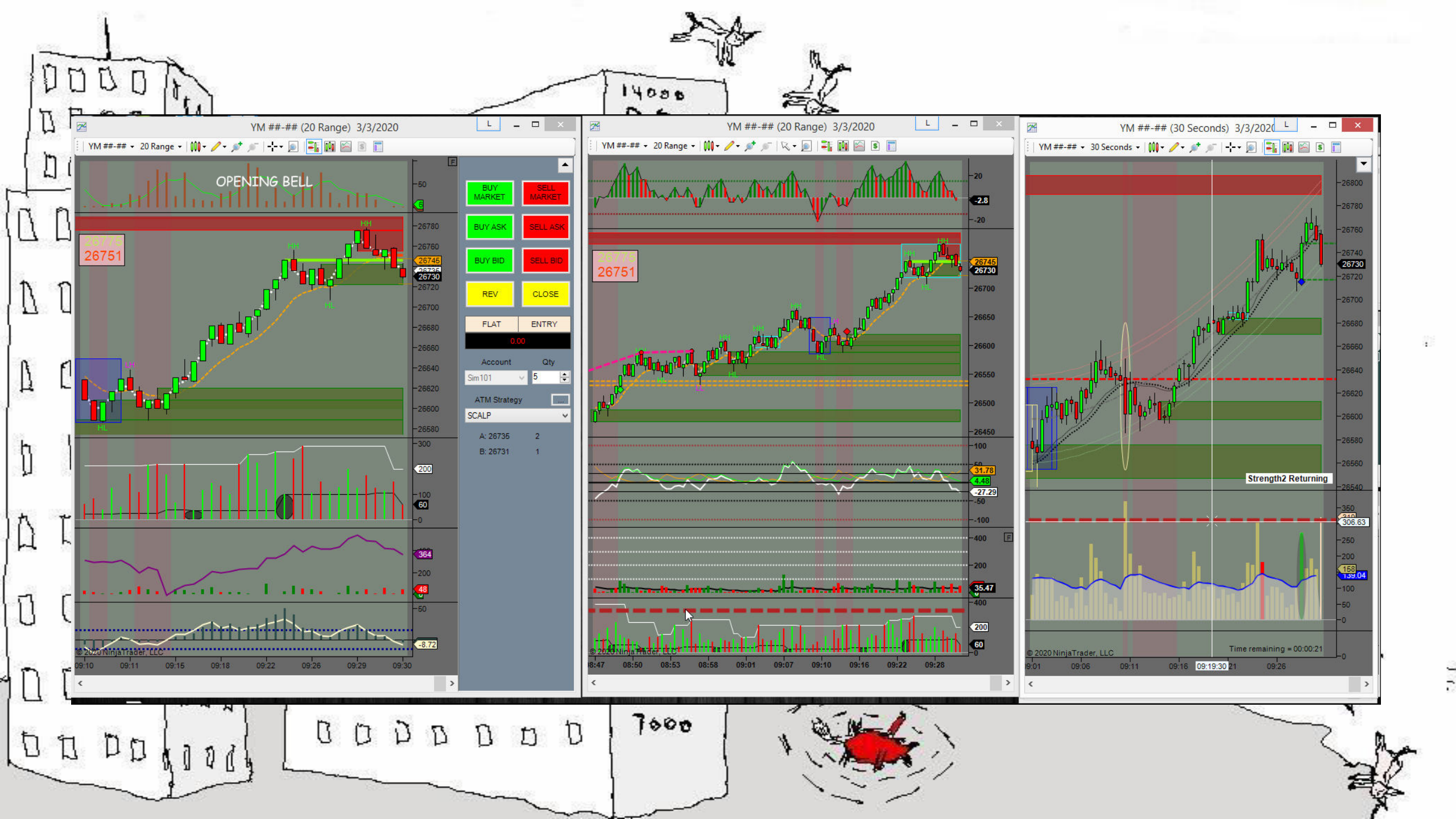

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25398
$101.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 24 -
A: 25382 4
B: 25379 3
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:08:12 AM Minute x 5
YM ##-## High 3/2/2020 10:08:02 AM VolNull 20R MxV=685 MnV=90
YM ##-## High 3/2/2020 10:07:20 AM VolXcess Range 40
YM ##-## High 3/2/2020 10:07:20 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 10:06:38 AM DivX20 29/3 9
YM ##-## High 3/2/2020 10:05:51 AM VolXcess Range 20
YM ##-## High 3/2/2020 10:05:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:05:19 AM HCM Alert SHT 2.7X 68
YM ##-## High 3/2/2020 10:04:59 AM VolNull 20R MxV=325 MnV=89
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range

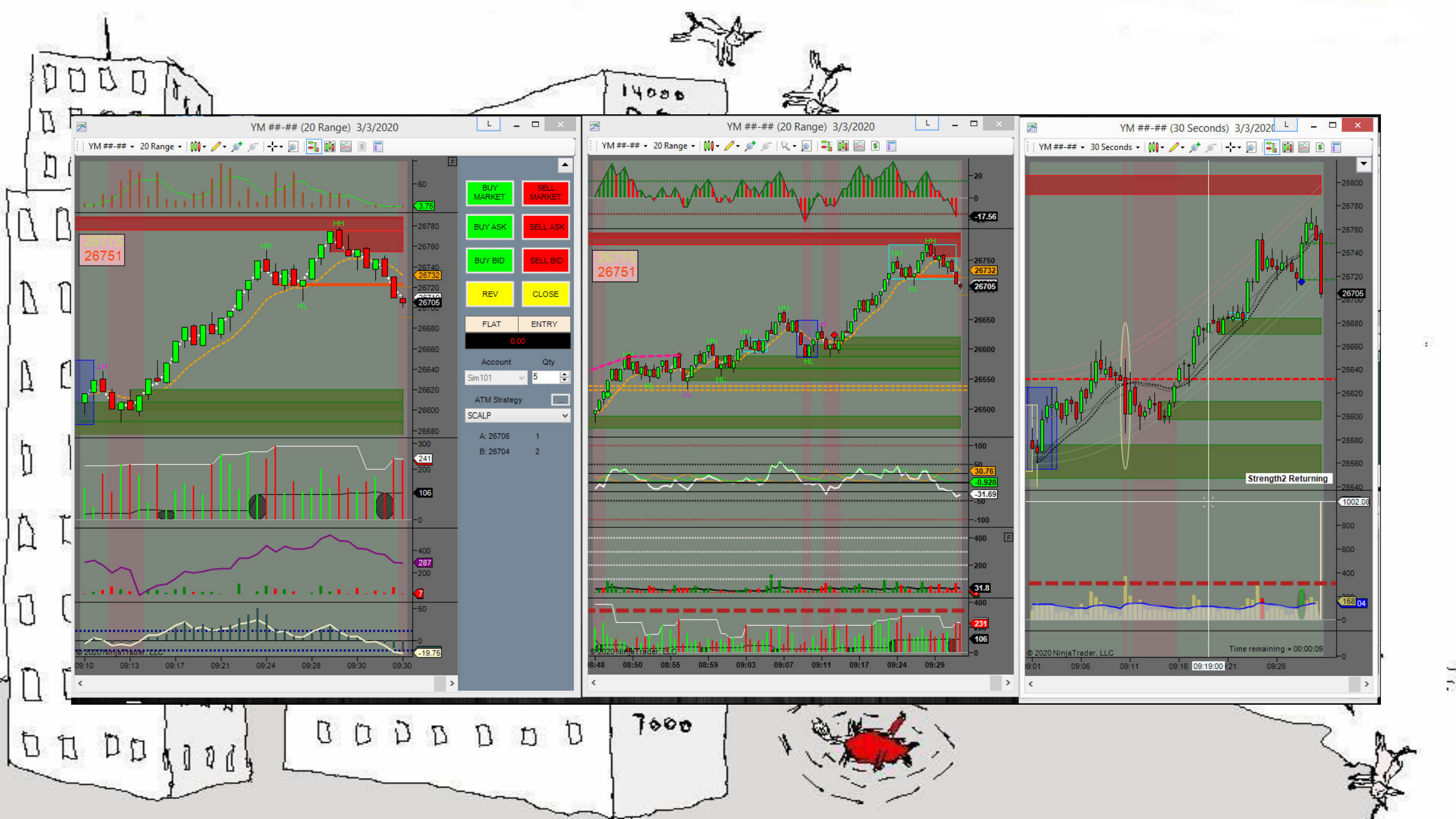

YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
326.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25381 2
B: 25379 1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:08:12 AM Minute x 5
YM ##-## High 3/2/2020 10:08:02 AM VolNull 20R MxV=685 MnV=90
YM ##-## High 3/2/2020 10:07:20 AM VolXcess Range 40
YM ##-## High 3/2/2020 10:07:20 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 10:06:38 AM DivX20 29/3 9
YM ##-## High 3/2/2020 10:05:51 AM VolXcess Range 20
YM ##-## High 3/2/2020 10:05:19 AM DwnDelta XOver Alert
YM ##-## High 3/2/2020 10:05:19 AM HCM Alert SHT 2.7X 68
YM ##-## High 3/2/2020 10:04:59 AM VolNull 20R MxV=325 MnV=89
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/2/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
326.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25421 12
B: 25419 6
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/2/2020
YM ##-## (30 Seconds) 3/2/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/2/2020 10:08:43 AM VolNull 40R MxV=2922 MnV=316
YM ##-## High 3/2/2020 10:08:38 AM UpDelta XOver Alert
YM ##-## High 3/2/2020 10:08:38 AM HCM Alert LNG 2.25X 149
YM ##-## High 3/2/2020 10:08:37 AM Range x 20
YM ##-## High 3/2/2020 10:08:12 AM Minute x 5
YM ##-## High 3/2/2020 10:08:02 AM VolNull 20R MxV=685 MnV=90
YM ##-## High 3/2/2020 10:07:20 AM VolXcess Range 40
YM ##-## High 3/2/2020 10:07:20 AM Divergence Canceled x 20
YM ##-## High 3/2/2020 10:06:38 AM DivX20 29/3 9
YM ##-## (5 Min) 3/2/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/2/2020
YM ##-## 40 Range


YM ##-## (Daily) 5/24/2019 - 3/3/2020
YM ##-## Daily
29328
25535
PREMARKET DAILYS
30975
30500
30000
29500
29000
28395
28000
27400
27122
26615
26000
25814
25500
25000
24500
723K
600K
400K
153K
0
© 2020 NinjaTrader, LLC
Jun
Jul
Aug
Sep
Oct
Nov
Dec
20
Feb
Mar


YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range
MON
TUES
153.75
26711
1119
1544
70%
32.61
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
PREMARKET
26723
49.75
26711
291
1426
-1.94
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/3/2020
OPENING BELL
26751
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
5
ATM Strategy
SCALP
A: 26735 2
B: 26731 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
26751
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
Strength2 Returning
Time remaining = 00:00:21
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/3/2020
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
5
ATM Strategy
SCALP
A: 26706 1
B: 26704 2
Strength2 Returning
Time remaining = 00:00:09
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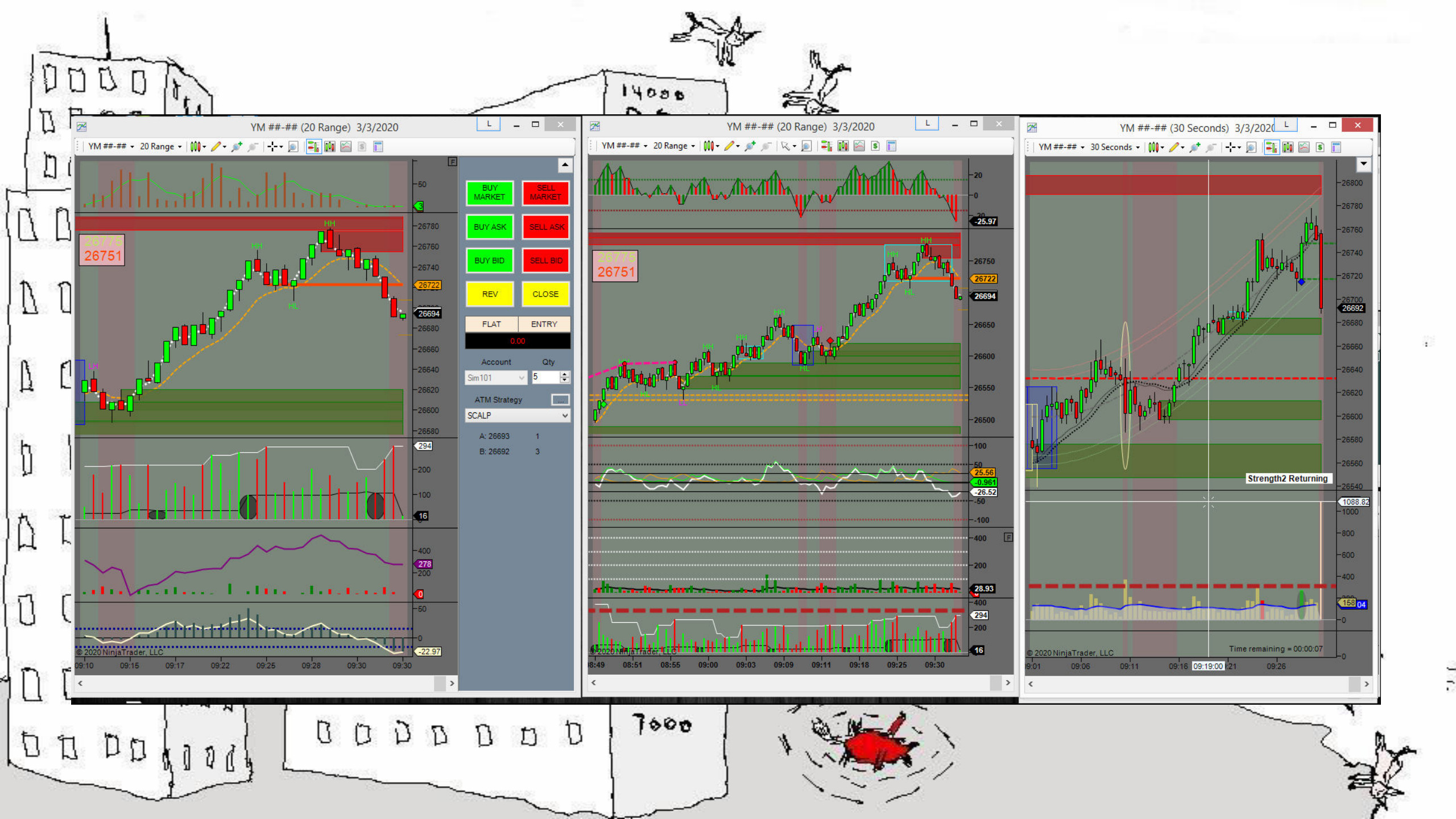
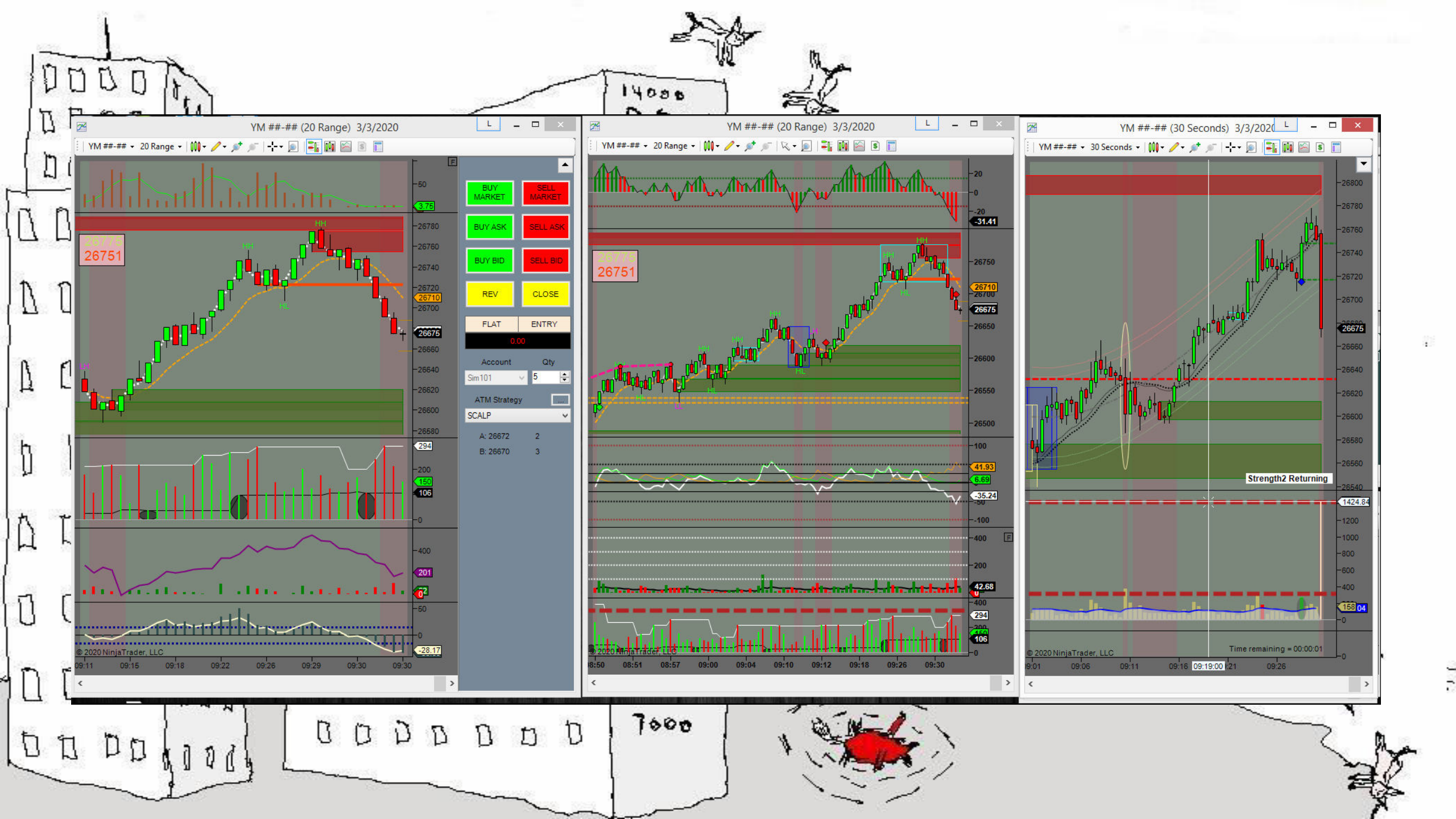
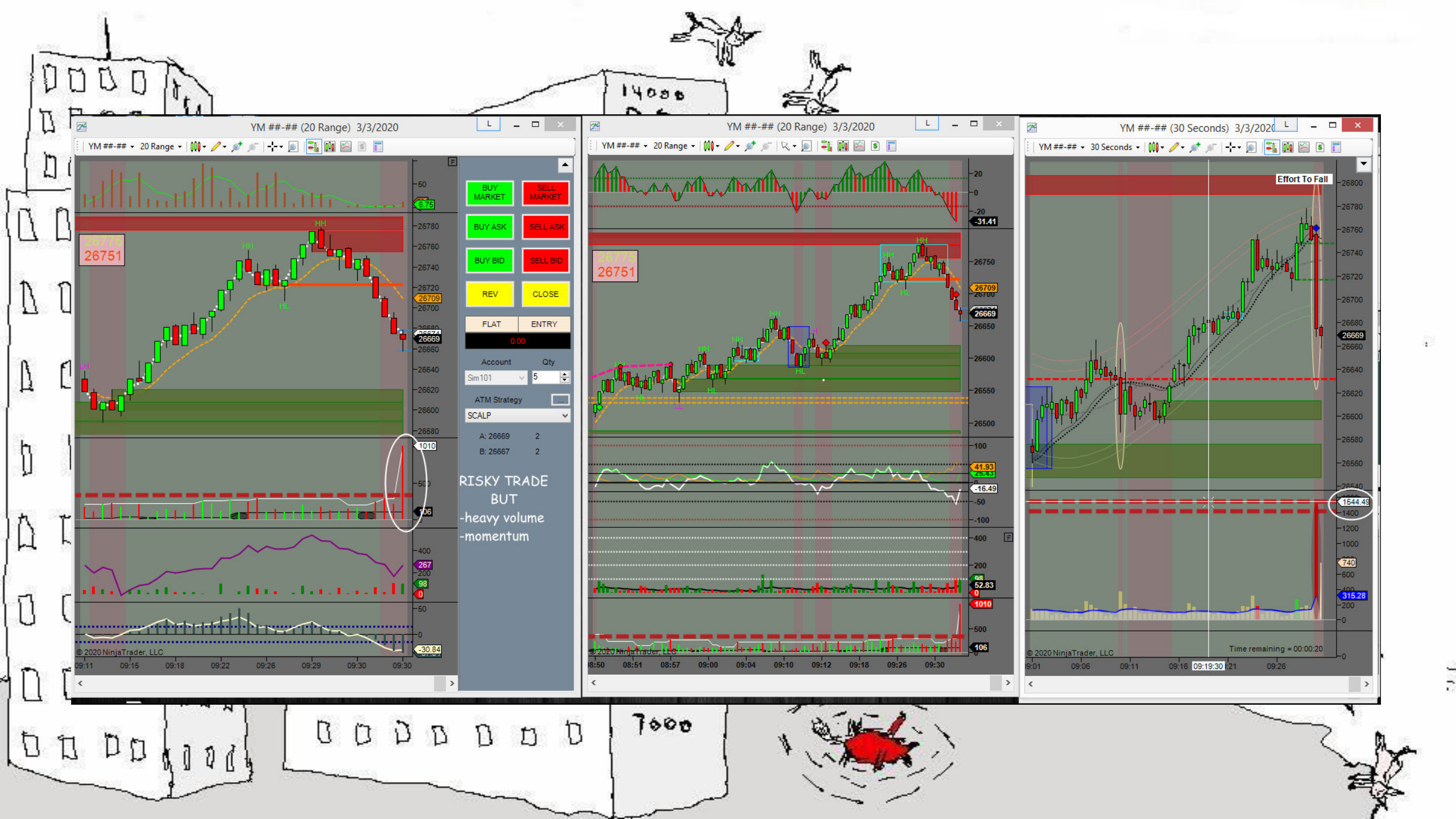
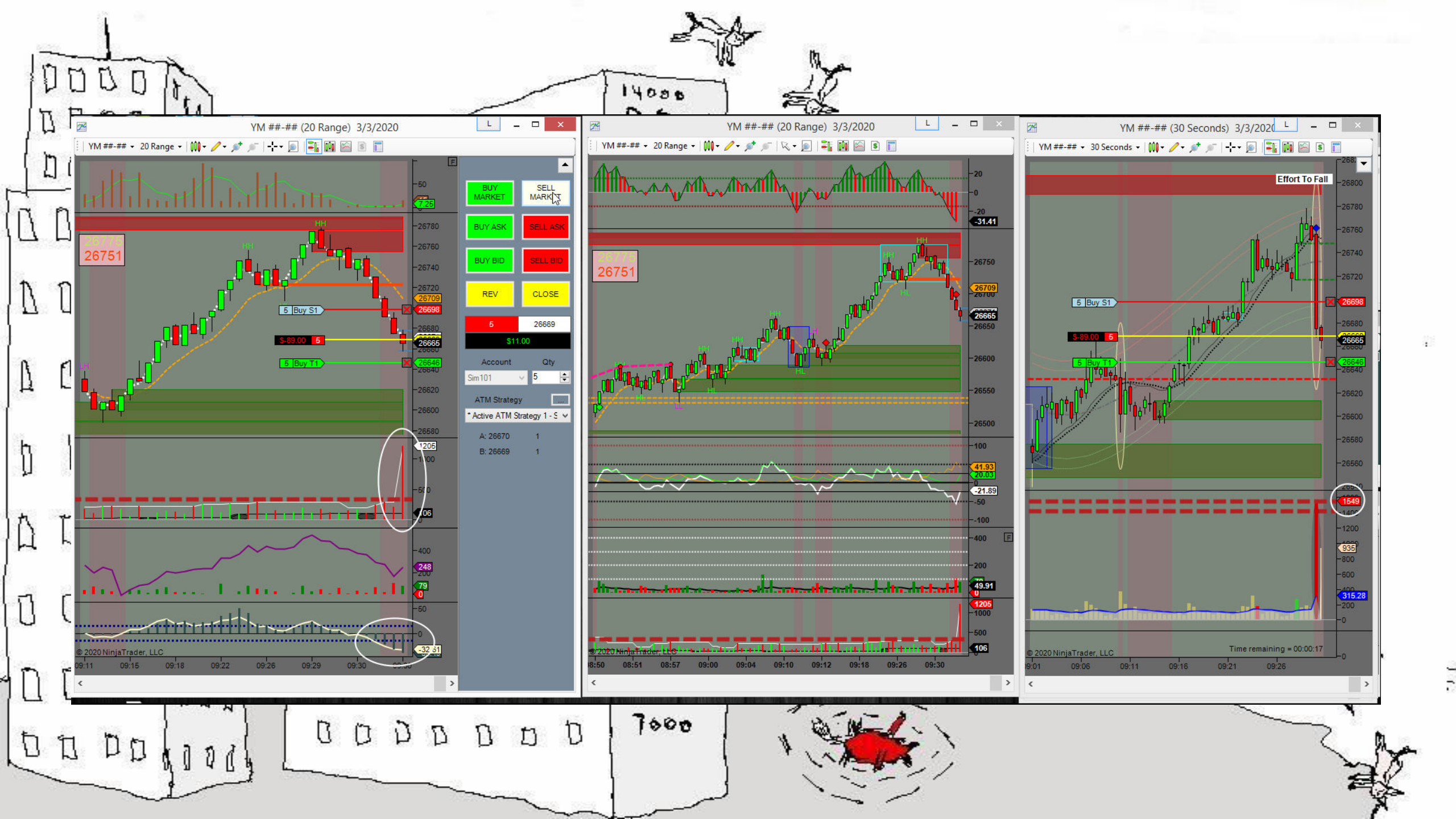
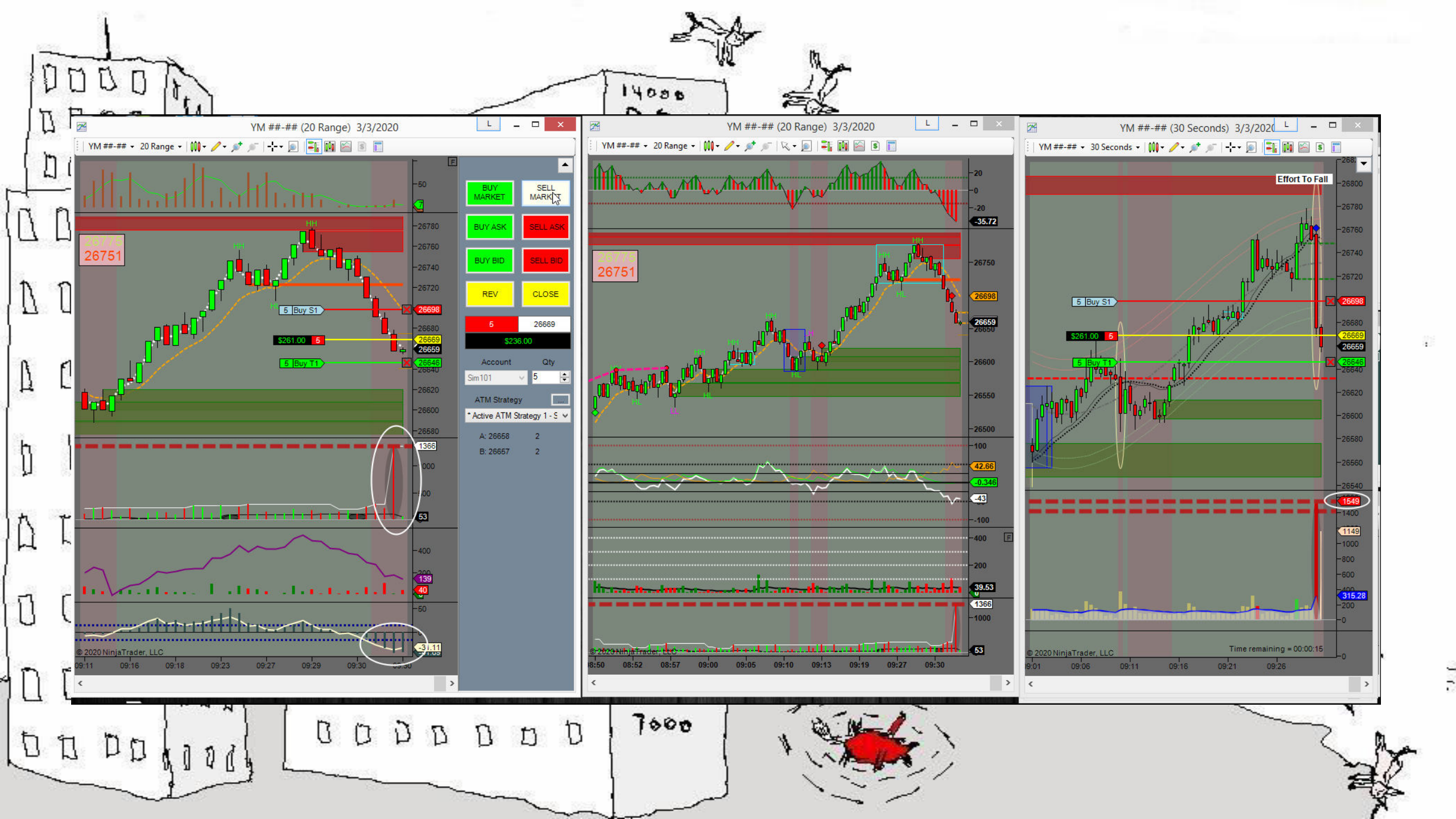
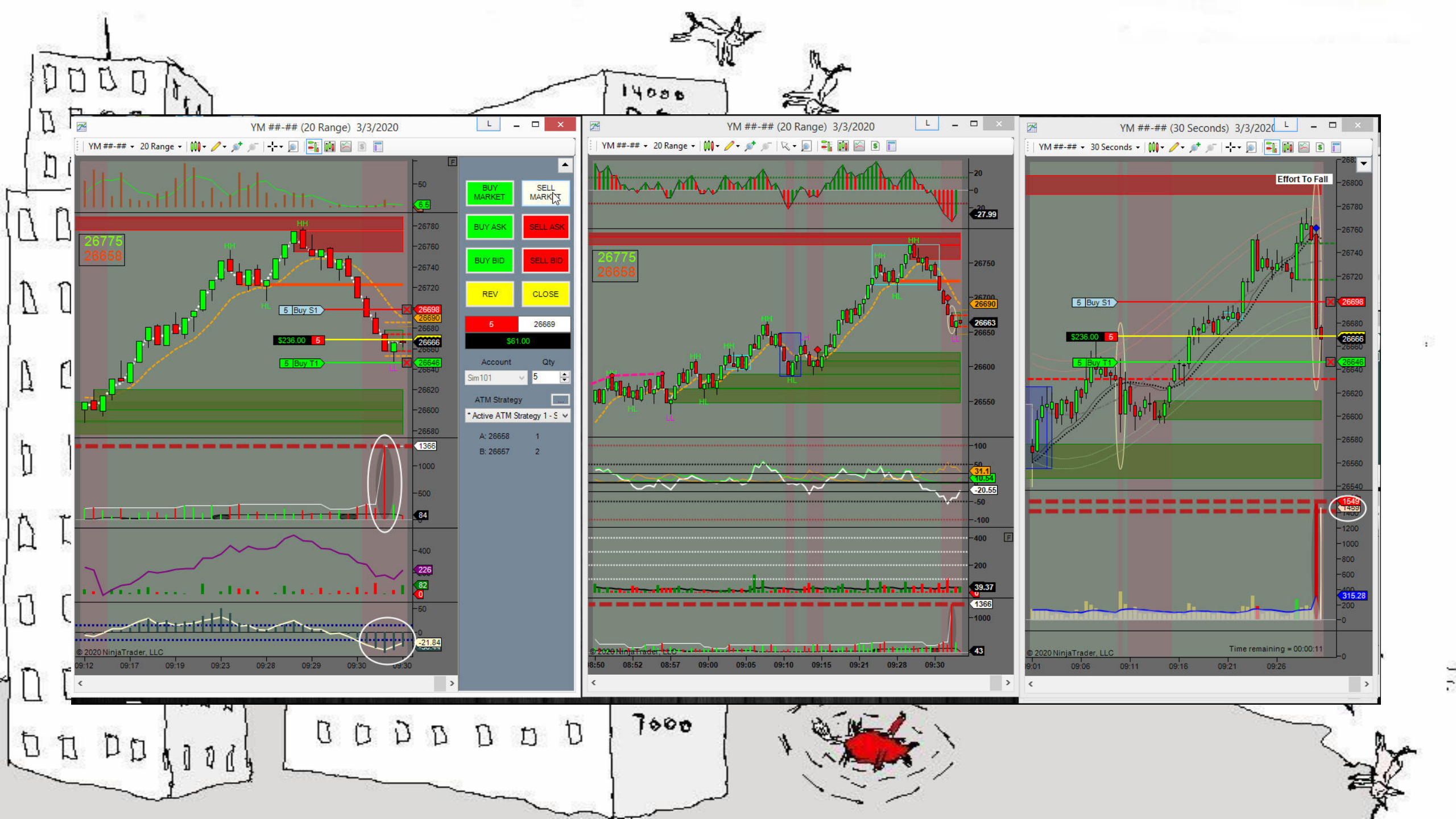

YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
5
ATM Strategy
SCALP
A: 26693 1
B: 26692 3
26751
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26751
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
YM ##-## 30 Seconds
Strength2 Returning
Time remaining = 00:00:07
© 2020 NinjaTrader, LLC

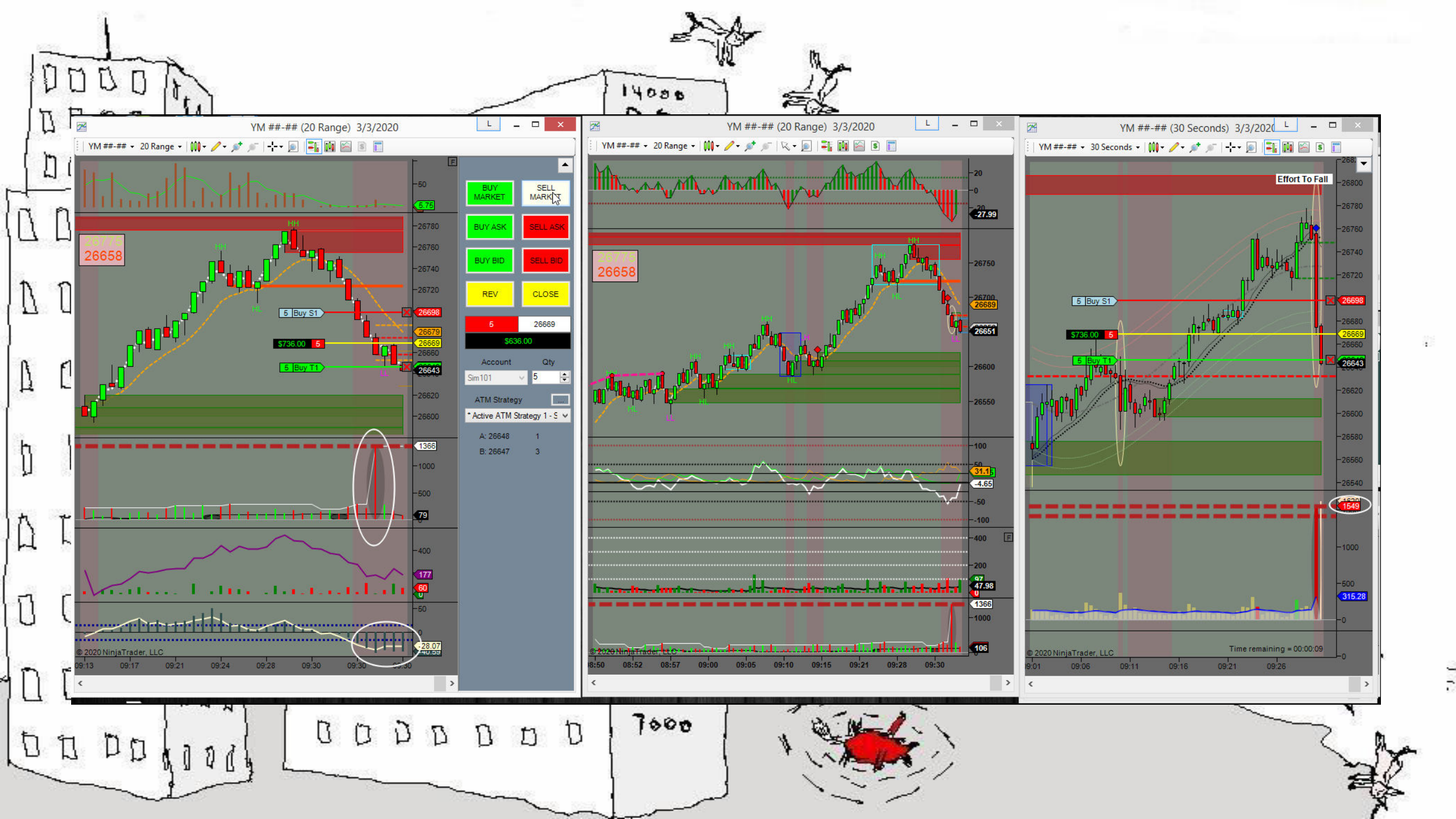

YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
5
ATM Strategy
SCALP
A: 26672 2
B: 26670 3
26751
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26751
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
YM ##-## 30 Seconds
Strength2 Returning
Time remaining = 00:00:01
© 2020 NinjaTrader, LLC

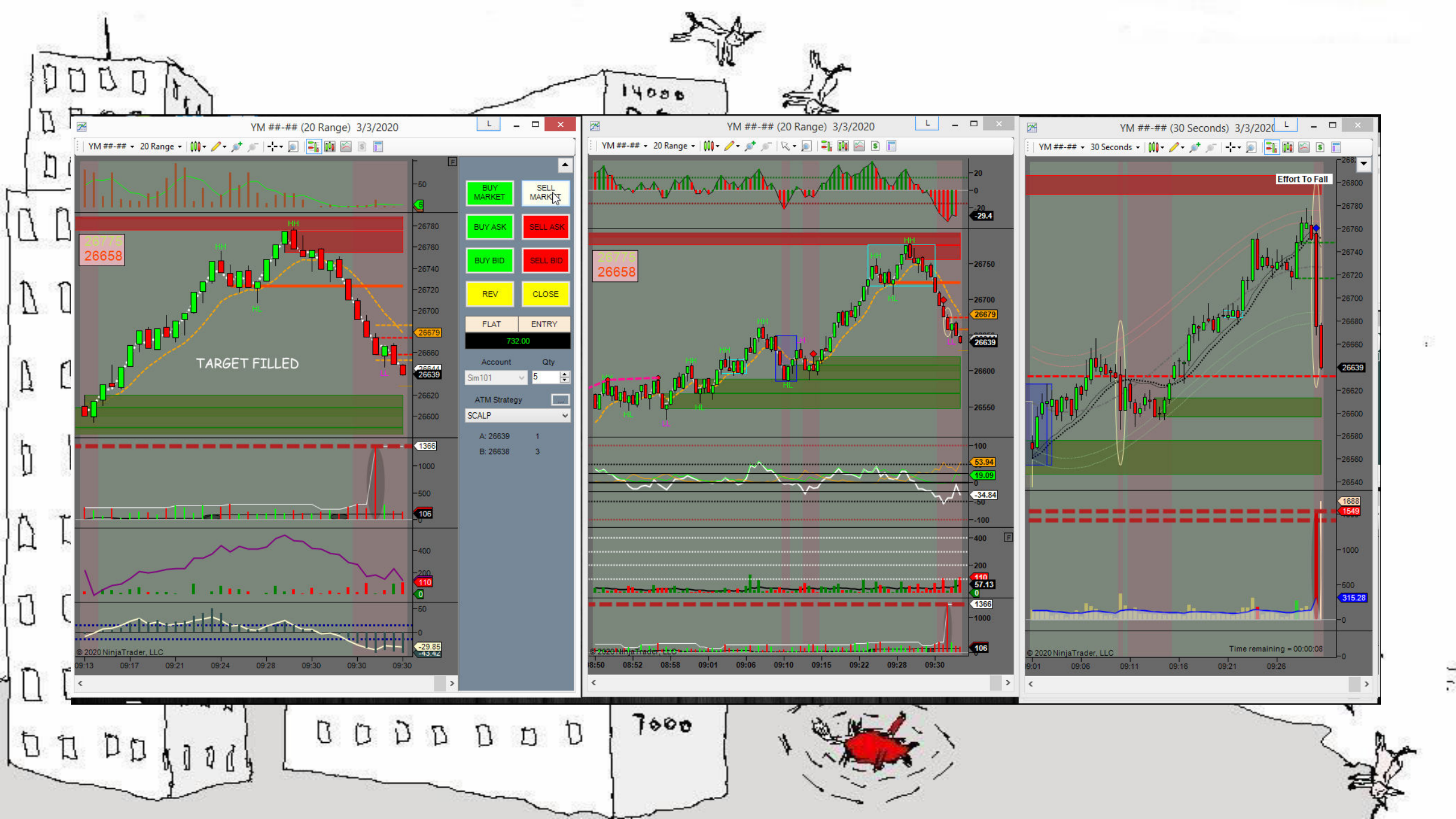

YM ##-## (20 Range) 3/3/2020
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
5
ATM Strategy
SCALP
A: 26669 2
B: 26667 2
RISKY TRADE
BUT
-heavy volume
-momentum
Effort To Fall
© 2020 NinjaTrader, LLC
Time remaining = 00:00:20


YM ##-## (20 Range) 3/3/2020
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
Effort To Fall
Buy S1
Buy T1
© 2020 NinjaTrader, LLC
Time remaining = 00:00:17


YM ##-## (20 Range) 3/3/2020
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
Effort To Fall
Time remaining = 00:00:15
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/3/2020
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
26775
26658
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Effort To Fall
Buy S1
Buy T1
© 2020 NinjaTrader, LLC
Time remaining = 00:00:11


YM ##-## (20 Range) 3/3/2020
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
Effort To Fall
5 Buy S1
5 Buy T1
$736.00
© 2020 NinjaTrader, LLC
Time remaining = 00:00:09


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26658
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
732.00
Account
Qty
Sim101
5
ATM Strategy
SCALP
A: 26639 1
B: 26638 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26658
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
YM ##-## 30 Seconds
Effort To Fall
Time remaining = 00:00:08
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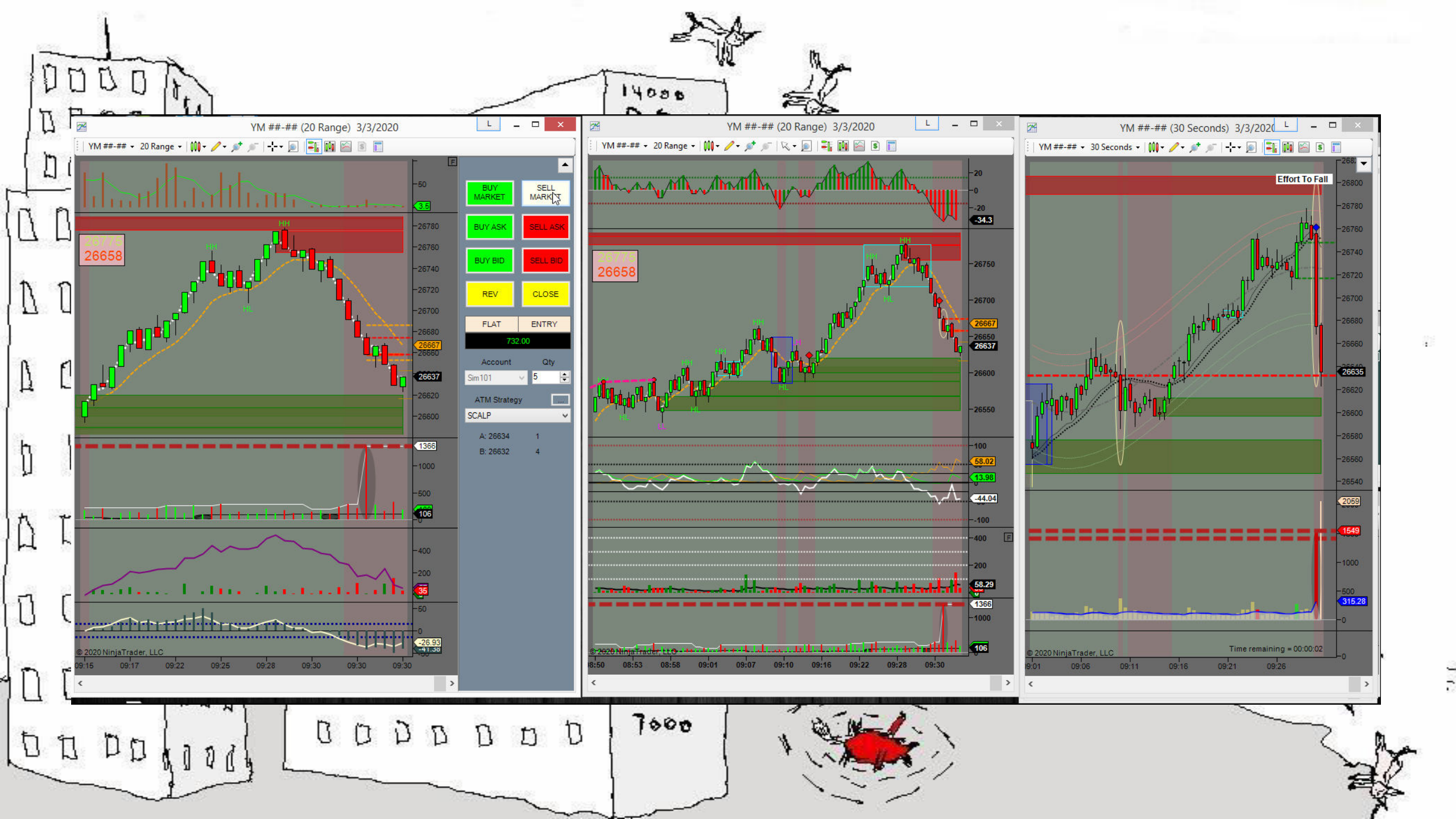
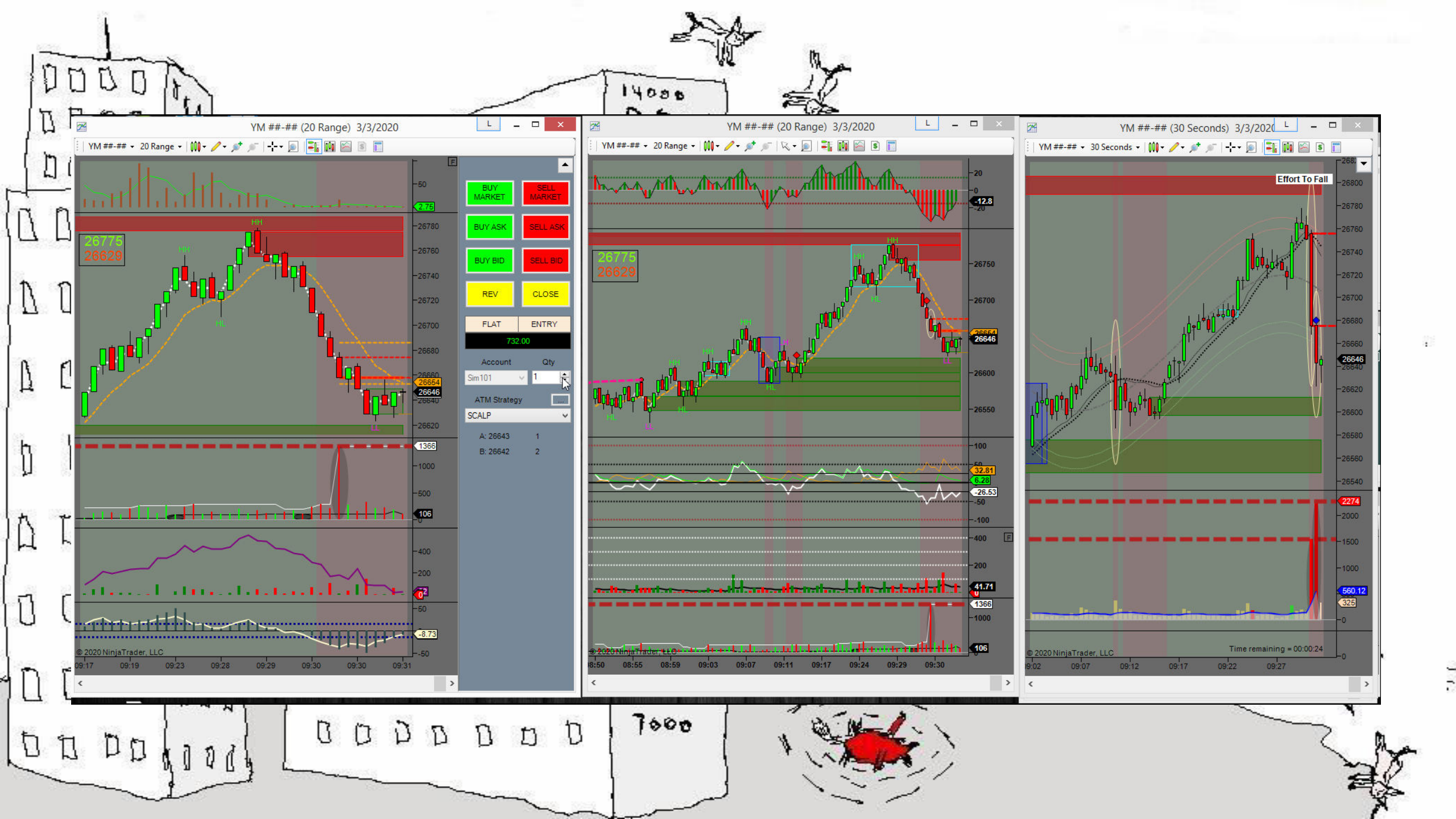
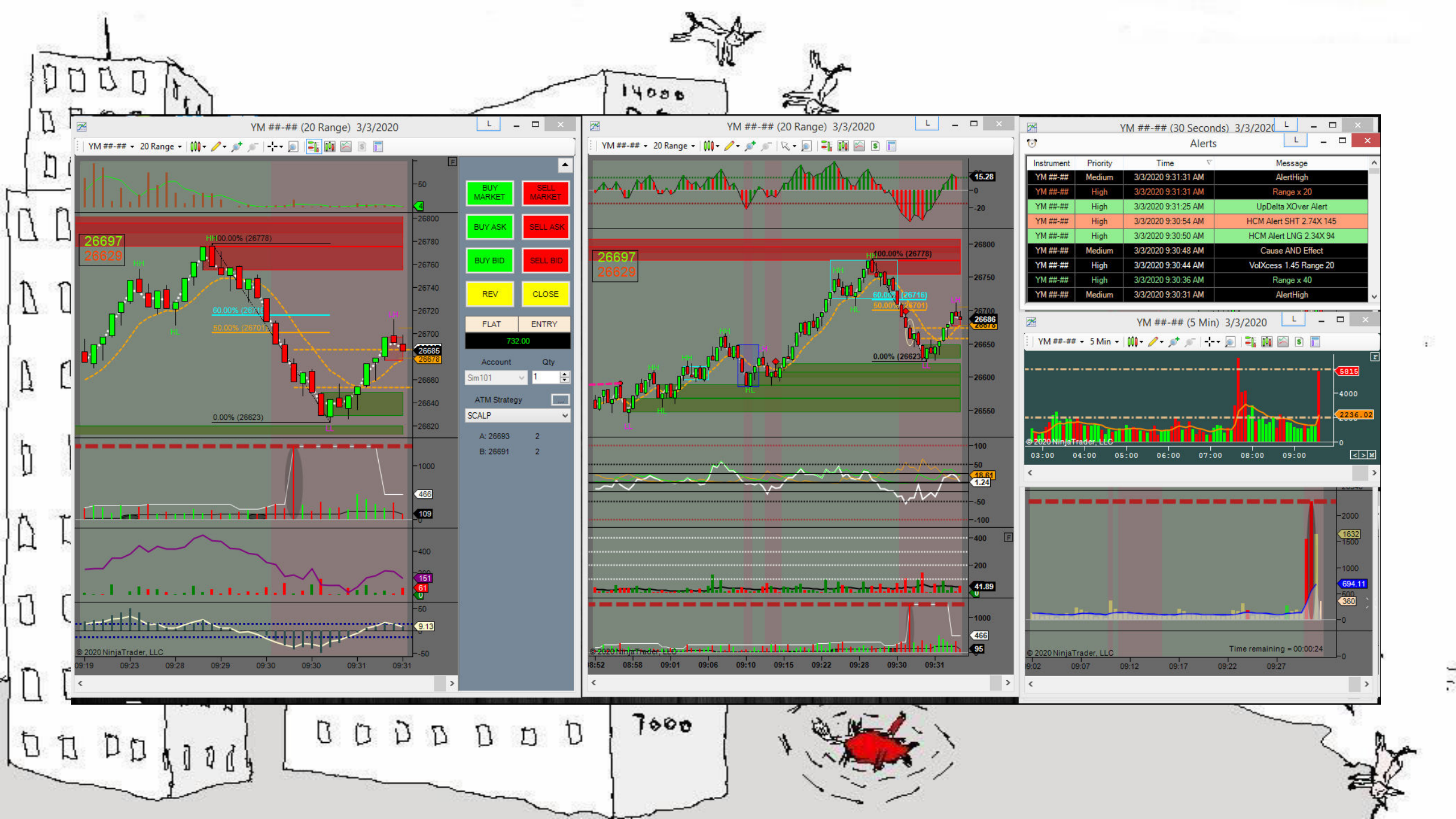
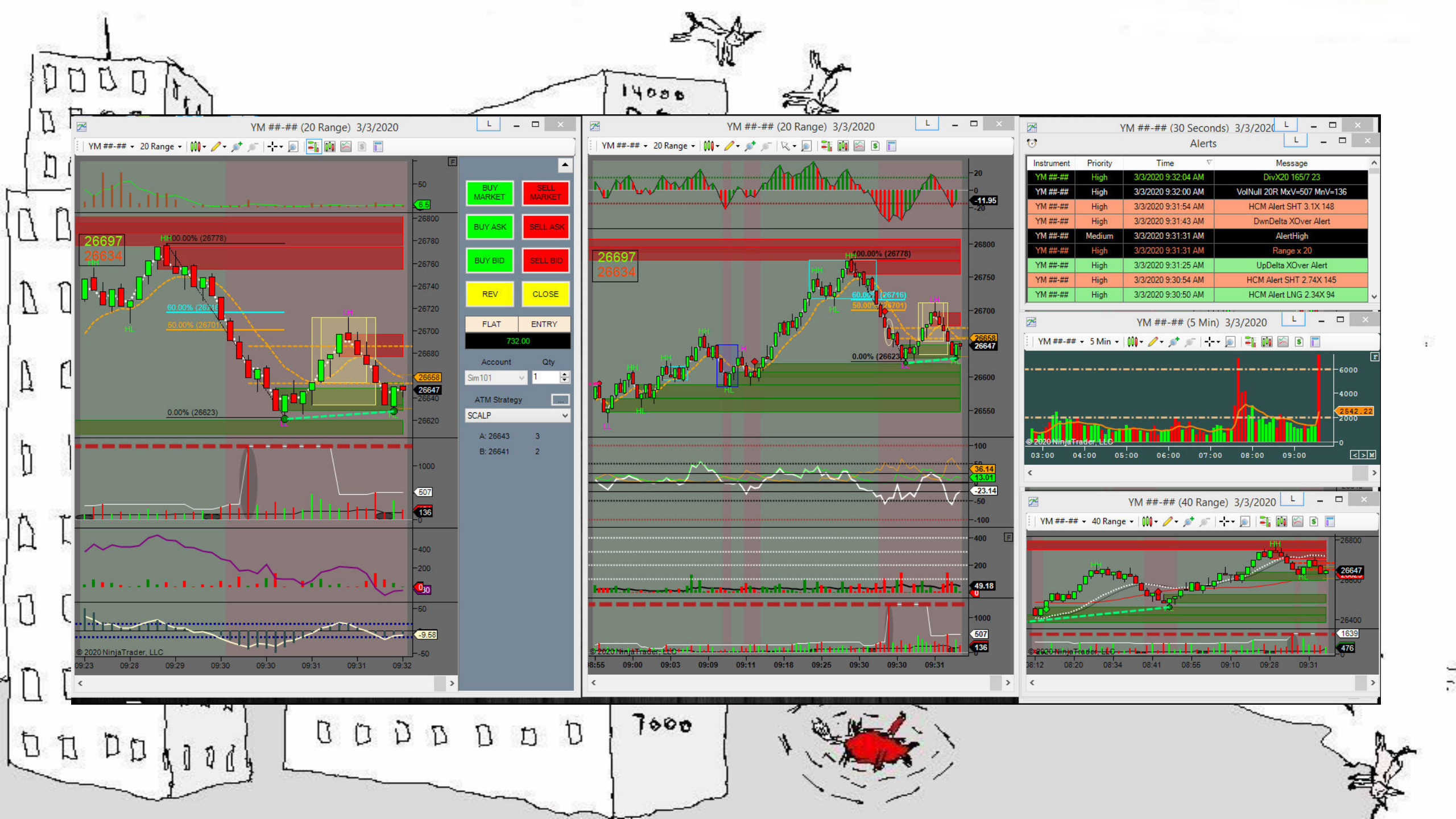
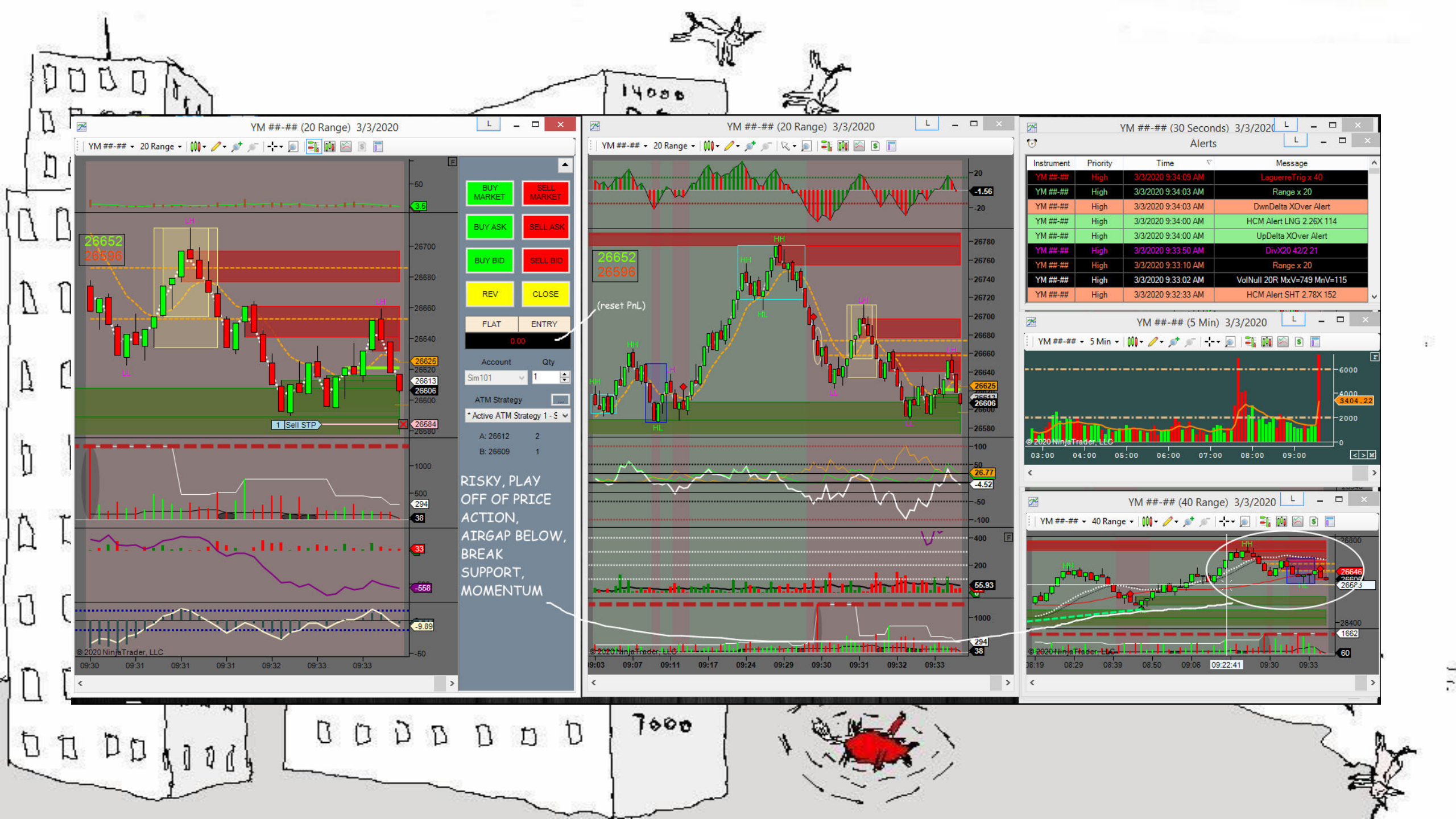
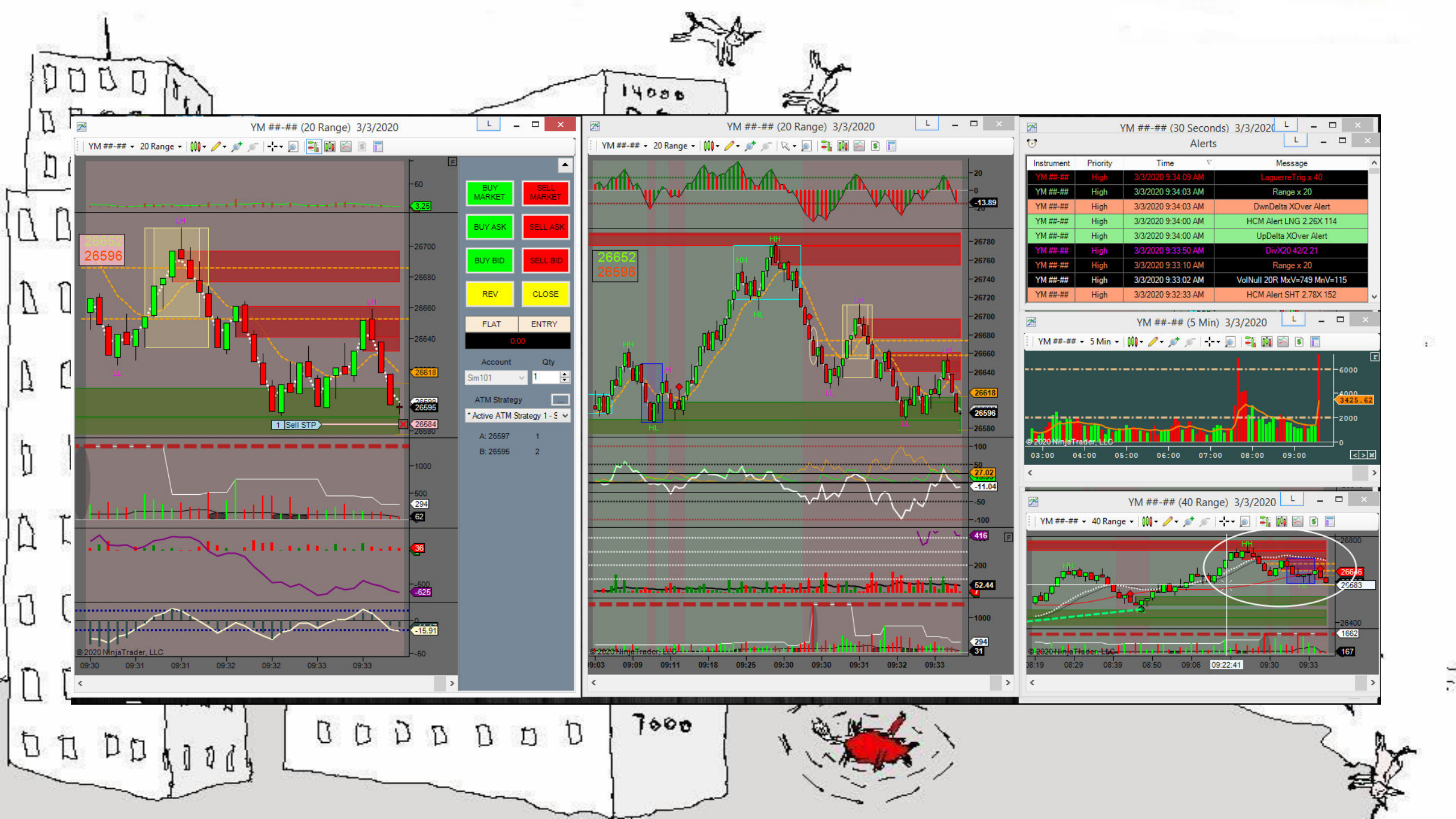

YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
732.00
Account
Qty
Sim101
5
ATM Strategy
SCALP
A: 26634 1
B: 26632 4
26658
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26658
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
YM ##-## 30 Seconds
Effort To Fall
© 2020 NinjaTrader, LLC
Time remaining = 00:00:02

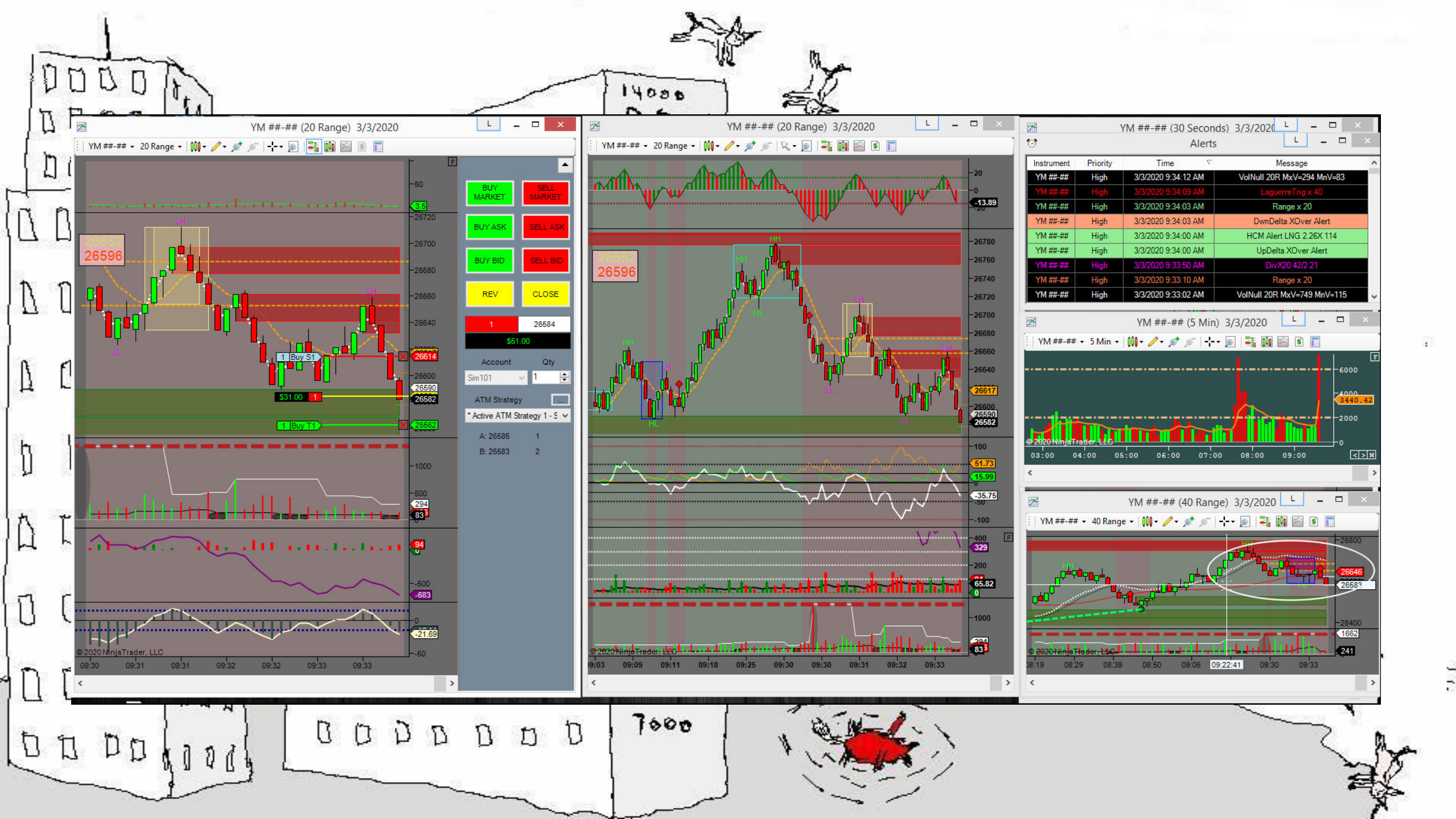

YM ##-## (20 Range) 3/3/2020
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
732.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26643 1
B: 26642 2
26775
26629
Effort To Fall
Time remaining = 00:00:24
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26697
26629
100.00% (26778)
60.00% (26716)
50.00% (26701)
0.00% (26623)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
732.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26693 2
B: 26691 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 3/3/2020 9:31:31 AM AlertHigh
YM ##-## High 3/3/2020 9:31:31 AM Range x 20
YM ##-## High 3/3/2020 9:31:25 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:30:54 AM HCM Alert SHT 2.74X 145
YM ##-## High 3/3/2020 9:30:50 AM HCM Alert LNG 2.34X 94
YM ##-## Medium 3/3/2020 9:30:48 AM Cause AND Effect
YM ##-## High 3/3/2020 9:30:44 AM VolXcess 1.45 Range 20
YM ##-## High 3/3/2020 9:30:36 AM Range x 40
YM ##-## Medium 3/3/2020 9:30:31 AM AlertHigh
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
Time remaining = 00:00:24


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26697
26634
100.00% (26778)
60.00% (26716)
50.00% (26701)
0.00% (26623)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
732.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26643 3
B: 26641 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 3/3/2020 9:32:04 AM | DivX20 165/7 23
YM ##-## | High | 3/3/2020 9:32:00 AM | VolNull 20R MxV=507 MnV=136
YM ##-## | High | 3/3/2020 9:31:54 AM | HCM Alert SHT 3.1X 148
YM ##-## | High | 3/3/2020 9:31:43 AM | DwnDelta XOver Alert
YM ##-## | Medium | 3/3/2020 9:31:31 AM | AlertHigh
YM ##-## | High | 3/3/2020 9:31:31 AM | Range x 20
YM ##-## | High | 3/3/2020 9:31:25 AM | UpDelta XOver Alert
YM ##-## | High | 3/3/2020 9:30:54 AM | HCM Alert SHT 2.74X 145
YM ##-## | High | 3/3/2020 9:30:50 AM | HCM Alert LNG 2.34X 94
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26652
26596
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 1 - S
A: 26612 2
B: 26609 1
RISKY, PLAY OFF OF PRICE ACTION, AIRGAP BELOW, BREAK SUPPORT, MOMENTUM
1 Sell STP
© 2020 NinjaTrader, LLC
(reset PnL)
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## High 3/3/2020 9:34:00 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:33:50 AM DivX20 42/2.21
YM ##-## High 3/3/2020 9:33:10 AM Range x 20
YM ##-## High 3/3/2020 9:33:02 AM VolNull 20R MxV=749 MnV=115
YM ##-## High 3/3/2020 9:32:33 AM HCM Alert SHT 2.78X 152
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 1 - S
A: 26597 1
B: 26595 2
26596
1 Sell STP
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26652
26596
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## High 3/3/2020 9:34:00 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:33:50 AM DivX20 42/2.21
YM ##-## High 3/3/2020 9:33:10 AM Range x 20
YM ##-## High 3/3/2020 9:33:02 AM VolNull 20R MxV=749 MnV=115
YM ##-## High 3/3/2020 9:32:33 AM HCM Alert SHT 2.78X 152
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26584
$51.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26585 1
B: 26583 2
1 Buy S1
$31.00 1
1 Buy T1
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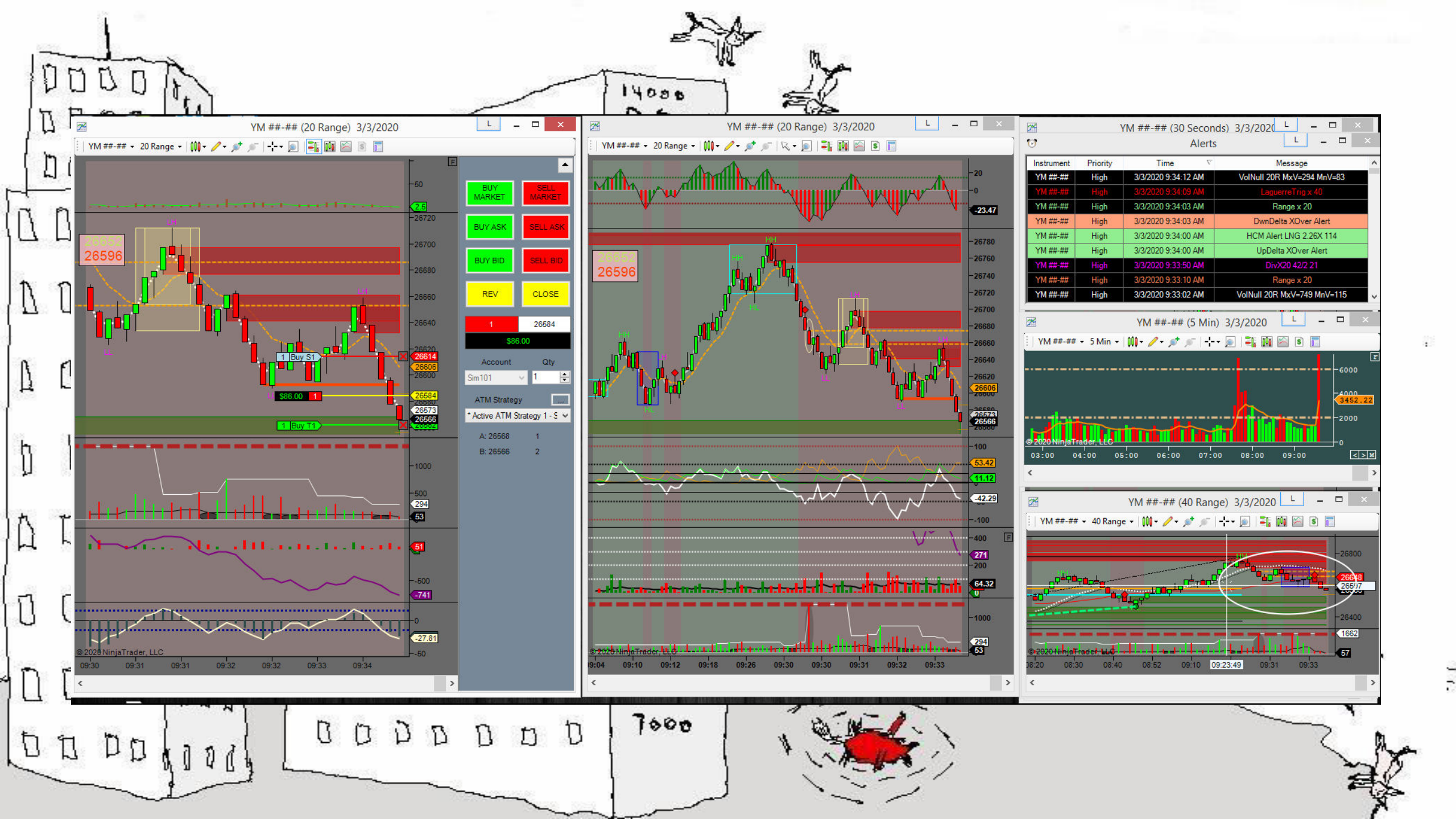
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:34:12 AM VolNull 20R MxV=294 MnV=83
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## High 3/3/2020 9:34:00 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:33:50 AM DivX20 42/2 21
YM ##-## High 3/3/2020 9:33:10 AM Range x 20
YM ##-## High 3/3/2020 9:33:02 AM VolNull 20R MxV=749 MnV=115
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26584
$86.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26568 1
B: 26566 2
26596
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26596
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:34:12 AM VolNull 20R MxV=294 MnV=83
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## High 3/3/2020 9:34:00 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:33:50 AM DivX20 42/2 21
YM ##-## High 3/3/2020 9:33:10 AM Range x 20
YM ##-## High 3/3/2020 9:33:02 AM VolNull 20R MxV=749 MnV=115
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range
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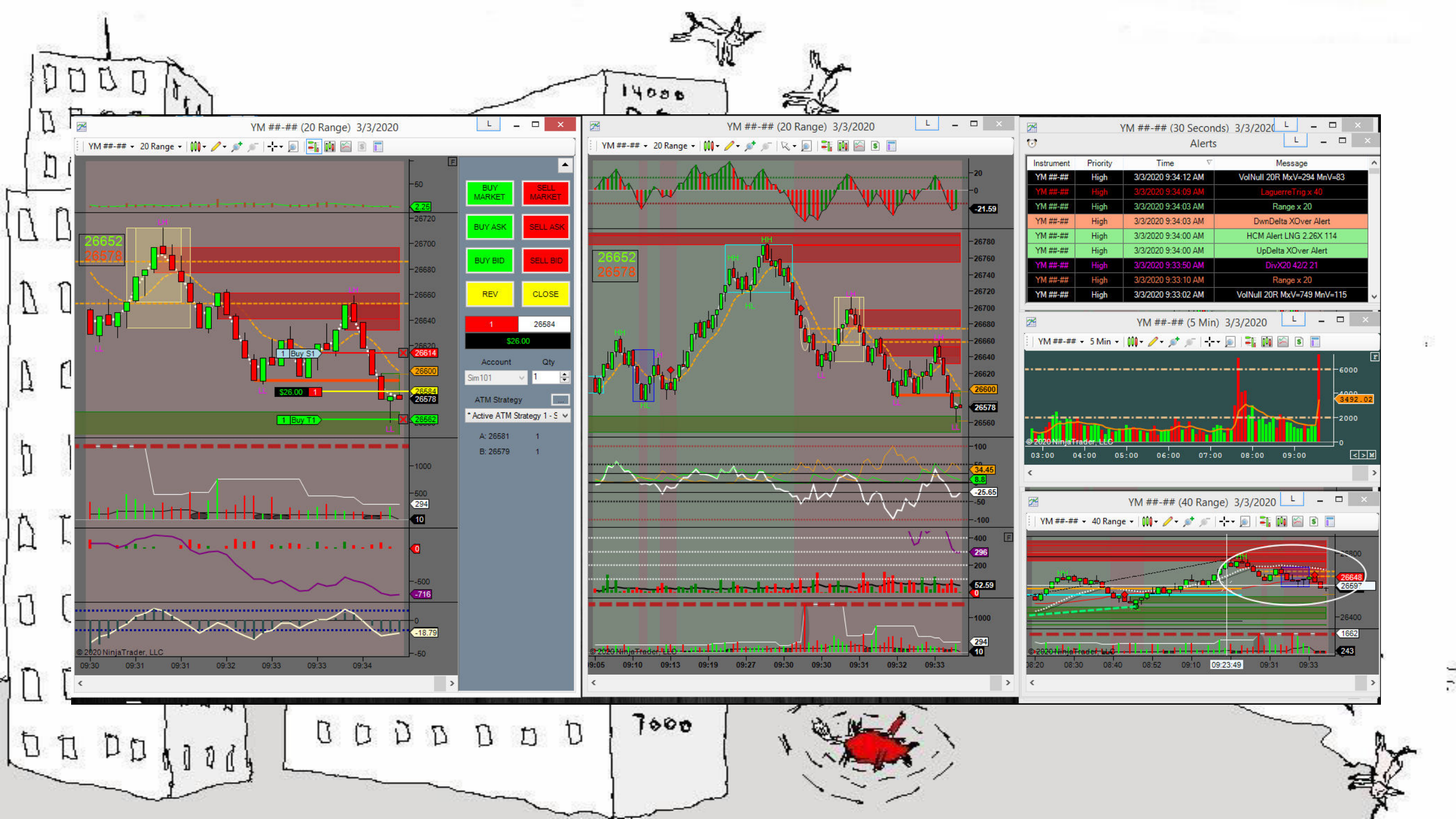
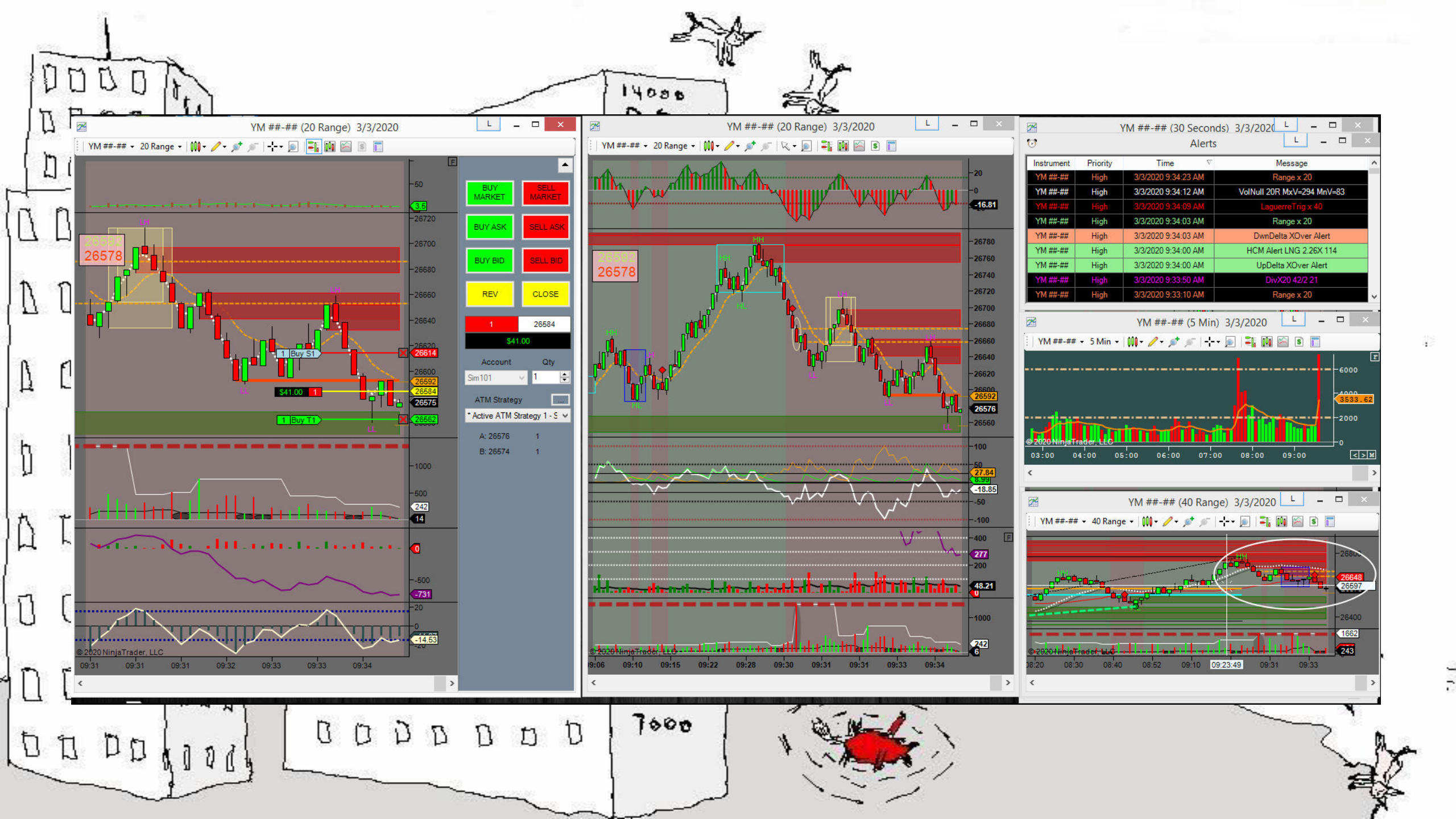
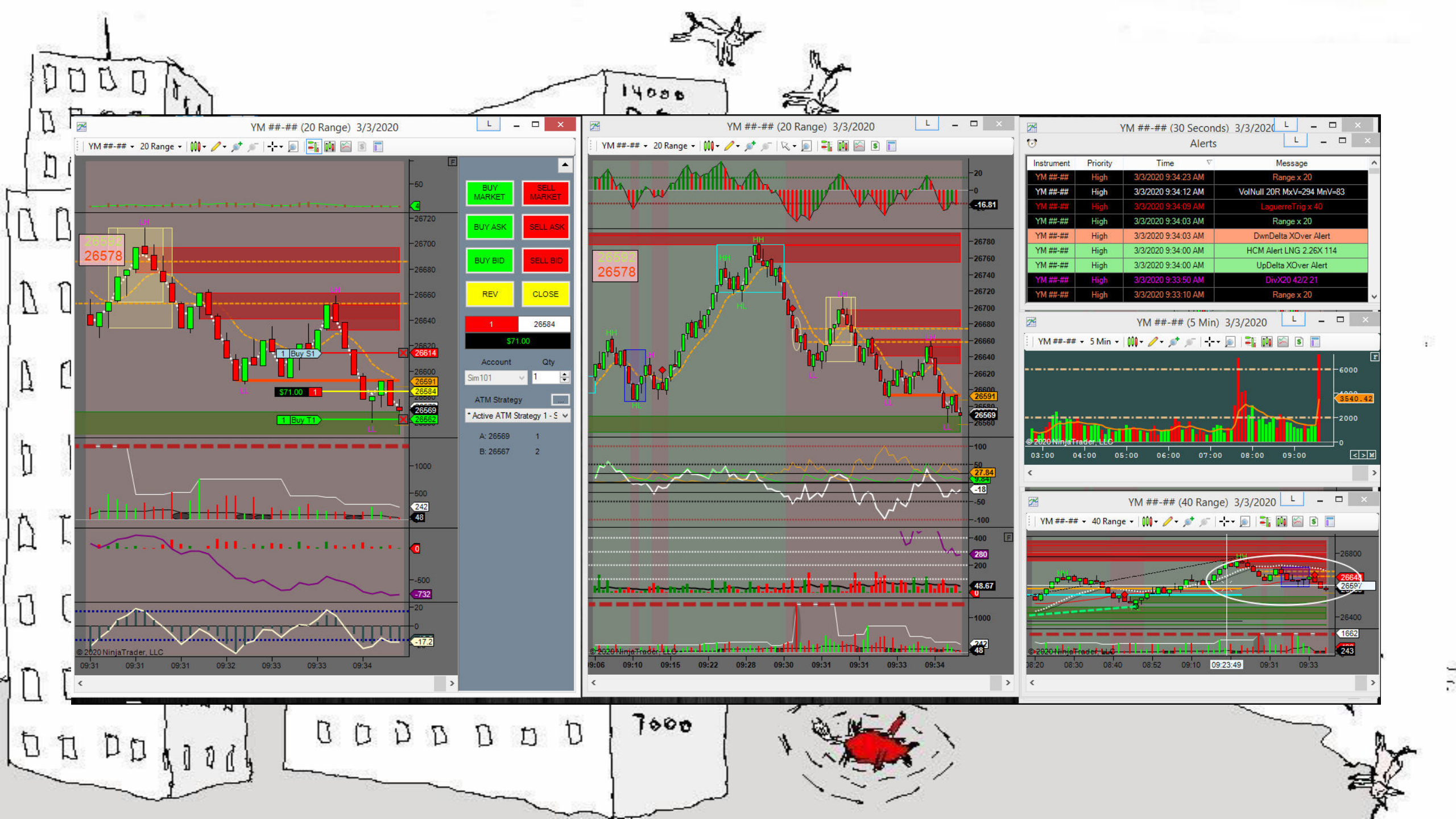
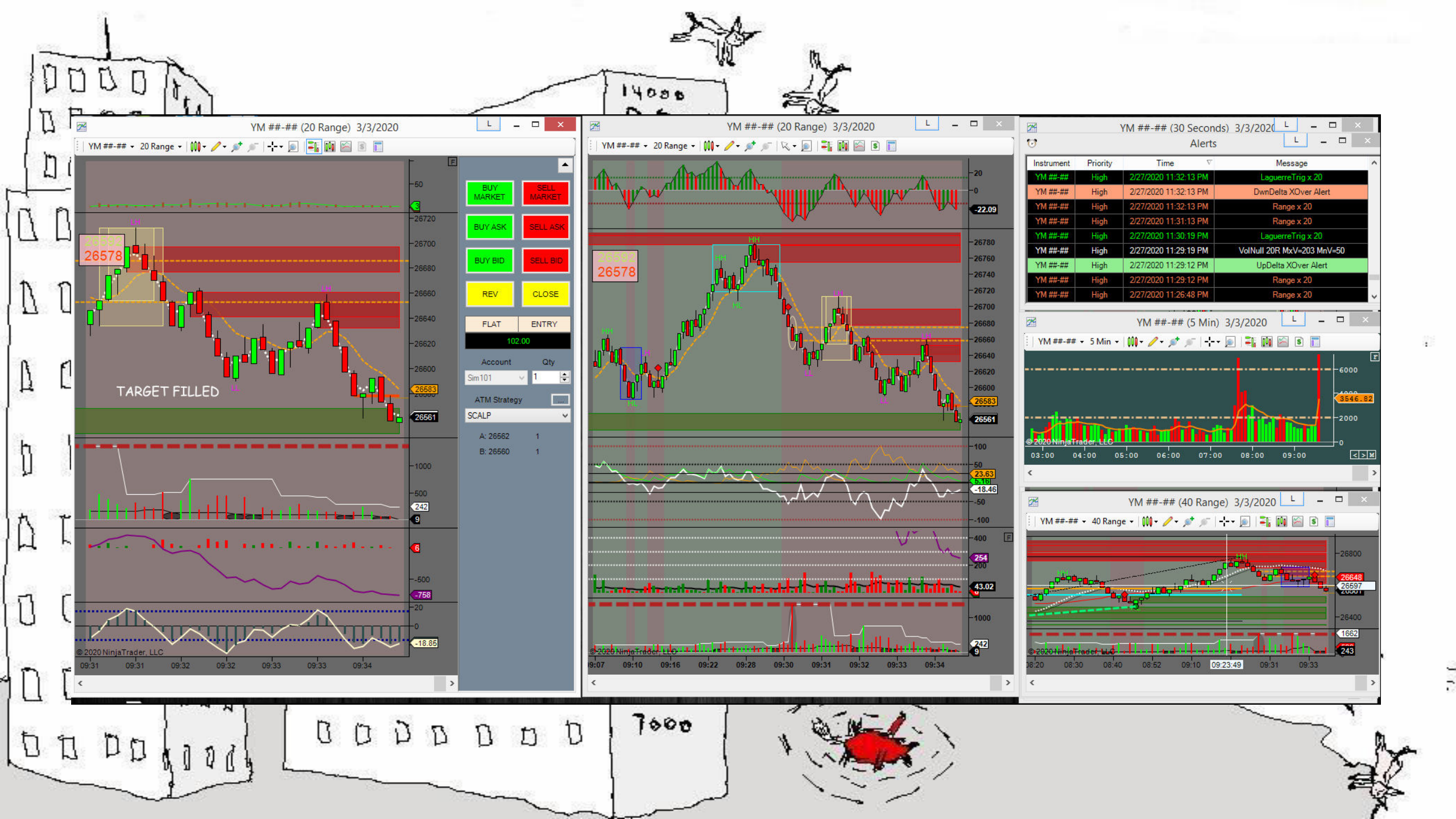
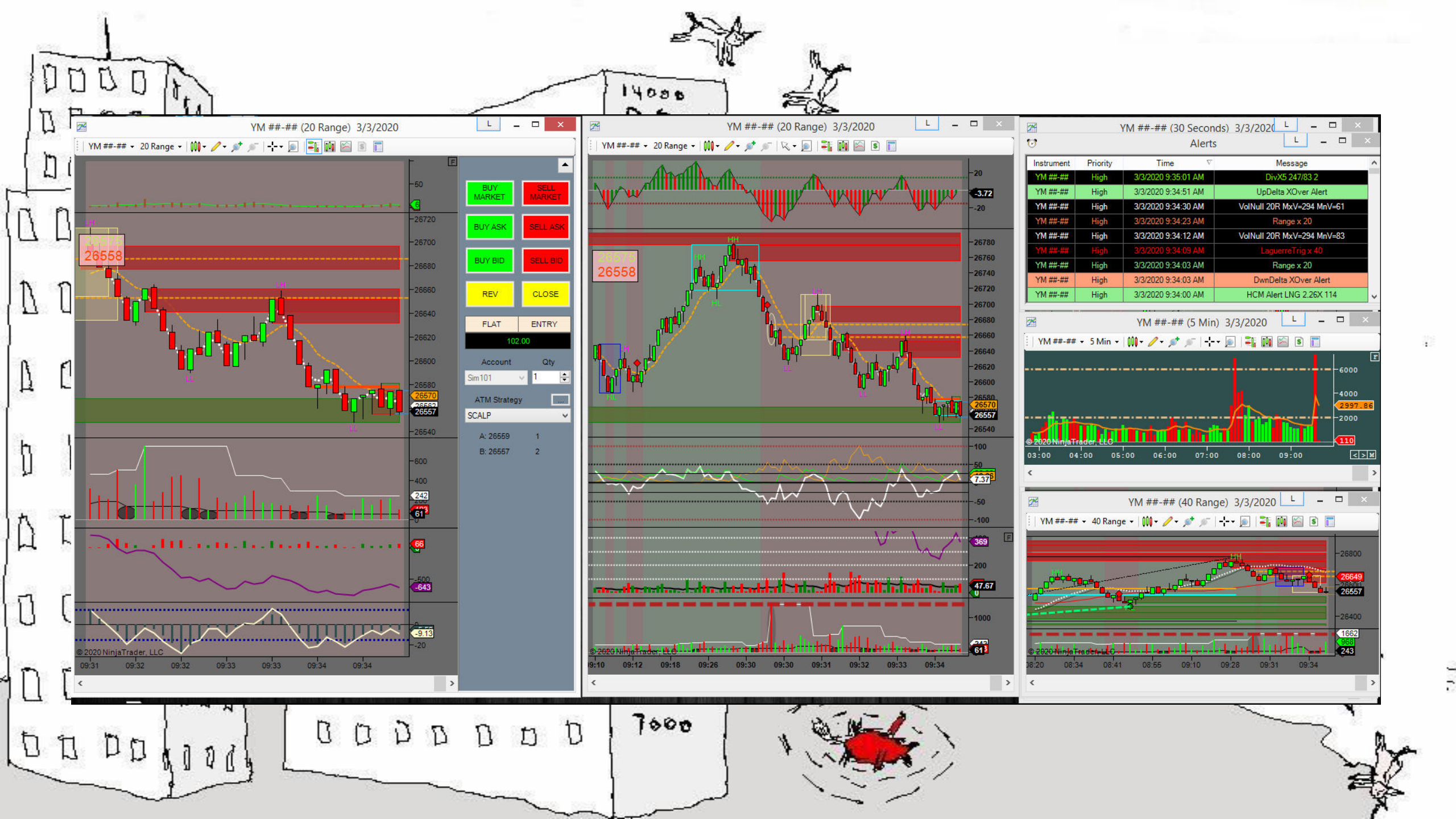
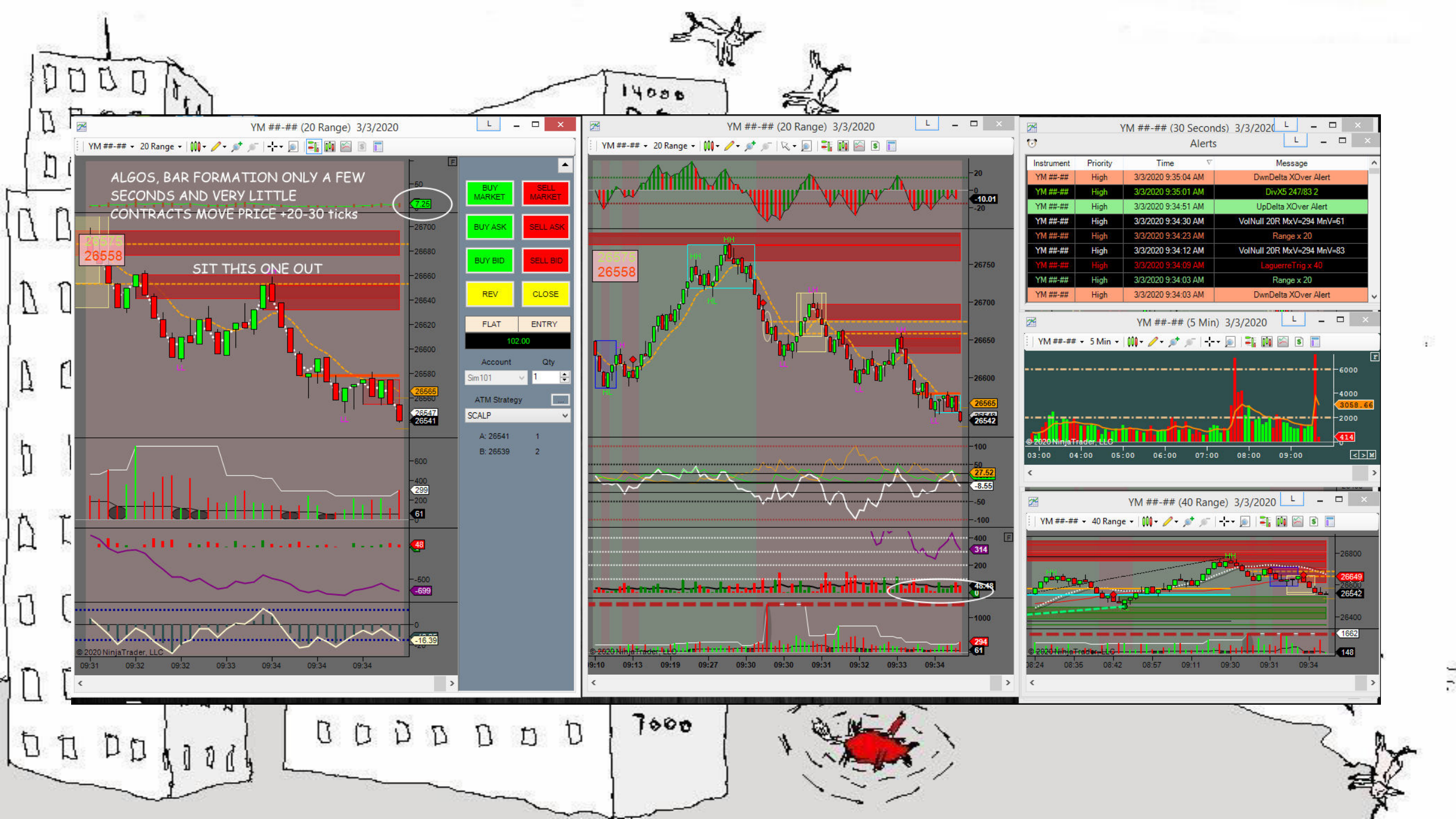

YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26652
26578
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26584
$26.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26581 1
B: 26579 1
1 Buy S1
$26.00 1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:34:12 AM VolNull 20R MxV=294 MnV=83
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## High 3/3/2020 9:34:00 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:33:50 AM DivX20 42/2 21
YM ##-## High 3/3/2020 9:33:10 AM Range x 20
YM ##-## High 3/3/2020 9:33:02 AM VolNull 20R MxV=749 MnV=115
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range

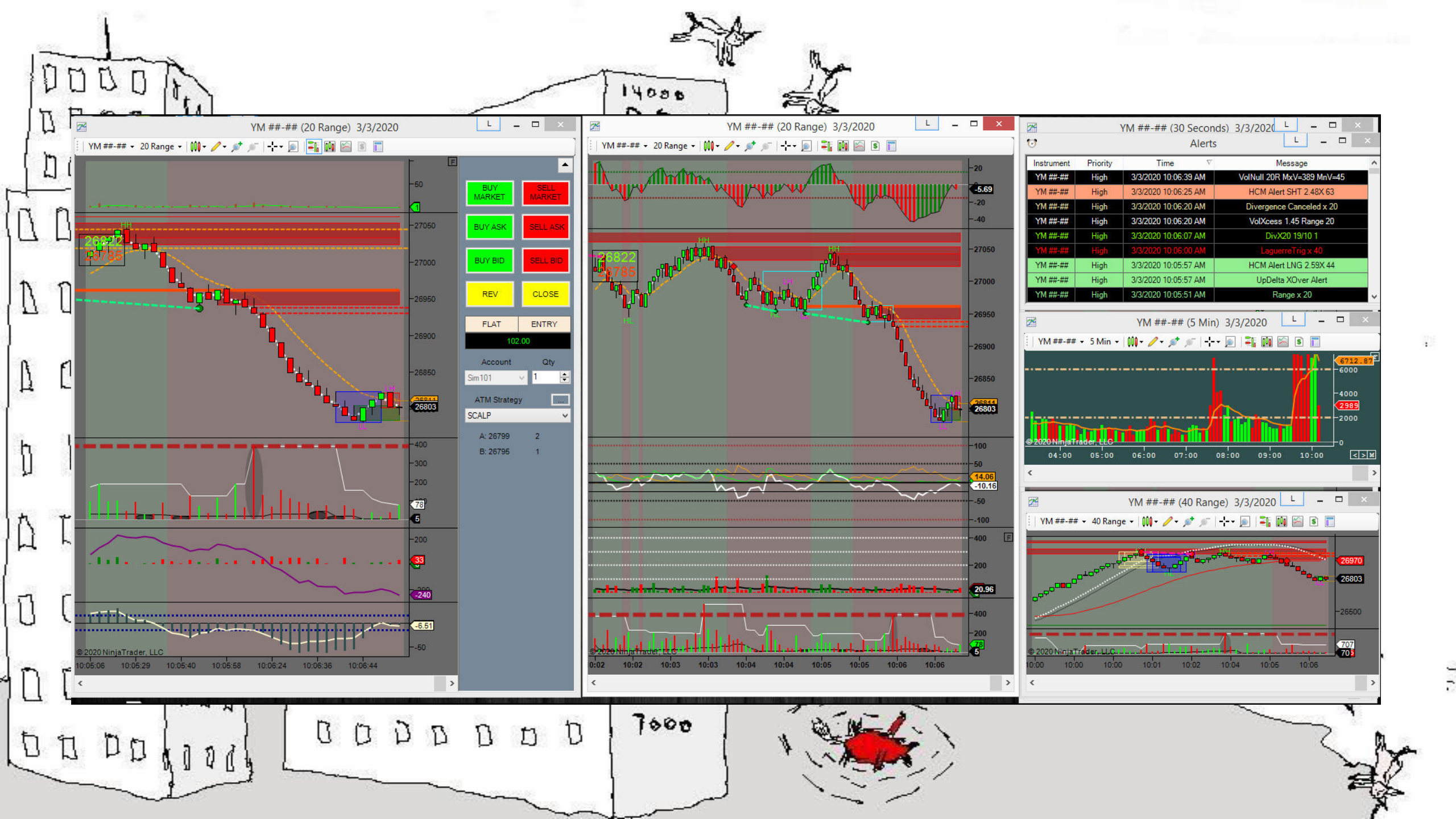

YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26584
$41.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26576 1
B: 26574 1
Buy S1
Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:34:23 AM Range x 20
YM ##-## High 3/3/2020 9:34:12 AM VolNull 20R MxV=294 MnV=83
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## High 3/3/2020 9:34:00 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:33:50 AM DivX20 42/2 21
YM ##-## High 3/3/2020 9:33:10 AM Range x 20
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26584
$71.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26569 1
B: 26567 2
1 Buy S1
1 Buy T1
$71.00 1
26578
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26578
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:34:23 AM Range x 20
YM ##-## High 3/3/2020 9:34:12 AM VolNull 20R MxV=294 MnV=83
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## High 3/3/2020 9:34:00 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:33:50 AM DivX20 42/2 21
YM ##-## High 3/3/2020 9:33:10 AM Range x 20
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26578
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26562 1
B: 26560 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26578
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 2/27/2020 11:32:13 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:32:13 PM DwnDelta XOver Alert
YM ##-## High 2/27/2020 11:32:13 PM Range x 20
YM ##-## High 2/27/2020 11:31:13 PM Range x 20
YM ##-## High 2/27/2020 11:30:19 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:29:19 PM VolNull 20R MxV=203 MnV=50
YM ##-## High 2/27/2020 11:29:12 PM UpDelta XOver Alert
YM ##-## High 2/27/2020 11:29:12 PM Range x 20
YM ##-## High 2/27/2020 11:26:48 PM Range x 20
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26559 1
B: 26557 2
26558
26570
26557
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
26558
26570
26557
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:35:01 AM DivX5 247/83 2
YM ##-## High 3/3/2020 9:34:51 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:34:30 AM VolNull 20R MxV=294 MnV=61
YM ##-## High 3/3/2020 9:34:23 AM Range x 20
YM ##-## High 3/3/2020 9:34:12 AM VolNull 20R MxV=294 MnV=83
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:34:00 AM HCM Alert LNG 2.26X 114
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range
26649
26557
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/3/2020
ALGOS, BAR FORMATION ONLY A FEW SECONDS AND VERY LITTLE CONTRACTS MOVE PRICE +20-30 ticks
SIT THIS ONE OUT
26558
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26541 1
B: 26539 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 9:35:04 AM DwnDelta XOver Alert
YM ##-## High 3/3/2020 9:35:01 AM DivX5 247/83 2
YM ##-## High 3/3/2020 9:34:51 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 9:34:30 AM VolNull 20R MxV=294 MnV=61
YM ##-## High 3/3/2020 9:34:23 AM Range x 20
YM ##-## High 3/3/2020 9:34:12 AM VolNull 20R MxV=294 MnV=83
YM ##-## High 3/3/2020 9:34:09 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 9:34:03 AM Range x 20
YM ##-## High 3/3/2020 9:34:03 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/3/2020
YM ##-## (40 Range) 3/3/2020


YM ##-## (20 Range) 3/3/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26799 2
B: 26795 1
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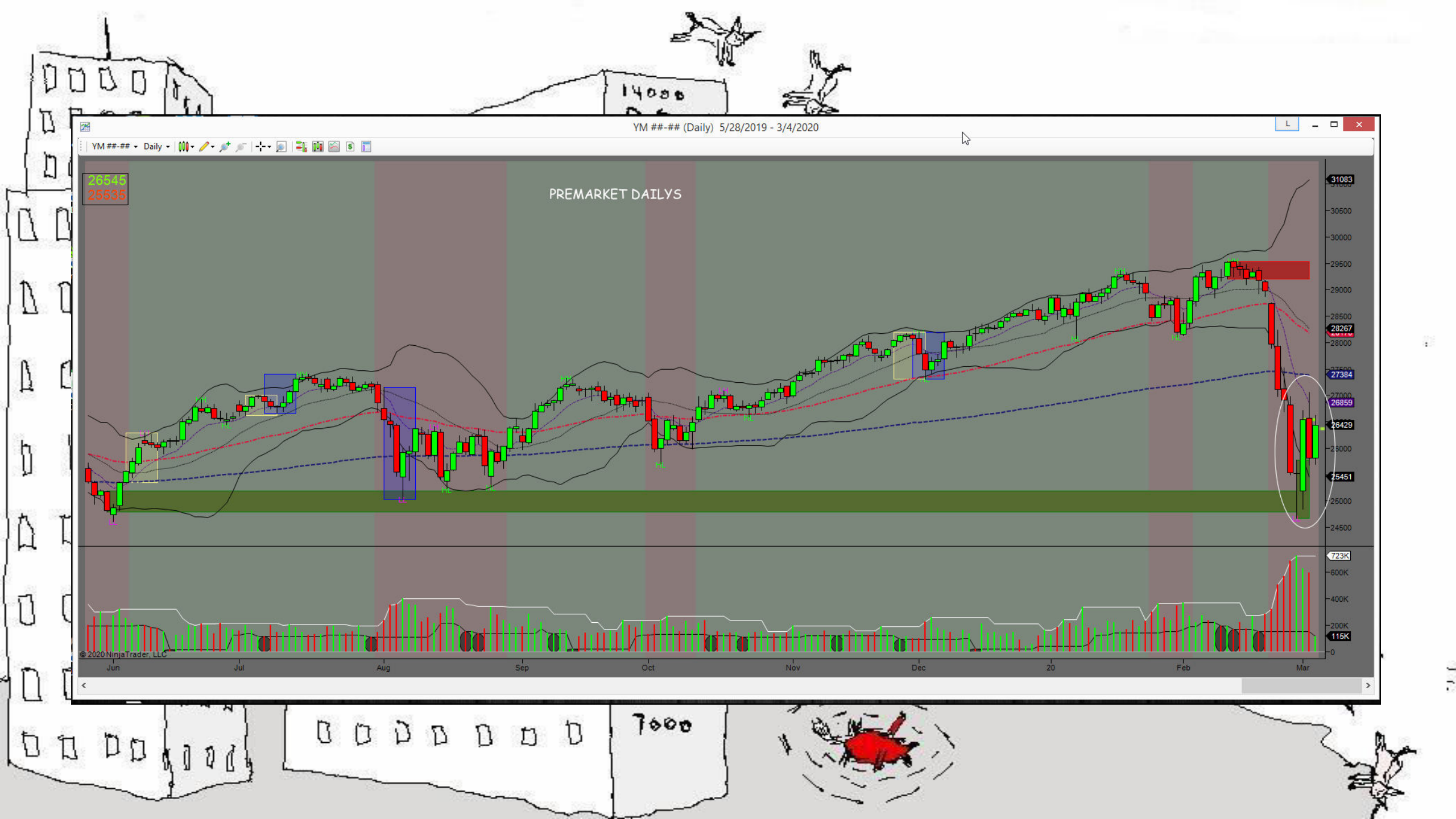
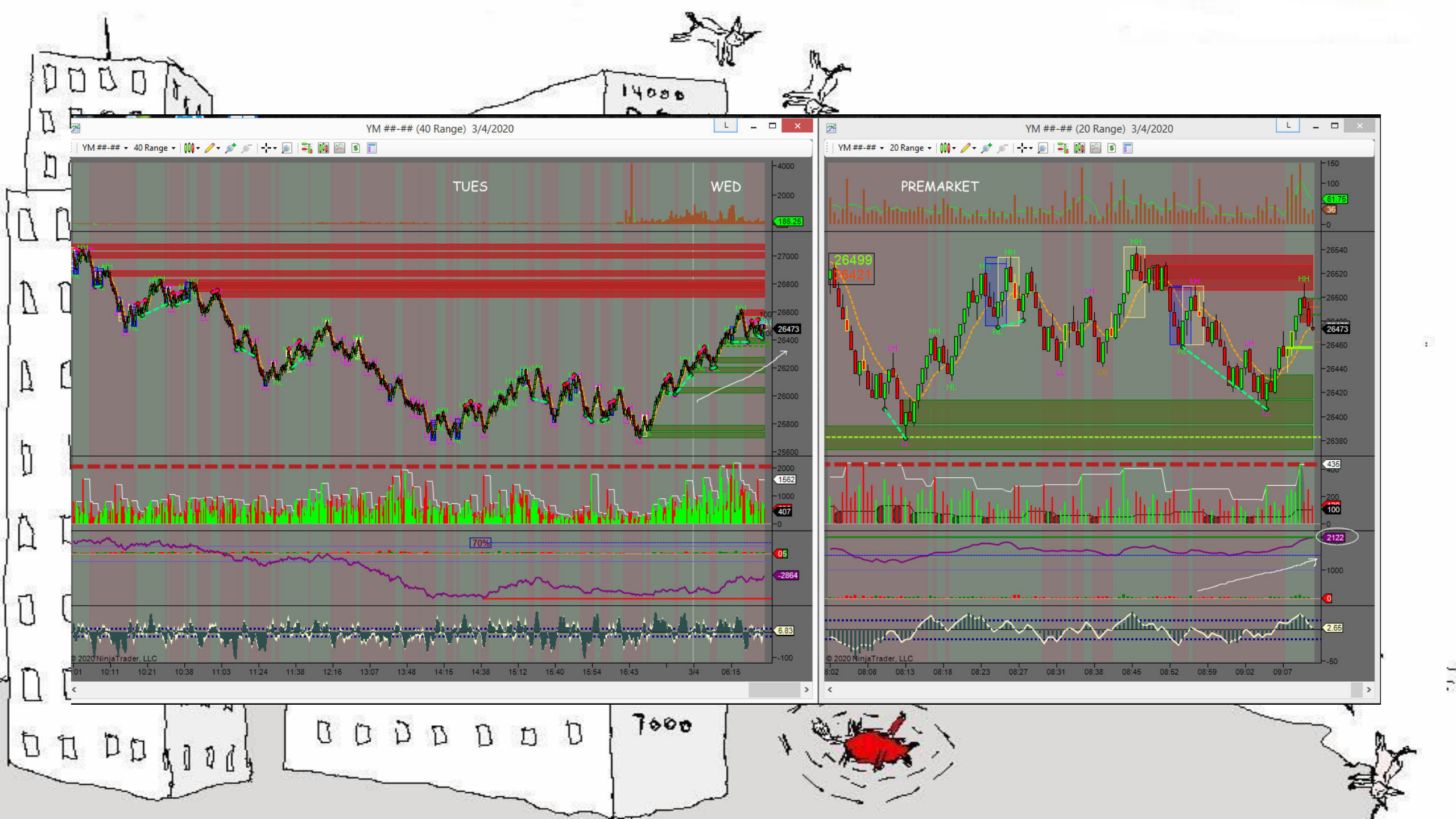
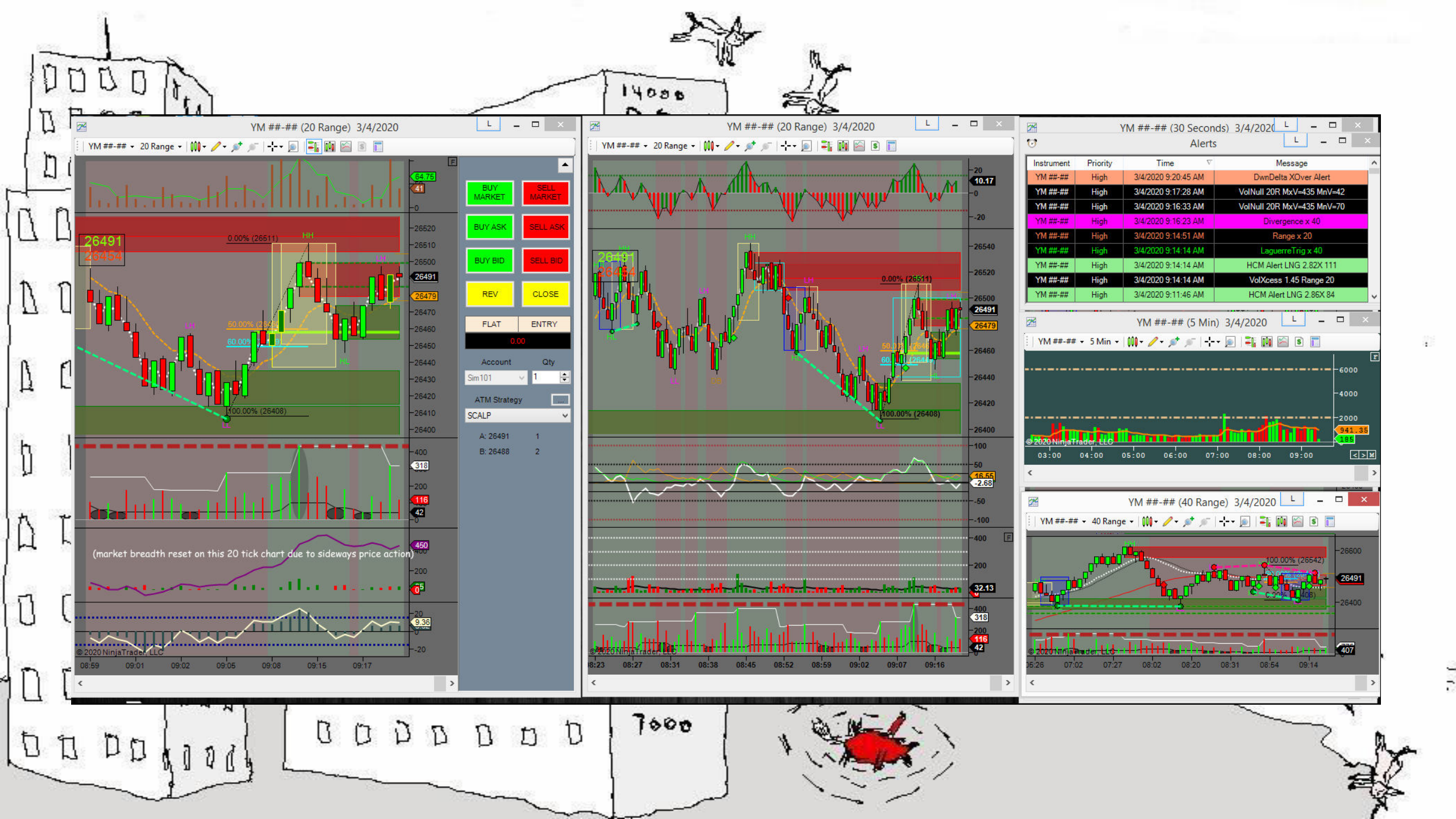
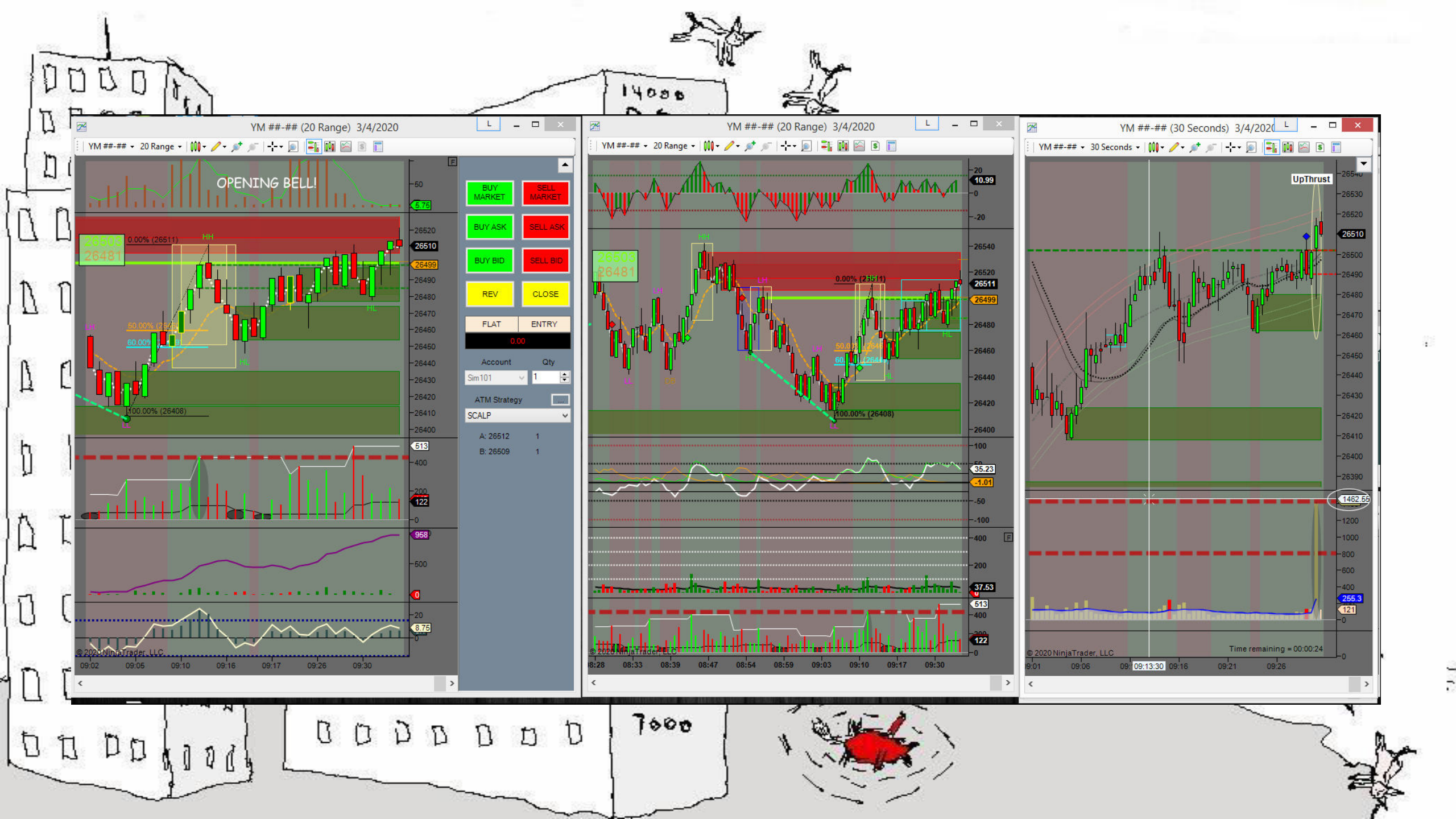
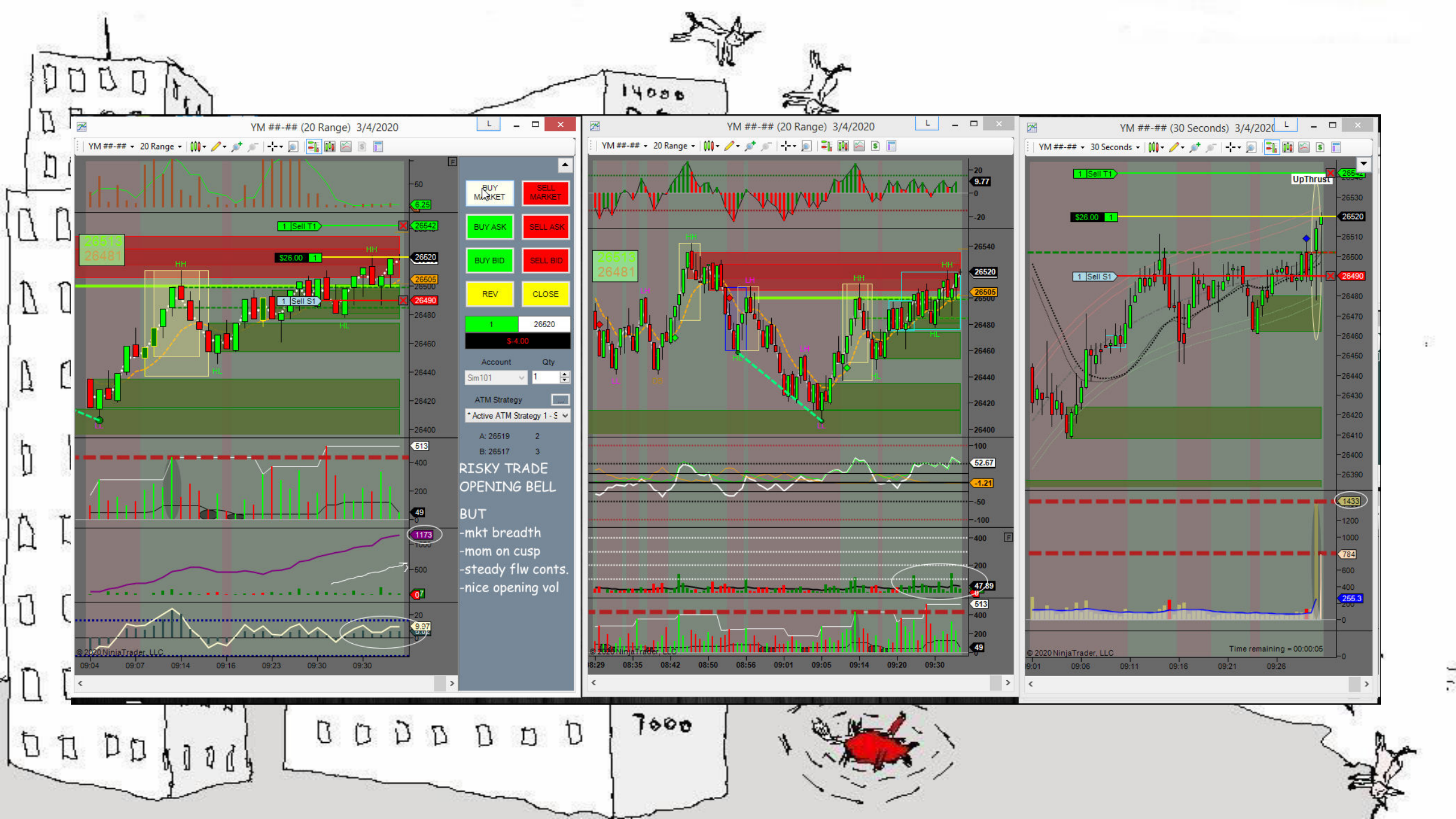
YM ##-## (20 Range) 3/3/2020
YM ##-## (30 Seconds) 3/3/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/3/2020 10:06:39 AM VolNull 20R MxV=389 MnV=45
YM ##-## High 3/3/2020 10:06:25 AM HCM Alert SHT 2.48X 63
YM ##-## High 3/3/2020 10:06:20 AM Divergence Canceled x 20
YM ##-## High 3/3/2020 10:06:20 AM VolXcess 1.45 Range 20
YM ##-## High 3/3/2020 10:06:07 AM DivX20 19/10 1
YM ##-## High 3/3/2020 10:06:00 AM LaguerreTrig x 40
YM ##-## High 3/3/2020 10:05:57 AM HCM Alert LNG 2.59X 44
YM ##-## High 3/3/2020 10:05:57 AM UpDelta XOver Alert
YM ##-## High 3/3/2020 10:05:51 AM Range x 20
YM ##-## (5 Min) 3/3/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/3/2020
YM ##-## 40 Range

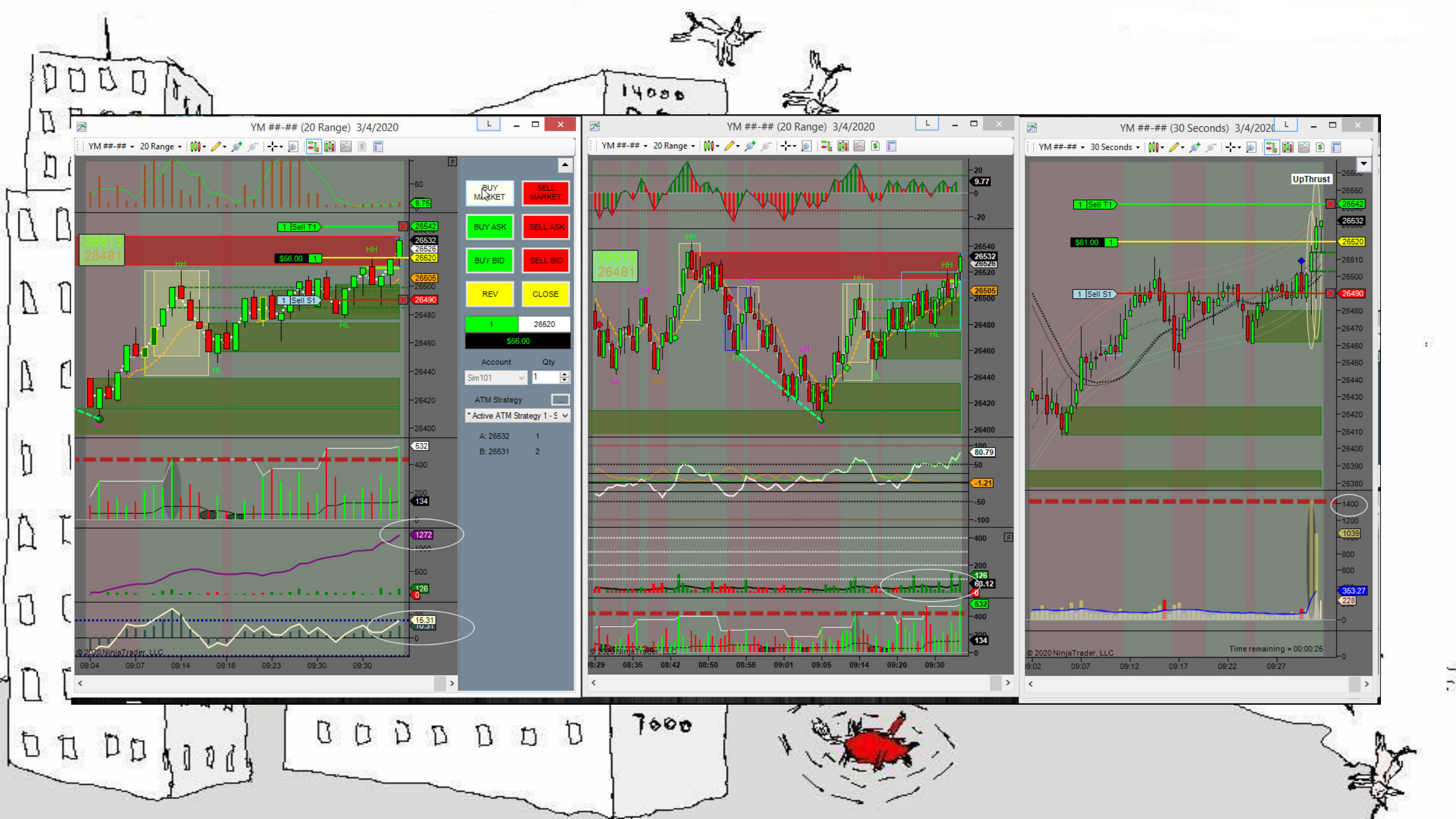

YM ##-## (Daily) 5/28/2019 - 3/4/2020
YM ##-##
Daily
26545
25535
PREMARKET DAILYS
31083
30500
30000
29500
29000
28500
28267
28000
27384
26859
26429
25451
25000
24500
723K
600K
400K
200K
115K
0
© 2020 NinjaTrader, LLC
Jun
Jul
Aug
Sep
Oct
Nov
Dec
20
Feb
Mar


YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
TUES
WED
186.25
26473
1562
407
70%
05
-2864
6.83
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
PREMARKET
26499
26421
61.75
36
26473
435
100
2122
0
2.65
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26491 1
B: 26488 2
0.00% (26511)
100.00% (26408)
(market breadth reset on this 20 tick chart due to sideways price action)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 3/4/2020 9:20:45 AM | DwnDelta XOver Alert
YM ##-## | High | 3/4/2020 9:17:28 AM | VolNull 20R MxV=435 MnV=42
YM ##-## | High | 3/4/2020 9:16:33 AM | VolNull 20R MxV=435 MnV=70
YM ##-## | High | 3/4/2020 9:16:23 AM | Divergence x 40
YM ##-## | High | 3/4/2020 9:14:51 AM | Range x 20
YM ##-## | High | 3/4/2020 9:14:14 AM | LaguerreTrig x 40
YM ##-## | High | 3/4/2020 9:14:14 AM | HCM Alert LNG 2.82X 111
YM ##-## | High | 3/4/2020 9:14:14 AM | VolXcess 1.45 Range 20
YM ##-## | High | 3/4/2020 9:11:46 AM | HCM Alert LNG 2.86X 84
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26542)


YM ##-## (20 Range) 3/4/2020
OPENING BELL!
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
ATM Strategy
SCALP
YM ##-## (30 Seconds) 3/4/2020
UpThrust
Time remaining = 00:00:24
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
RISKY TRADE
OPENING BELL
BUT
-mkt breadth
-mom on cusp
-steady flw conts.
-nice opening vol
UpThrust
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
UpThrust
Time remaining = 00:00:25
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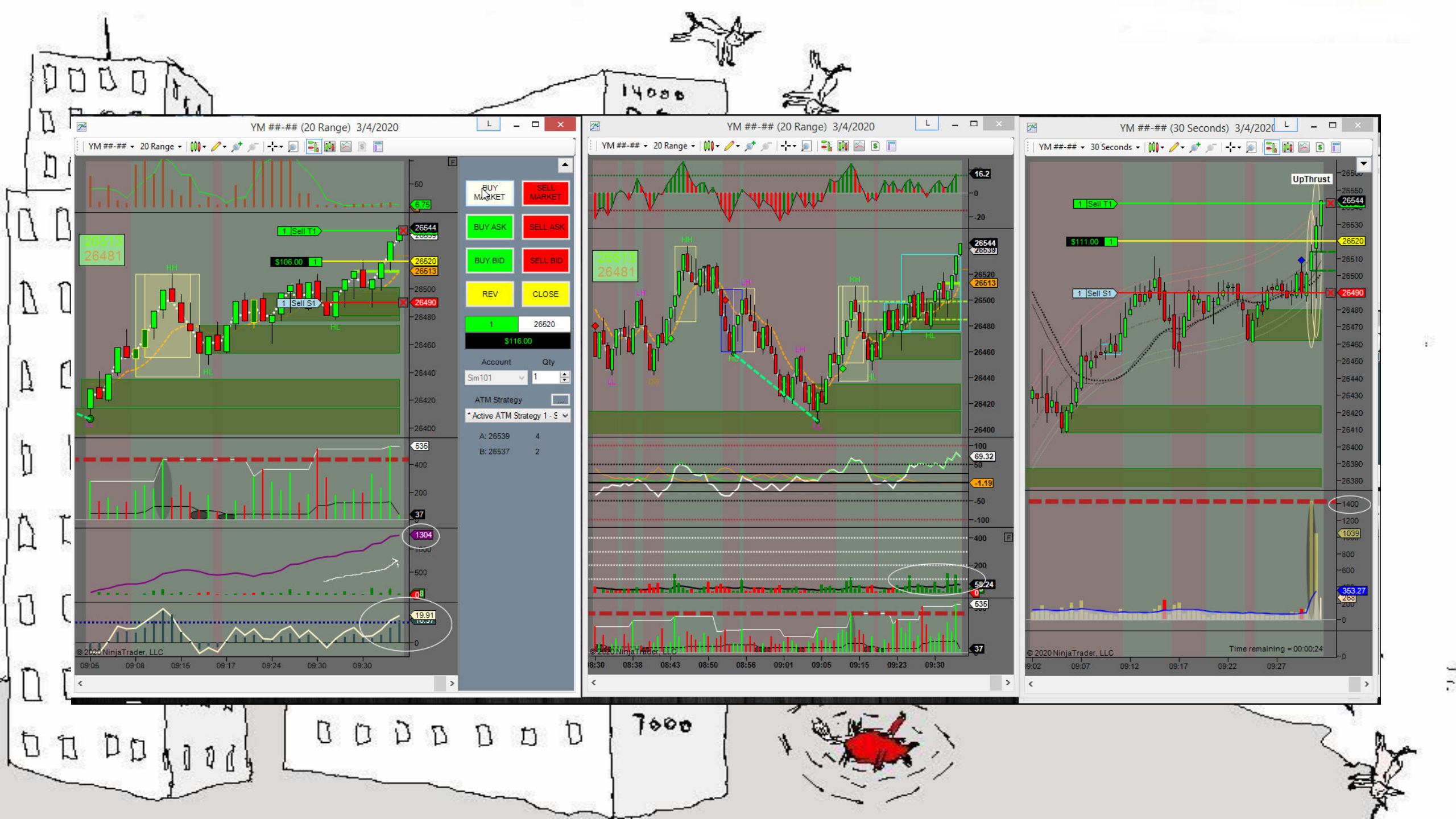
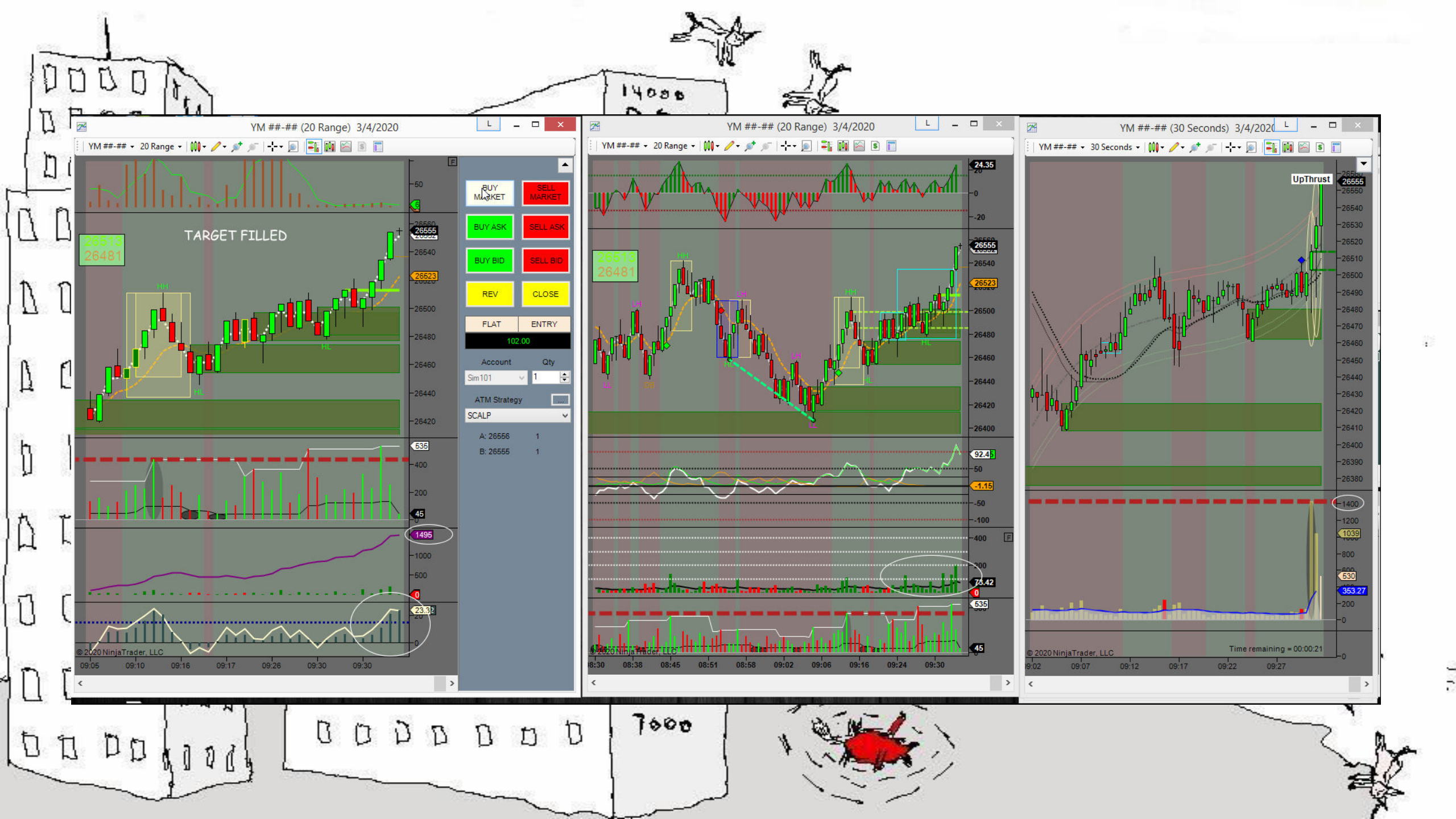
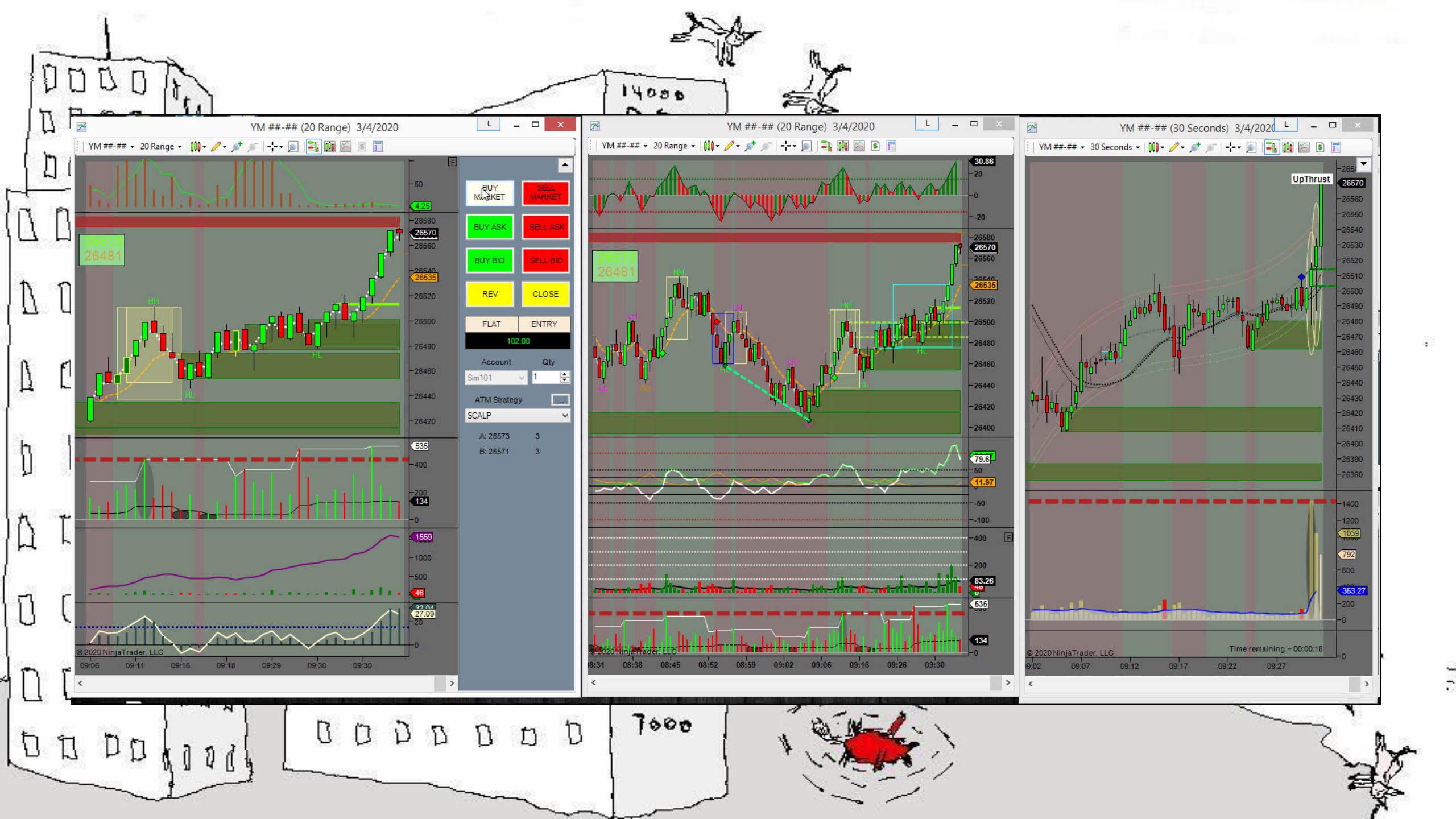
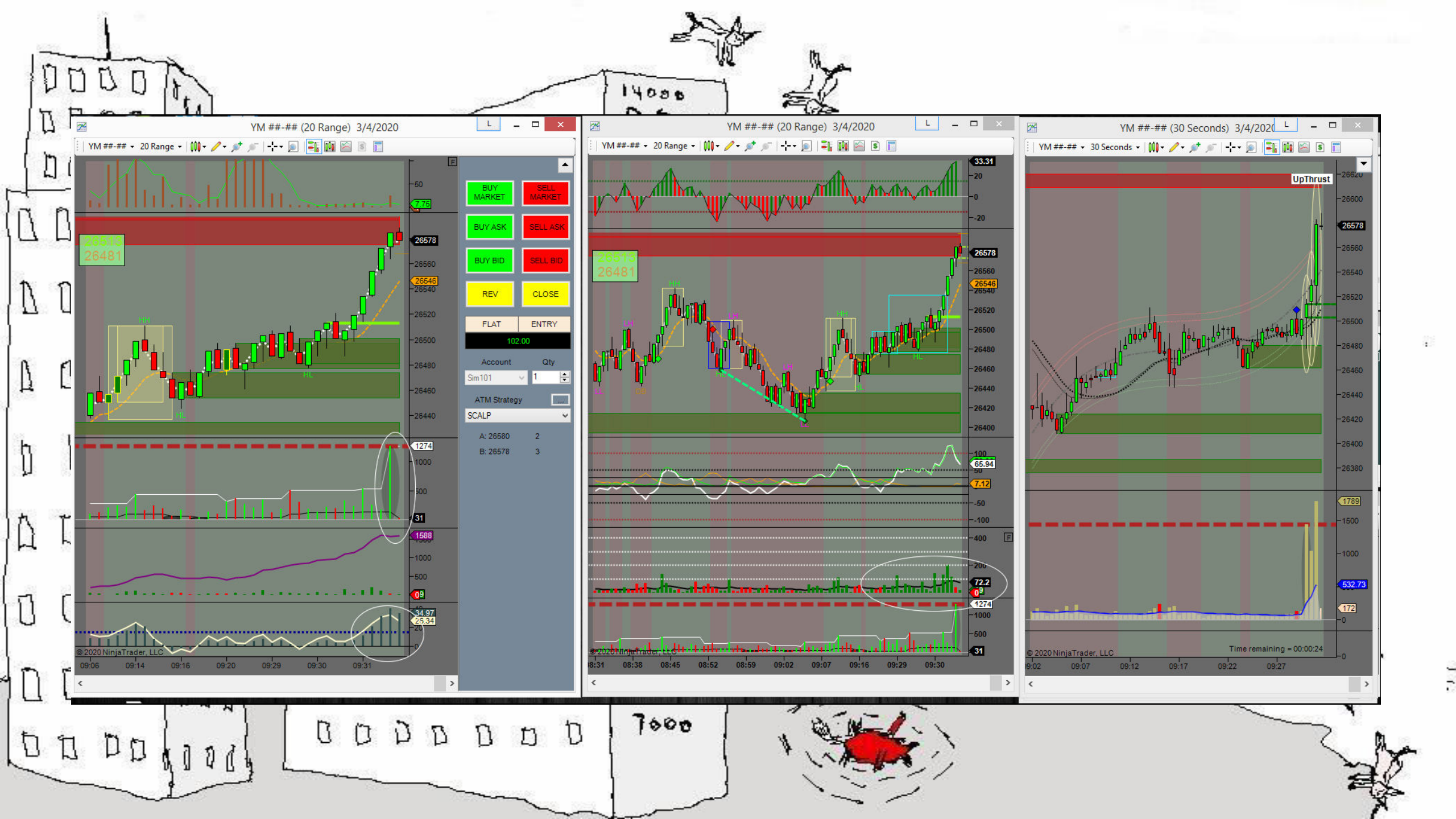
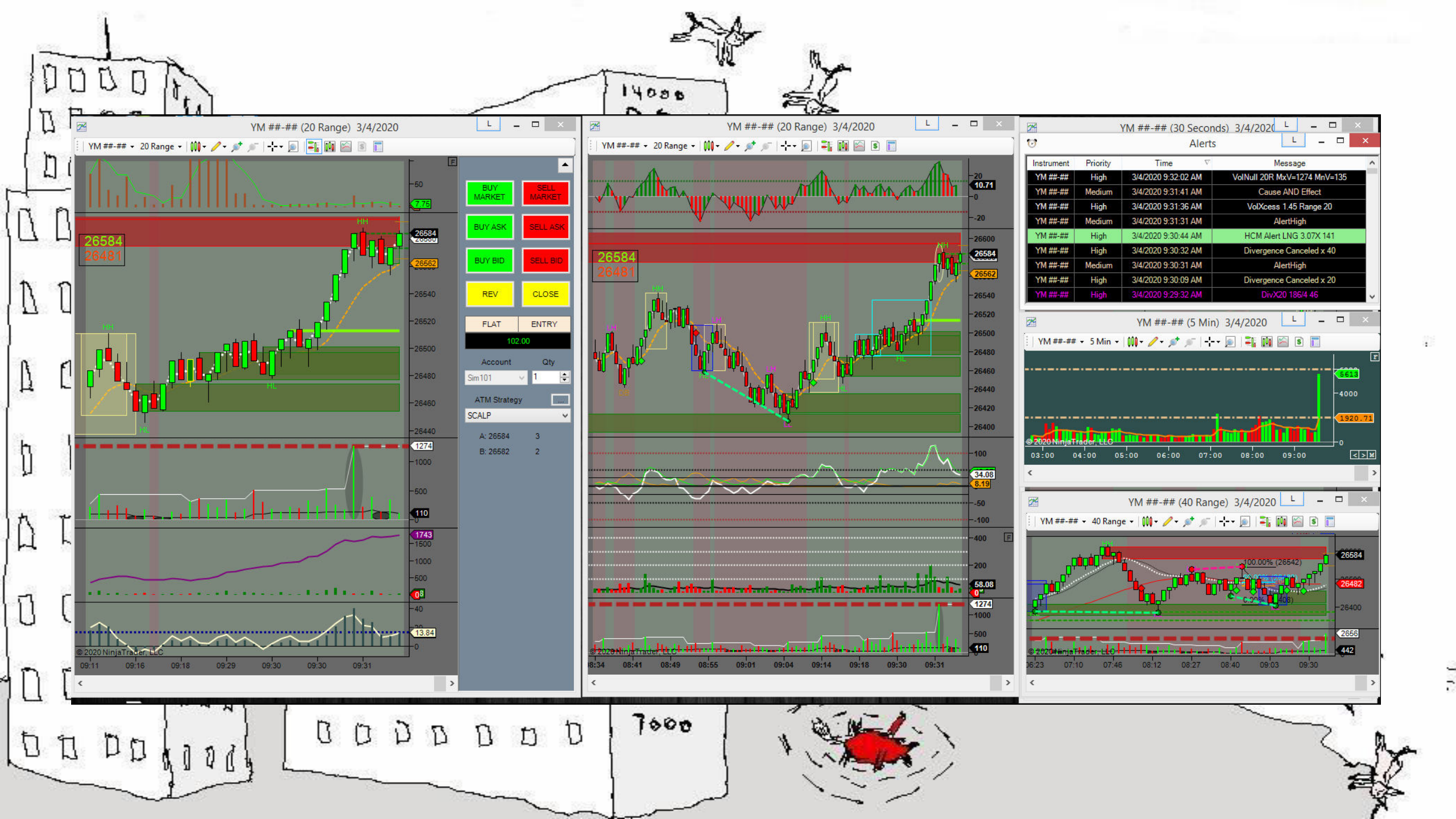

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26520
$116.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26539 4
B: 26537 2
1 Sell T1
$106.00 1
1 Sell S1
26544
26520
26513
26490
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/4/2020
YM ##-## 30 Seconds
UpThrust
1 Sell T1
$111.00 1
1 Sell S1
Time remaining = 00:00:24
© 2020 NinjaTrader, LLC

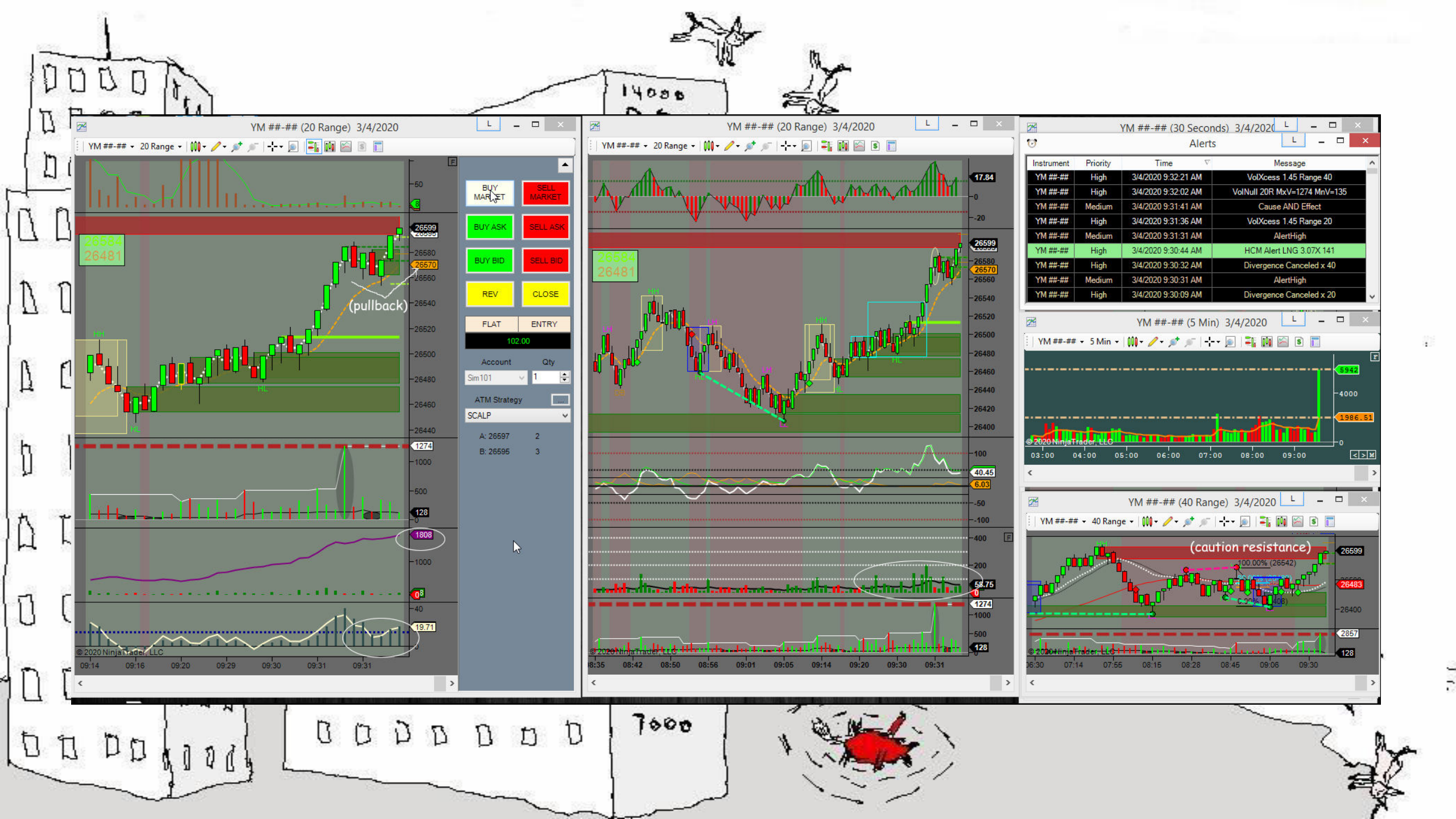

YM ##-## (20 Range) 3/4/2020
TARGET FILLED
26513
26481
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26556 1
B: 26555 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
UpThrust
Time remaining = 00:00:21

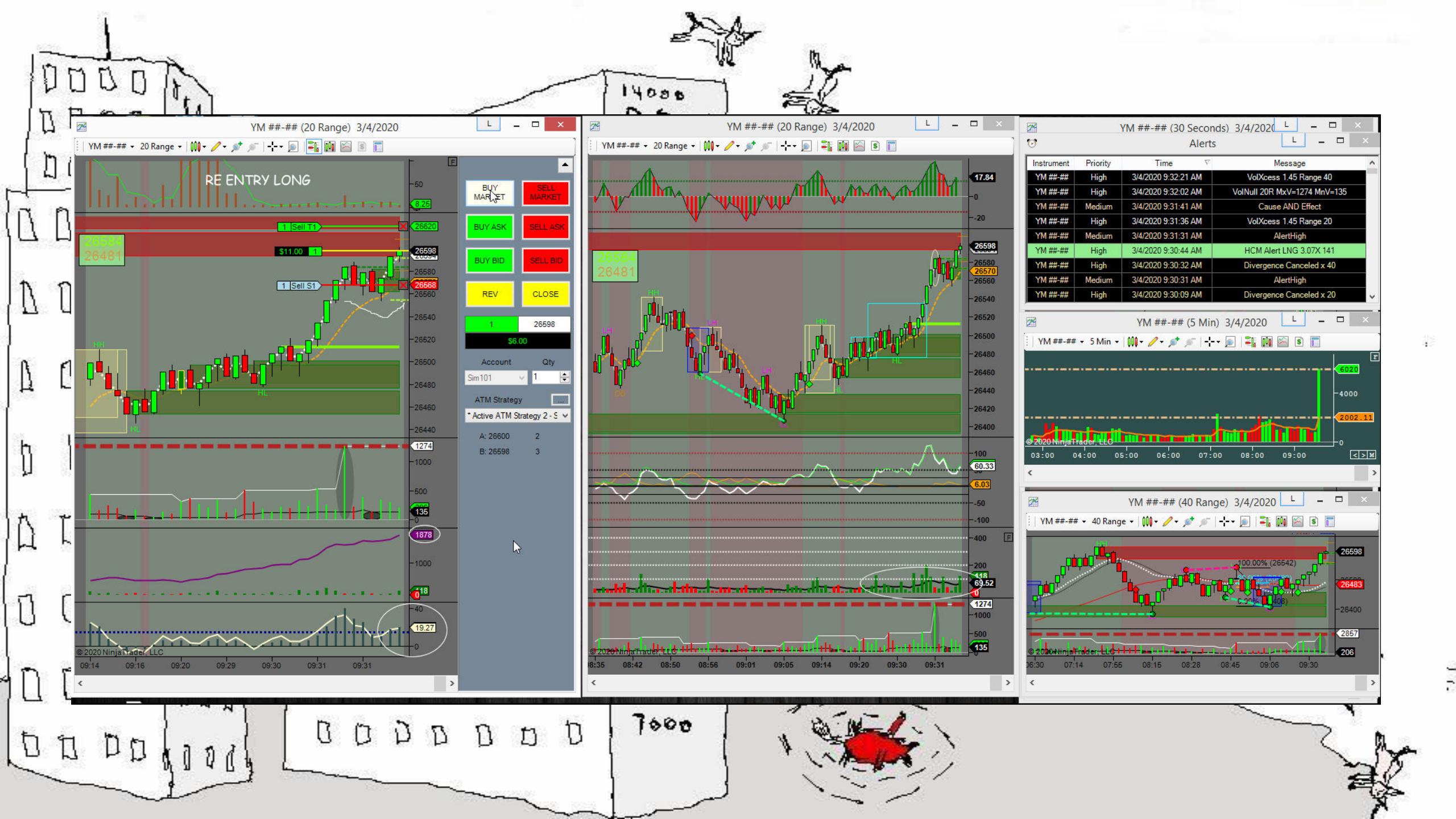

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26573 3
B: 26571 3
26513
26481
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/4/2020
YM ##-## 30 Seconds
UpThrust
Time remaining = 00:00:18


YM ##-## (20 Range) 3/4/2020
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26580 2
B: 26578 3
UpThrust
Time remaining = 00:00:24
© 2020 NinjaTrader, LLC

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26584
26481
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26560 2
B: 26558 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26584
26481
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
YM ##-## 30 Seconds
UpThrust
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
TWO MINUTES IN
© 2020 NinjaTrader, LLC
Time remaining = 00:00:24


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26584
26481
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26584 3
B: 26582 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## Medium 3/4/2020 9:30:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:09 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 9:29:32 AM DivX20 186/4 46
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26542)


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
(pullback)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26597 2
B: 26595 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## Medium 3/4/2020 9:30:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:09 AM Divergence Canceled x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
(caution resistance)


YM ##-## (20 Range) 3/4/2020
RE ENTRY LONG
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## Medium 3/4/2020 9:30:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:09 AM Divergence Canceled x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
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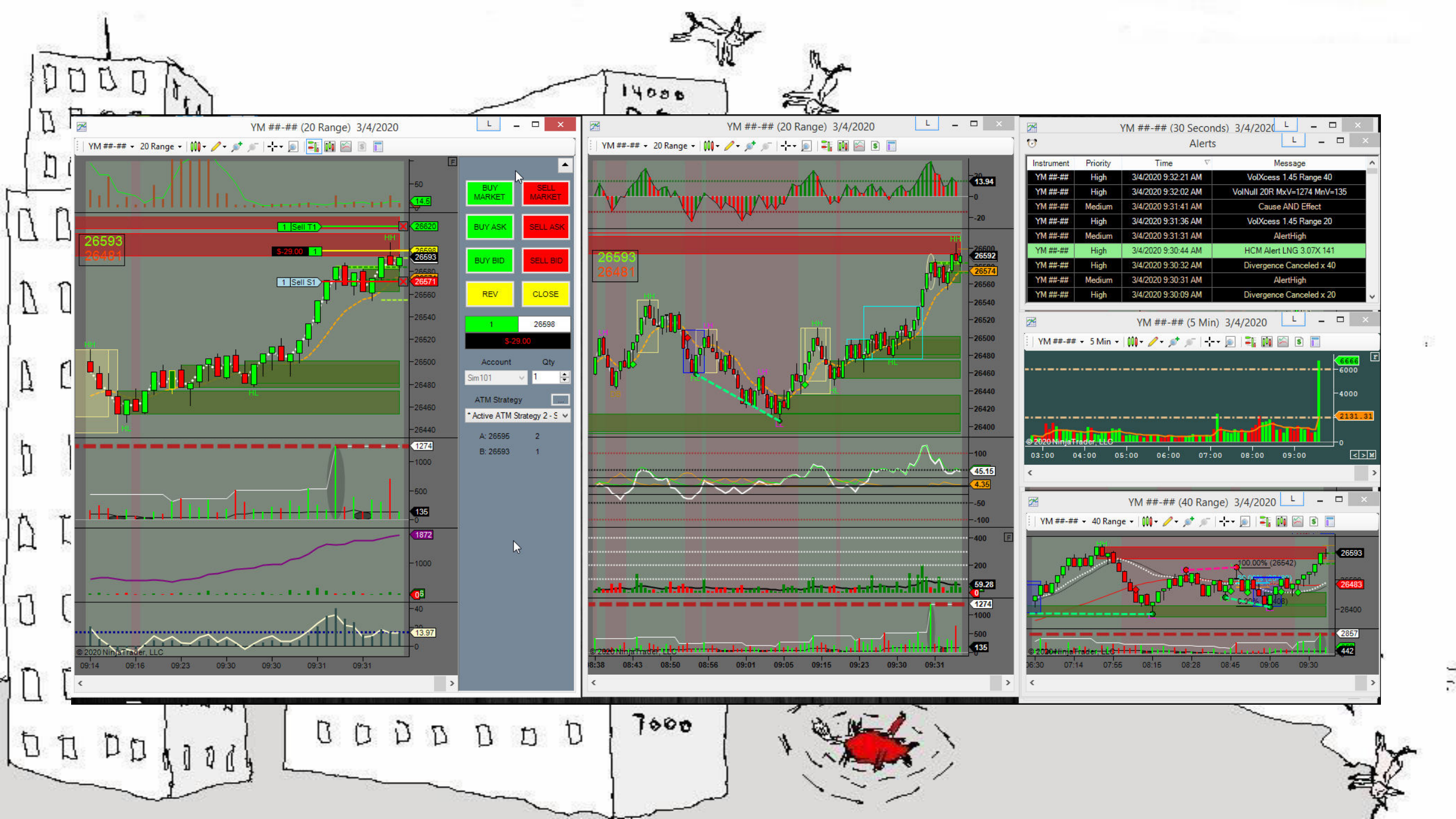
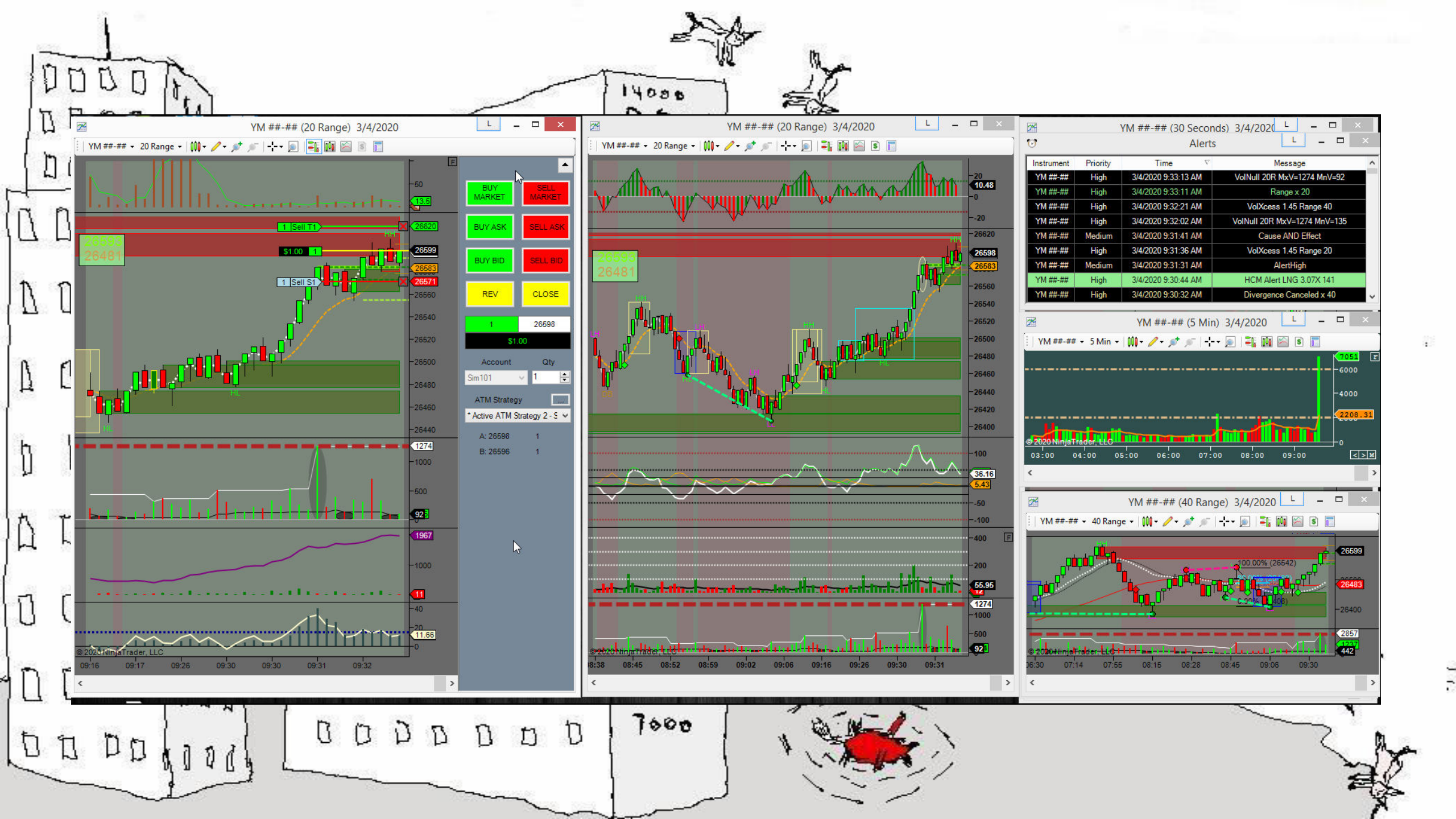
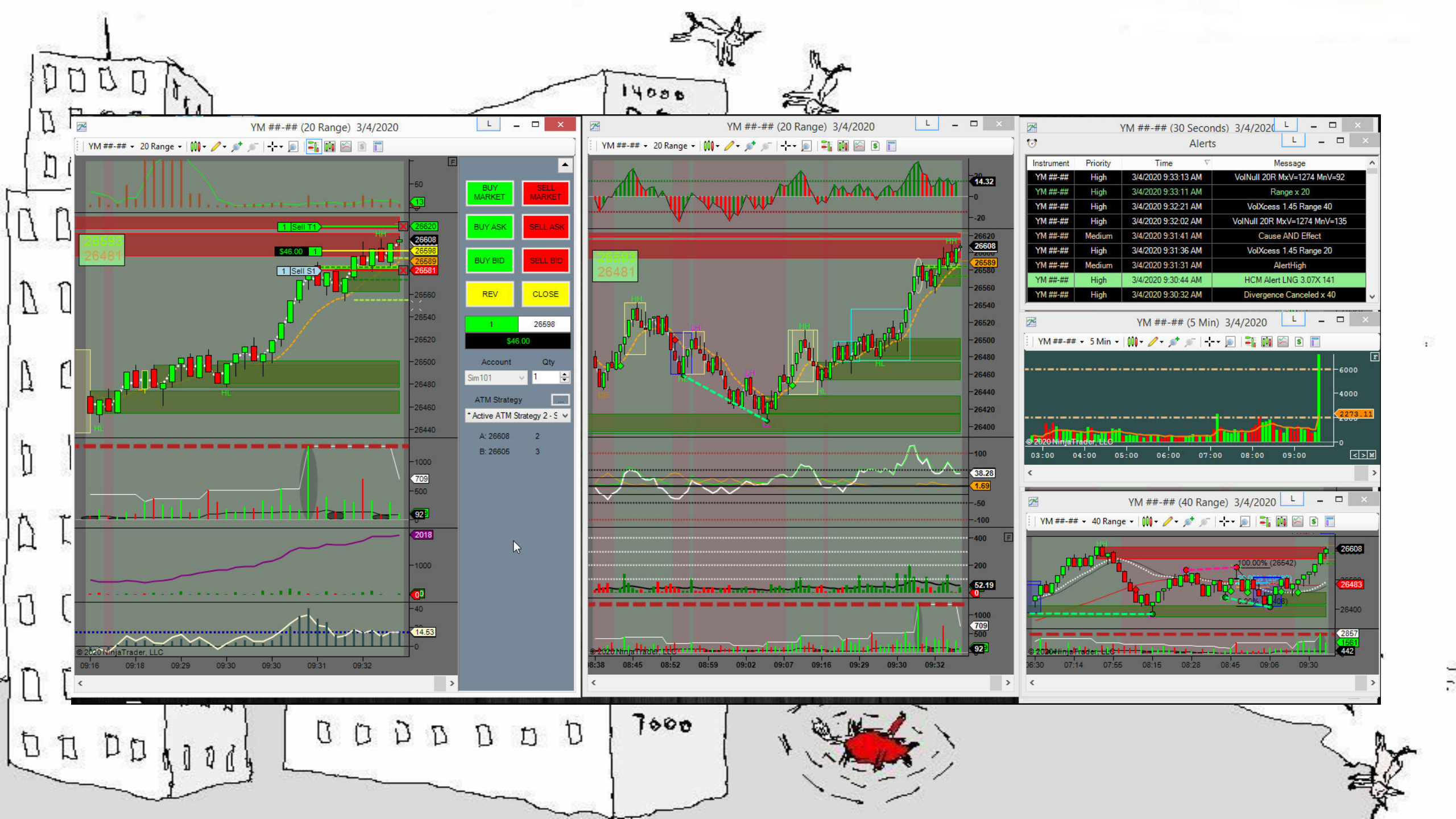
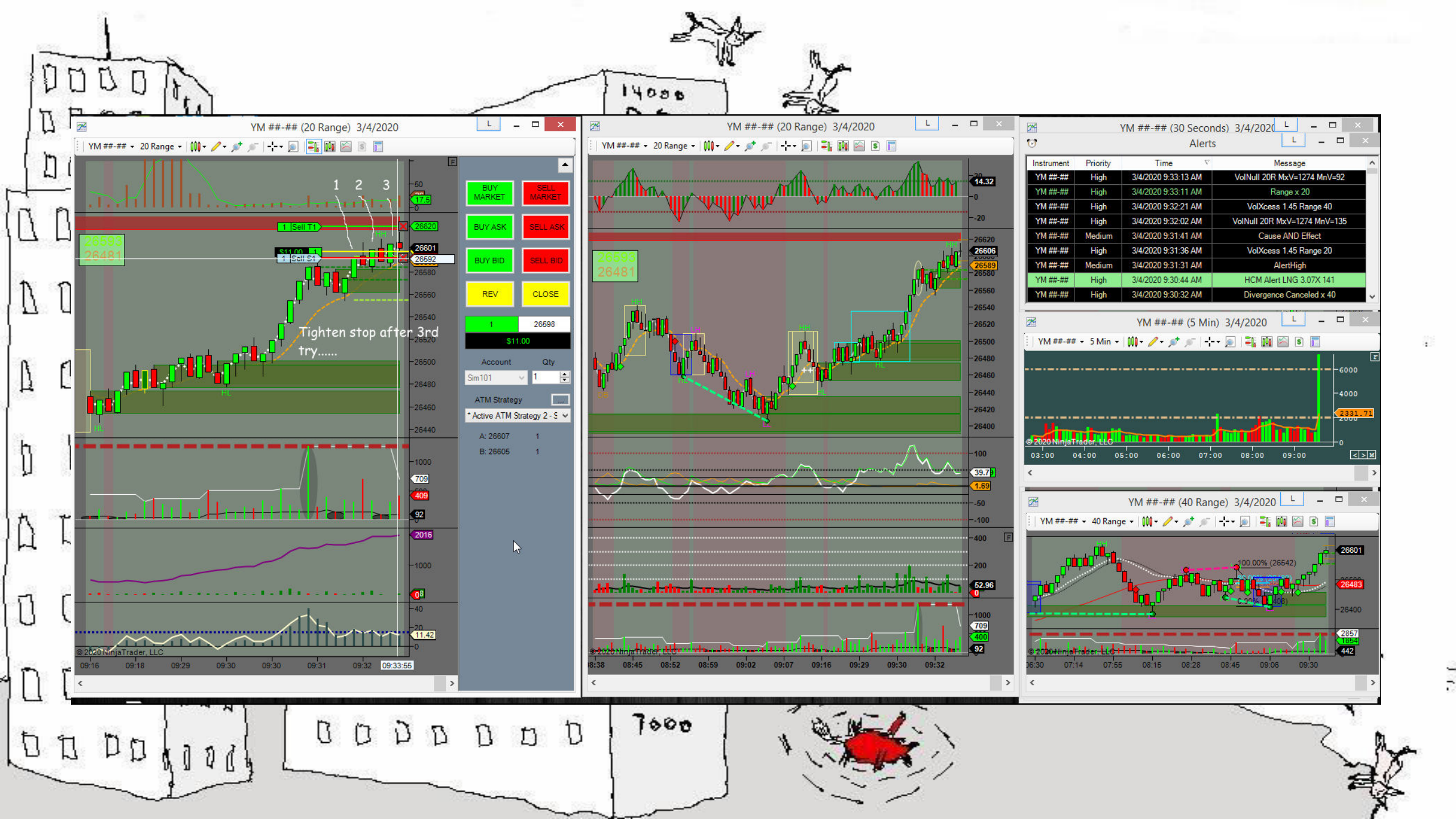
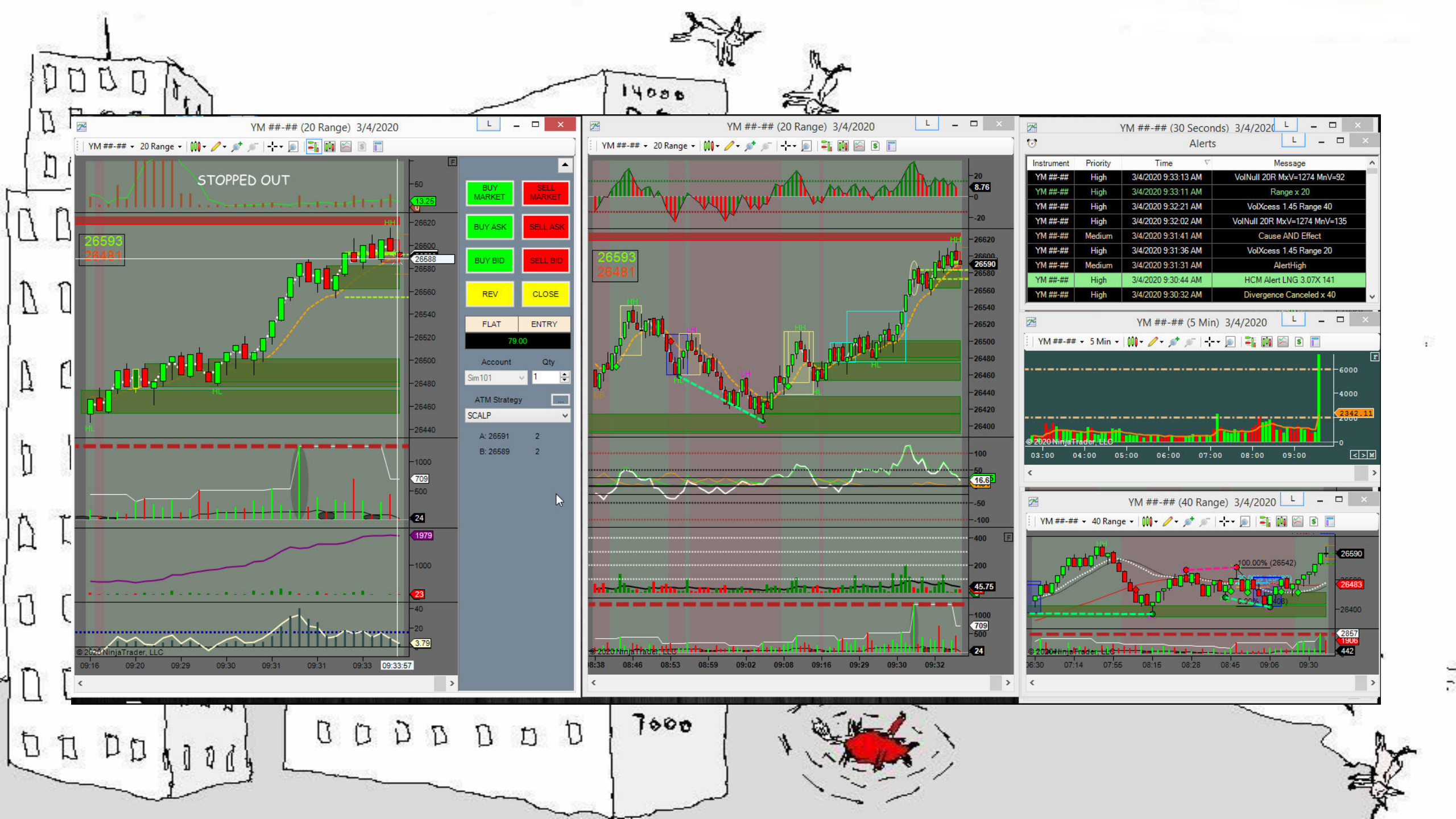
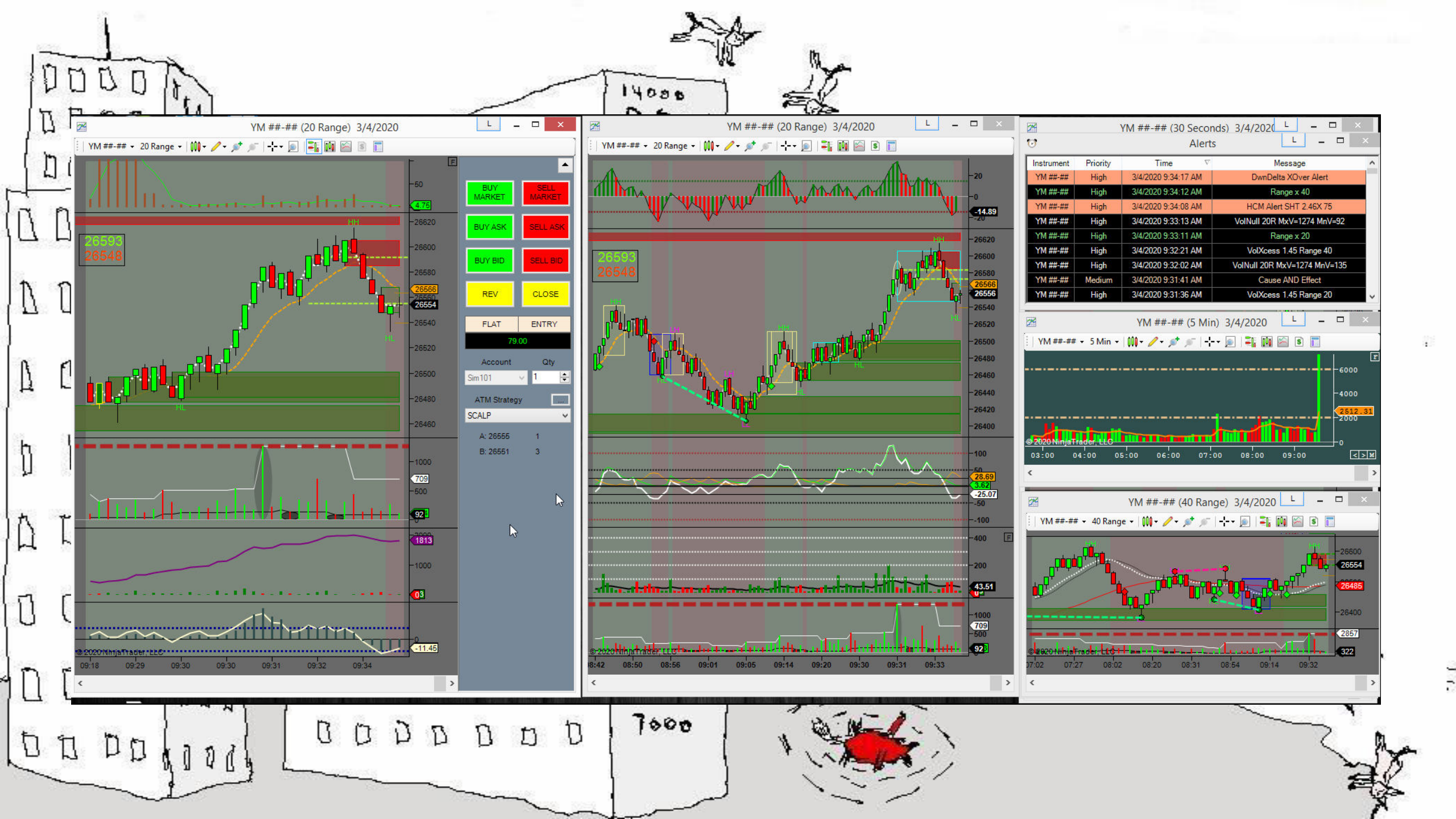

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26593
26481
1 Sell T1
$-29.00 1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26598
$-29.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 26595 2
B: 26593 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## Medium 3/4/2020 9:30:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:09 AM Divergence Canceled x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range

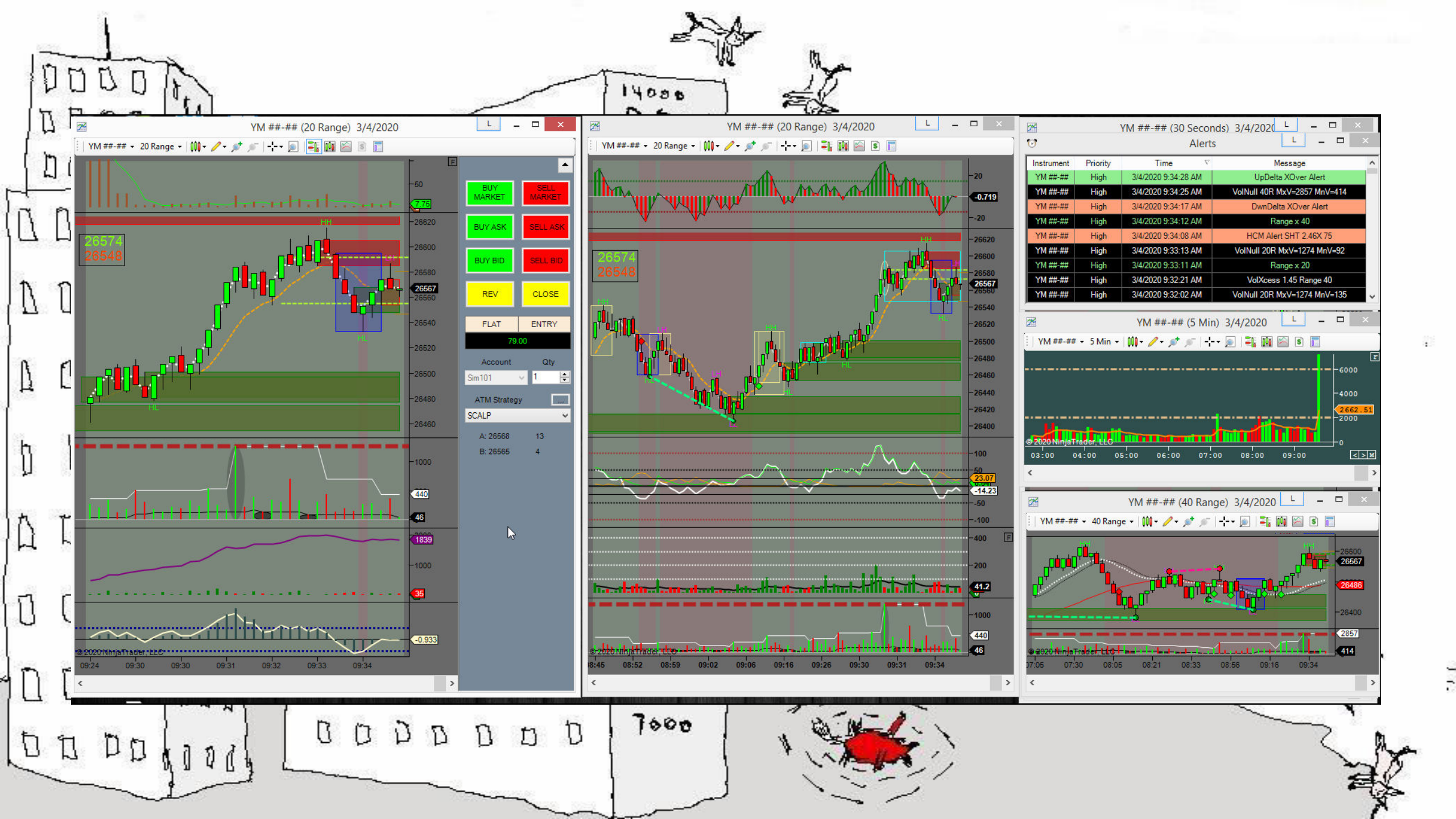

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26598
$1.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 26598 1
B: 26596 1
1 Sell T1
$1.00
1 Sell S1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:33:13 AM VolNull 20R MxV=1274 MnV=92
YM ##-## High 3/4/2020 9:33:11 AM Range x 20
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range

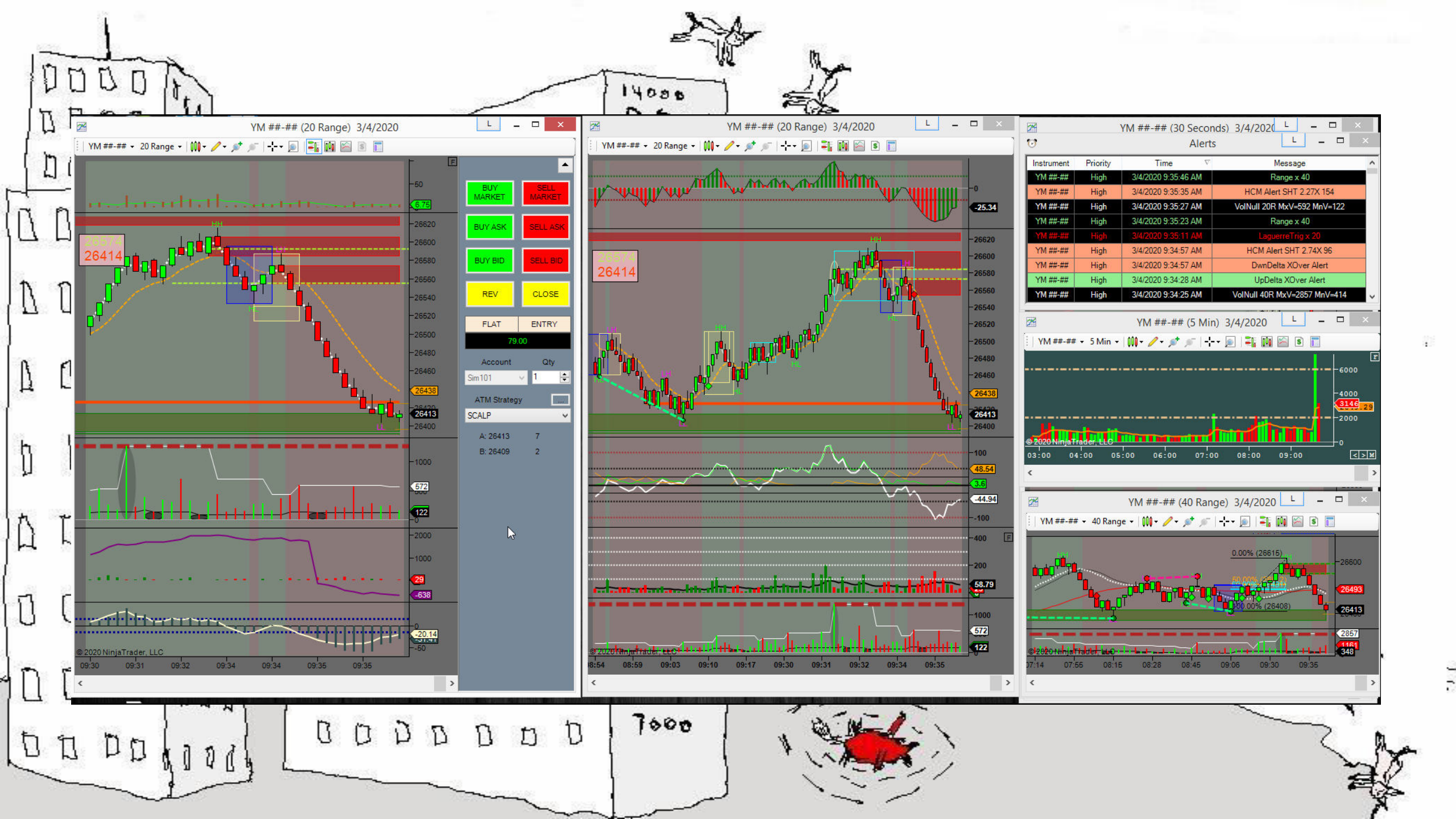

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26598
$46.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 26608 2
B: 26605 3
1 Sell T1
$46.00 1
1 Sell S1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:33:13 AM VolNull 20R MxV=1274 MnV=92
YM ##-## High 3/4/2020 9:33:11 AM Range x 20
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26542)

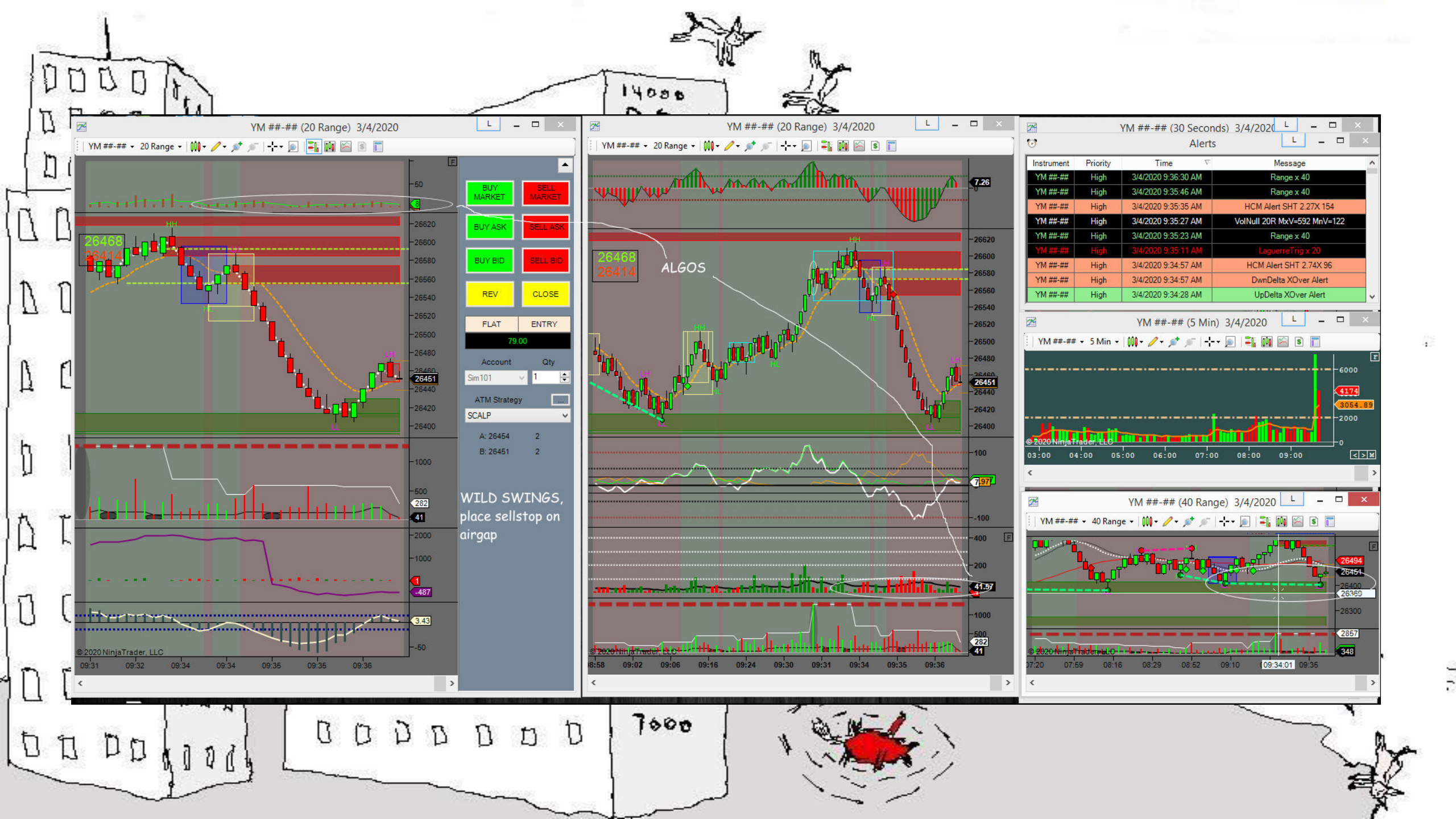

YM ##-## (20 Range) 3/4/2020
1 2 3
Tighten stop after 3rd try.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:33:13 AM VolNull 20R MxV=1274 MnV=92
YM ##-## High 3/4/2020 9:33:11 AM Range x 20
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
STOPPED OUT
26593
26481
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
79.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26591 2
B: 26589 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:33:13 AM VolNull 20R MxV=1274 MnV=92
YM ##-## High 3/4/2020 9:33:11 AM Range x 20
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## Medium 3/4/2020 9:31:31 AM AlertHigh
YM ##-## High 3/4/2020 9:30:44 AM HCM Alert LNG 3.07X 141
YM ##-## High 3/4/2020 9:30:32 AM Divergence Canceled x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26593
26548
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
79.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26555 1
B: 26551 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26593
26548
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:34:17 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:34:12 AM Range x 40
YM ##-## High 3/4/2020 9:34:08 AM HCM Alert SHT 2.46X 75
YM ##-## High 3/4/2020 9:33:13 AM VolNull 20R MxV=1274 MnV=92
YM ##-## High 3/4/2020 9:33:11 AM Range x 20
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## Medium 3/4/2020 9:31:41 AM Cause AND Effect
YM ##-## High 3/4/2020 9:31:36 AM VolXcess 1.45 Range 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26574
26548
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
79.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26568 13
B: 26565 4
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26574
26548
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:34:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:34:25 AM VolNull 40R MxV=2857 MnV=414
YM ##-## High 3/4/2020 9:34:17 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:34:12 AM Range x 40
YM ##-## High 3/4/2020 9:34:08 AM HCM Alert SHT 2.46X 75
YM ##-## High 3/4/2020 9:33:13 AM VolNull 20R MxV=1274 MnV=92
YM ##-## High 3/4/2020 9:33:11 AM Range x 20
YM ##-## High 3/4/2020 9:32:21 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 9:32:02 AM VolNull 20R MxV=1274 MnV=135
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
79.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26413 7
B: 26409 2
26414
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## High 3/4/2020 9:35:27 AM VolNull 20R MxV=592 MnV=122
YM ##-## High 3/4/2020 9:35:23 AM Range x 40
YM ##-## High 3/4/2020 9:35:11 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:34:57 AM HCM Alert SHT 2.74X 96
YM ##-## High 3/4/2020 9:34:57 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:34:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:34:25 AM VolNull 40R MxV=2857 MnV=414
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
0.00% (26615)
100.00% (26408)


YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
79.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26454 2
B: 26451 2
WILD SWINGS, place sellstop on airgap
ALGOS
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## High 3/4/2020 9:35:27 AM VolNull 20R MxV=592 MnV=122
YM ##-## High 3/4/2020 9:35:23 AM Range x 40
YM ##-## High 3/4/2020 9:35:11 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:34:57 AM HCM Alert SHT 2.74X 96
YM ##-## High 3/4/2020 9:34:57 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:34:28 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
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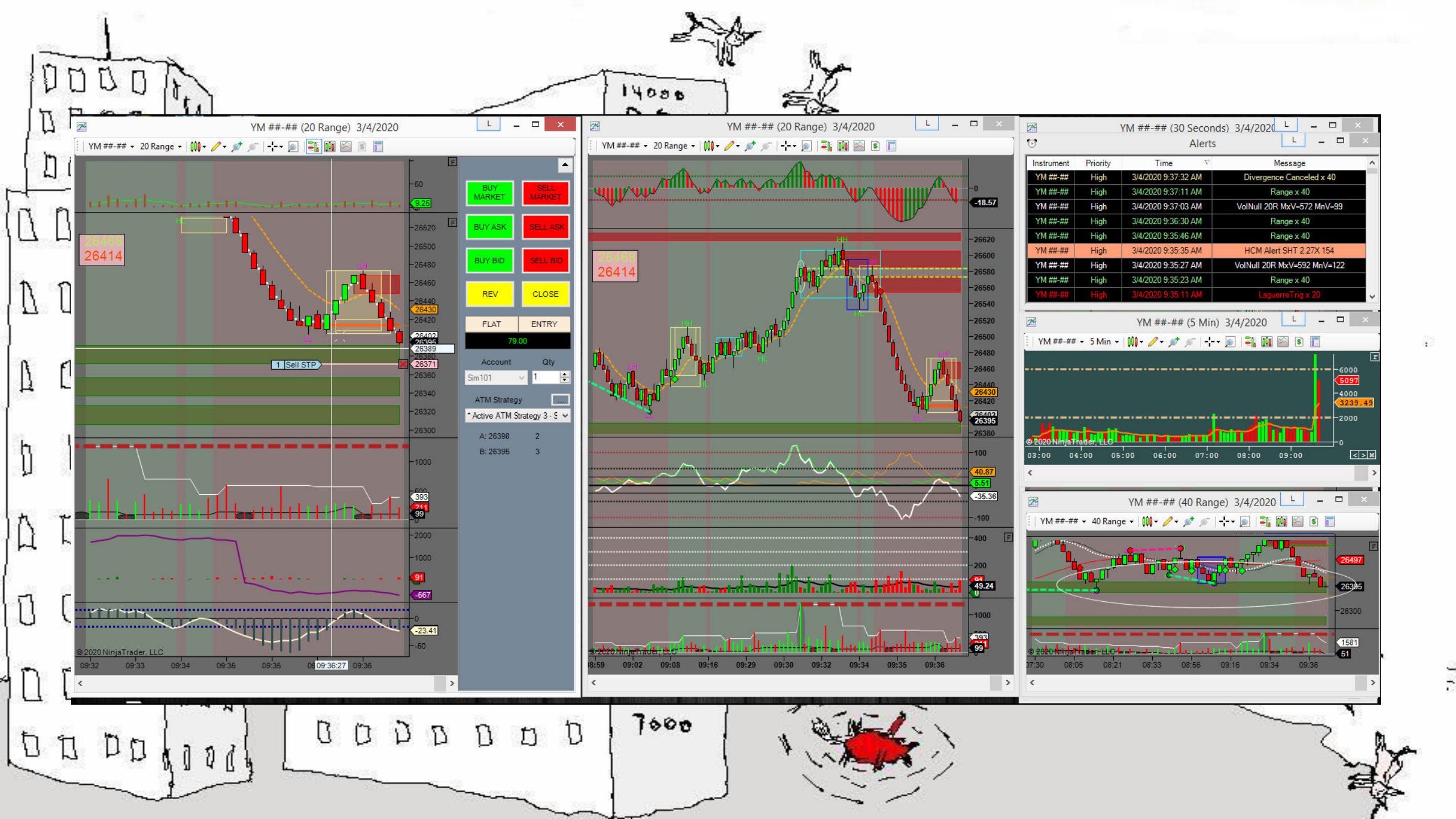
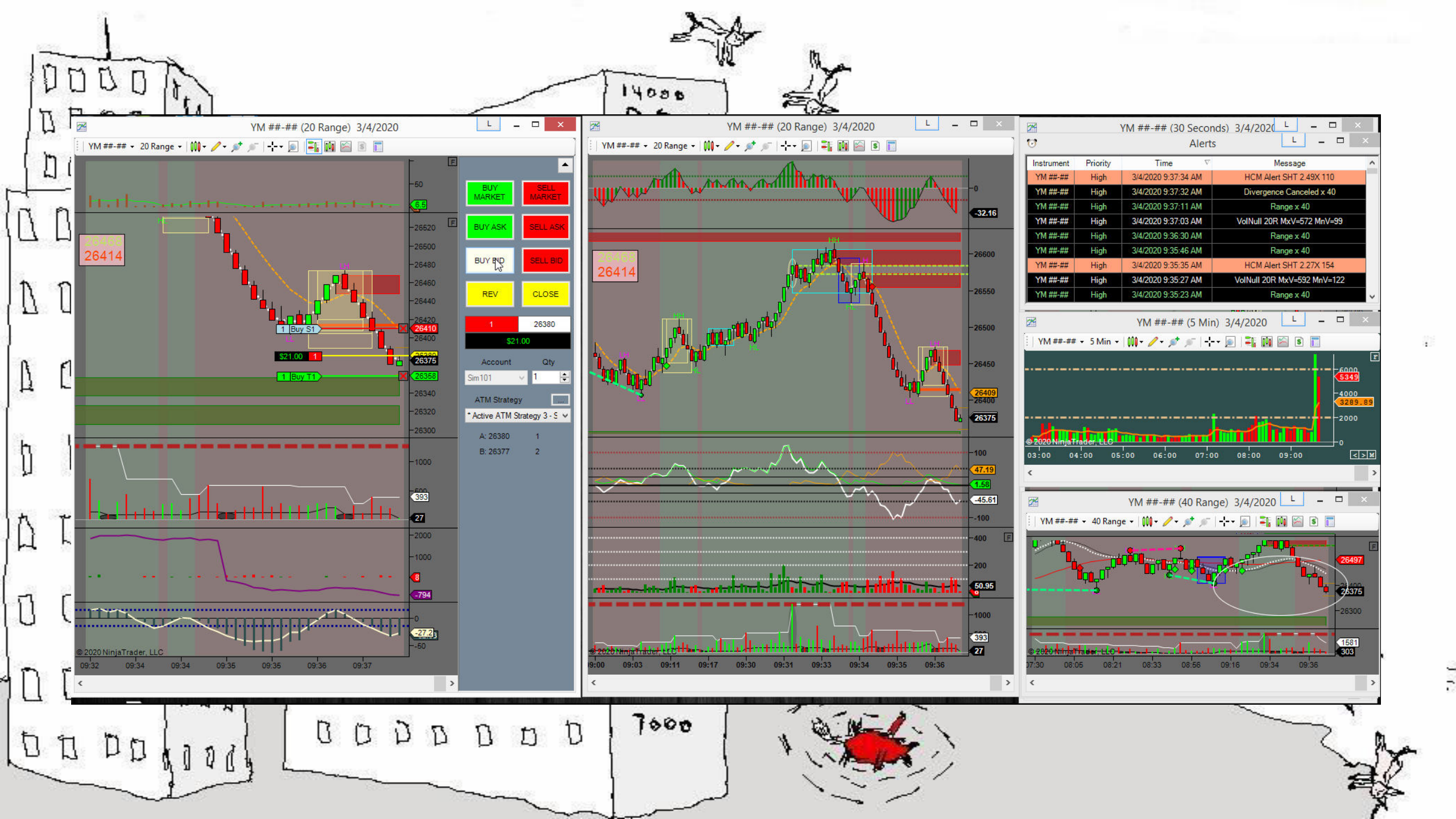
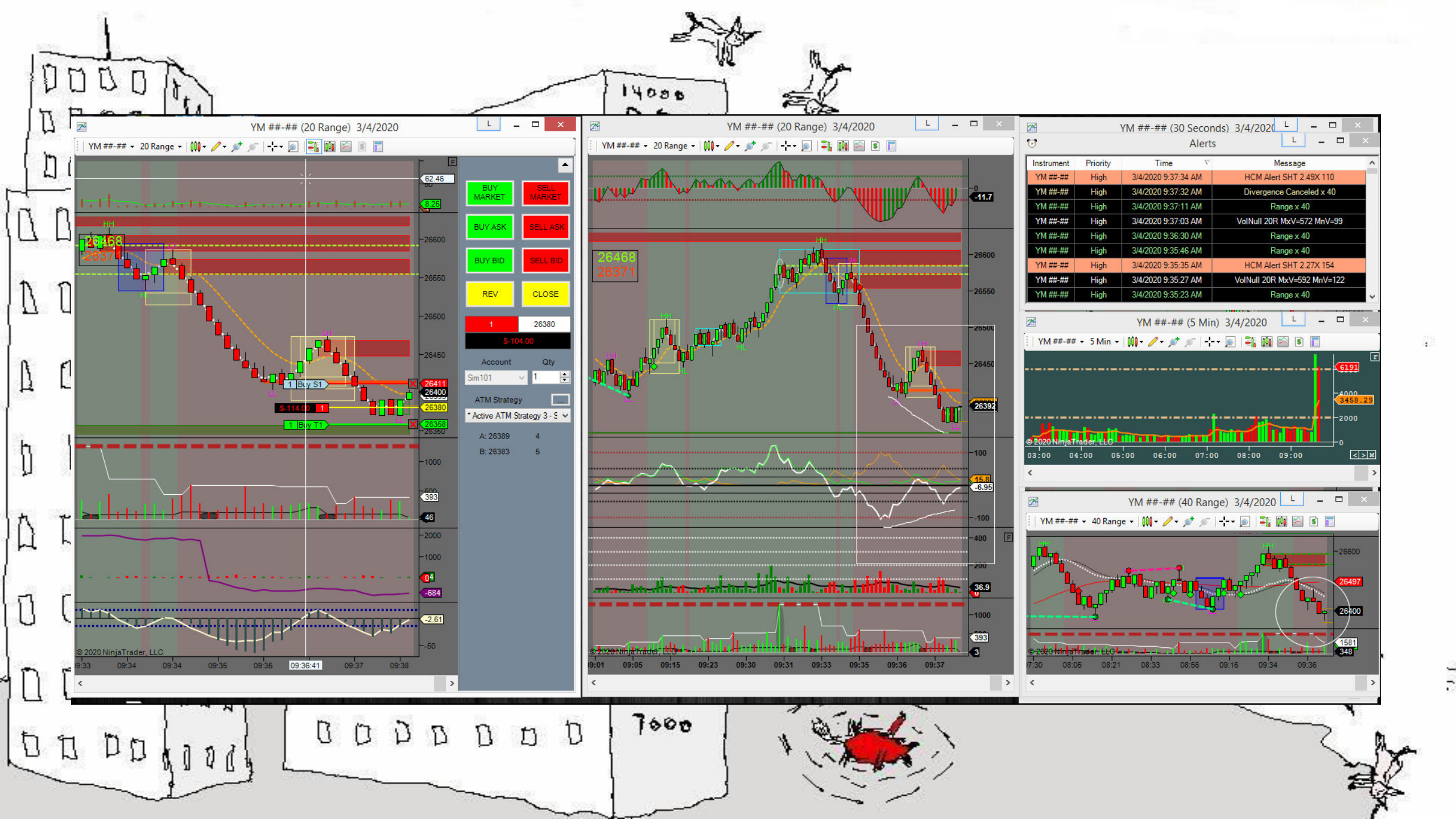
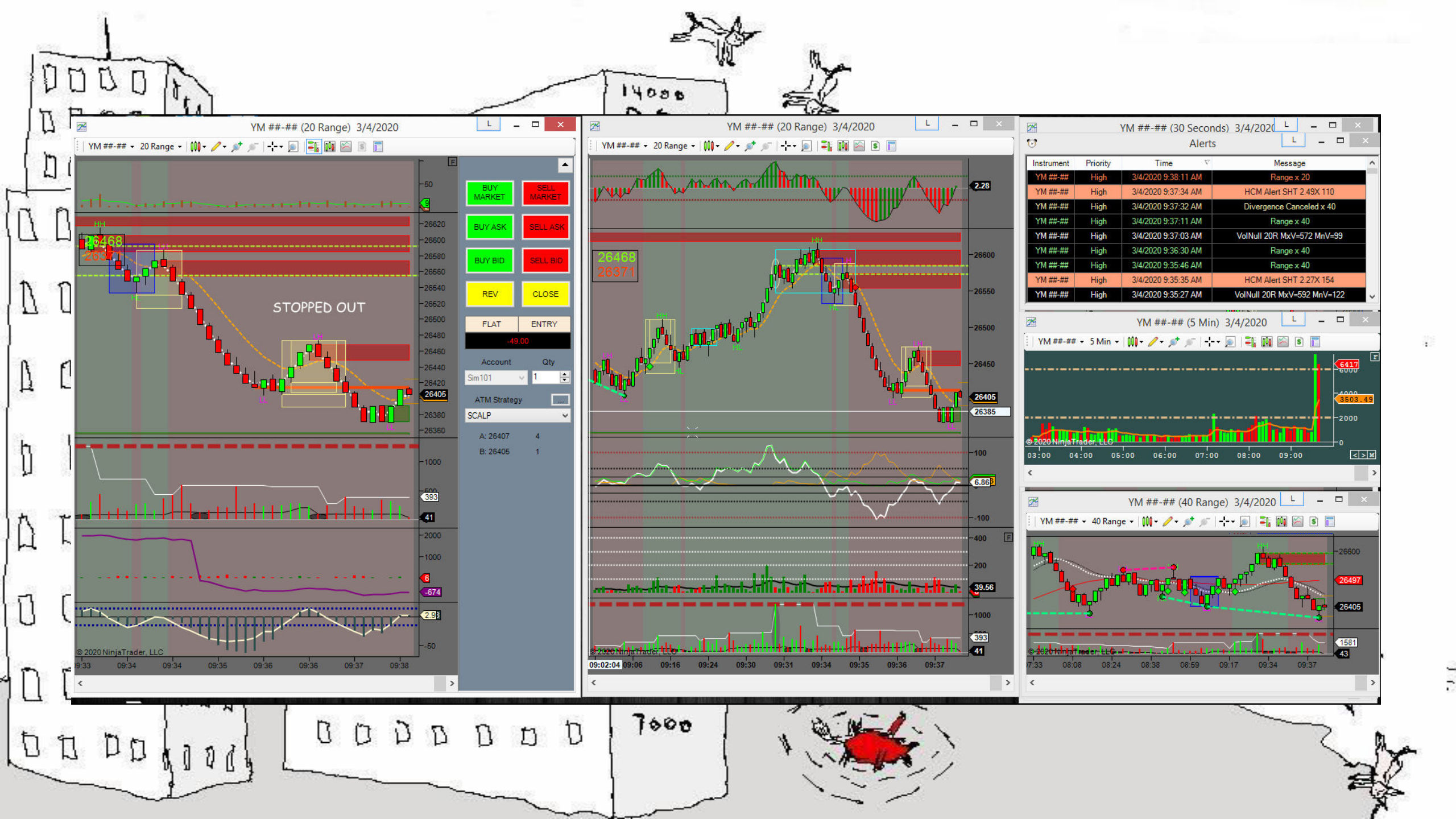
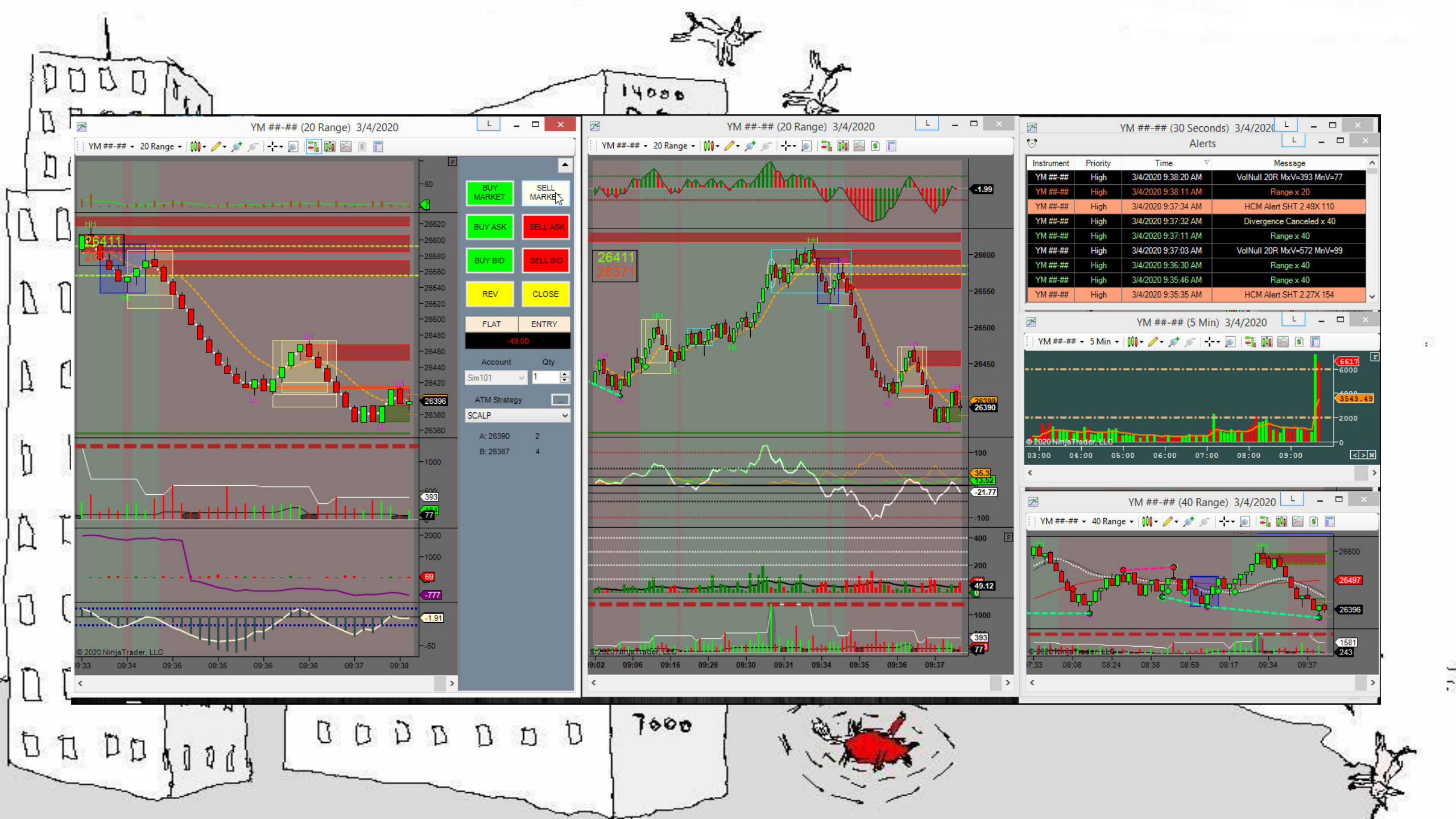
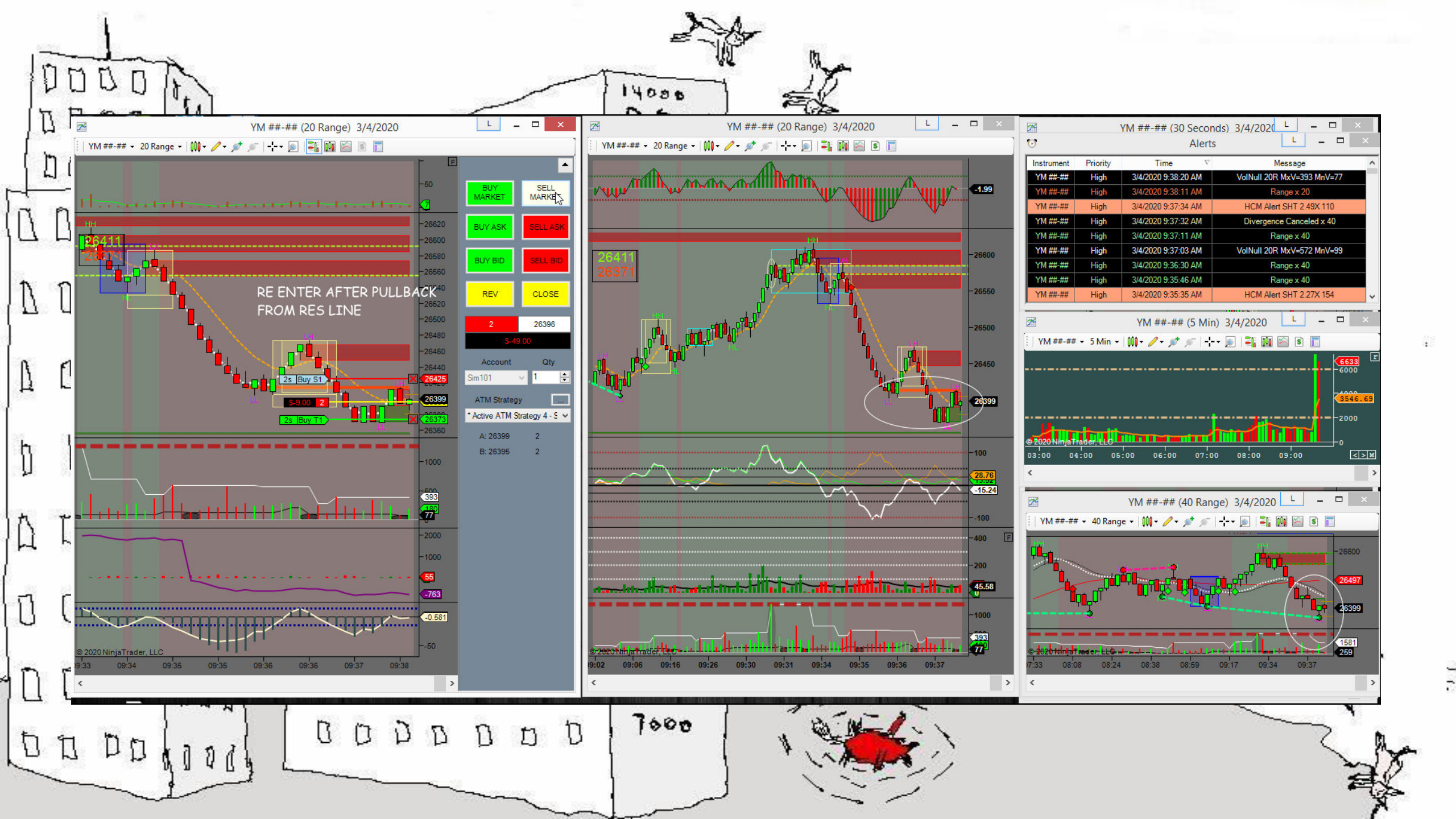

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
79.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 26398 2
B: 26395 3
1 Sell STP
26414
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26414
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## High 3/4/2020 9:35:27 AM VolNull 20R MxV=592 MnV=122
YM ##-## High 3/4/2020 9:35:23 AM Range x 40
YM ##-## High 3/4/2020 9:35:11 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26414
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26380
$21.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - S
A: 26380 1
B: 26377 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26414
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## High 3/4/2020 9:35:27 AM VolNull 20R MxV=592 MnV=122
YM ##-## High 3/4/2020 9:35:23 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26380
$-104.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - S
A: 26389 4
B: 26383 5
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26468
26371
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## High 3/4/2020 9:35:27 AM VolNull 20R MxV=592 MnV=122
YM ##-## High 3/4/2020 9:35:23 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-49.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26407 4
B: 26405 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26468
26371
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:38:11 AM Range x 20
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## High 3/4/2020 9:35:27 AM VolNull 20R MxV=592 MnV=122
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-49.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26390 2
B: 26387 4
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:38:20 AM VolNull 20R MxV=393 MnV=77
YM ##-## High 3/4/2020 9:38:11 AM Range x 20
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
RE ENTER AFTER PULLBACK
FROM RES LINE
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:38:20 AM VolNull 20R MxV=393 MnV=77
YM ##-## High 3/4/2020 9:38:11 AM Range x 20
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## High 3/4/2020 9:35:35 AM HCM Alert SHT 2.27X 154
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
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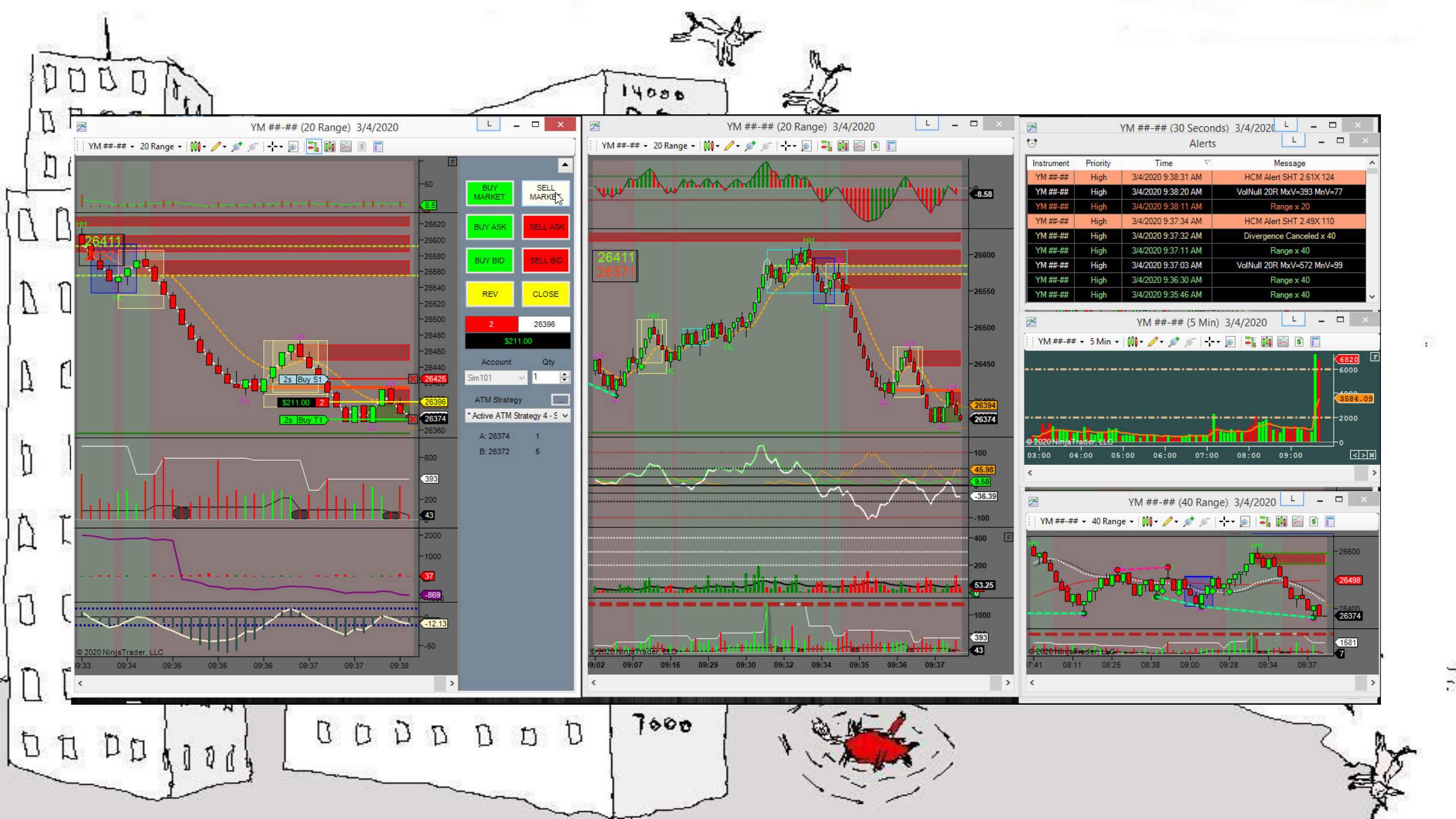
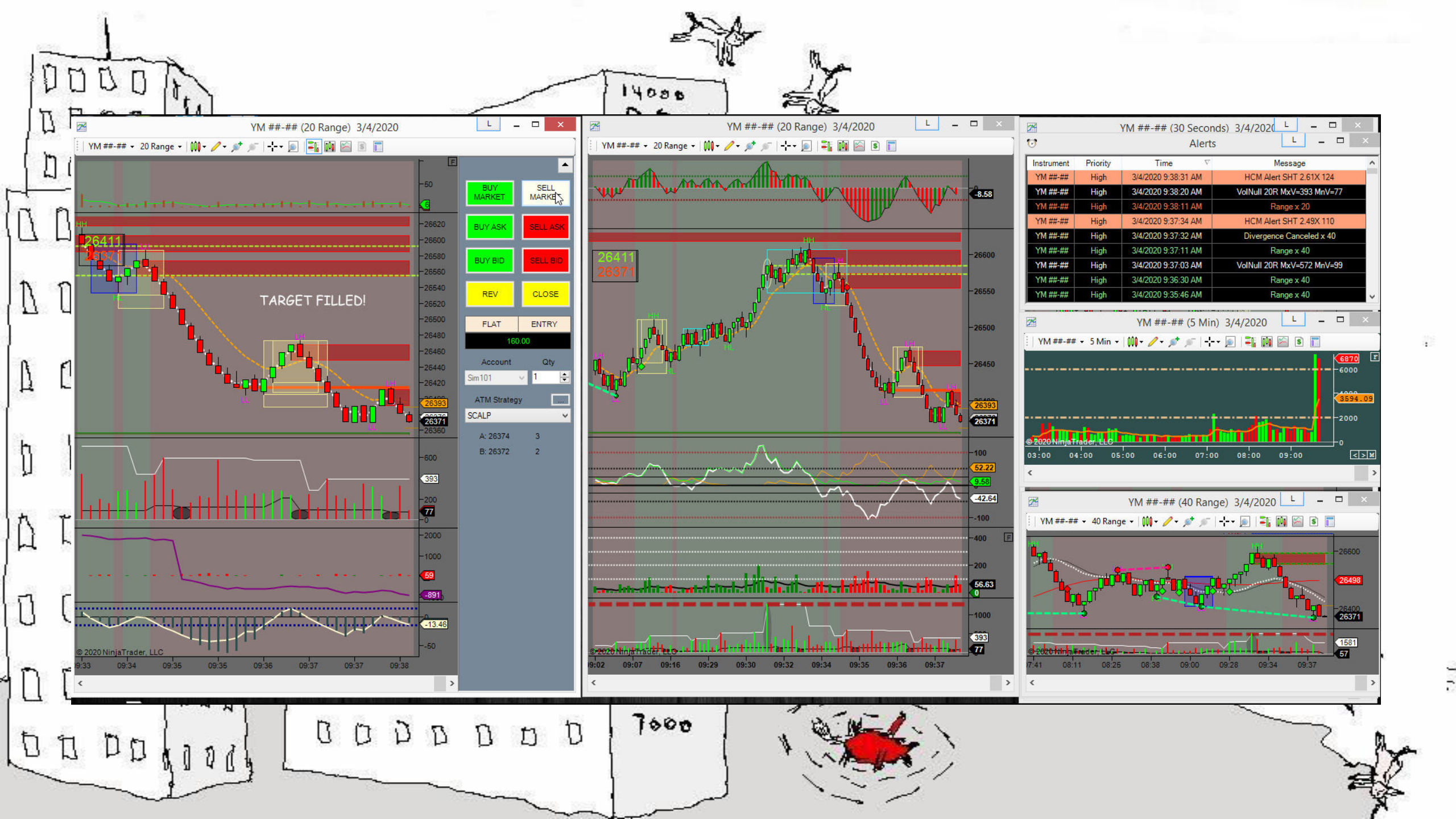
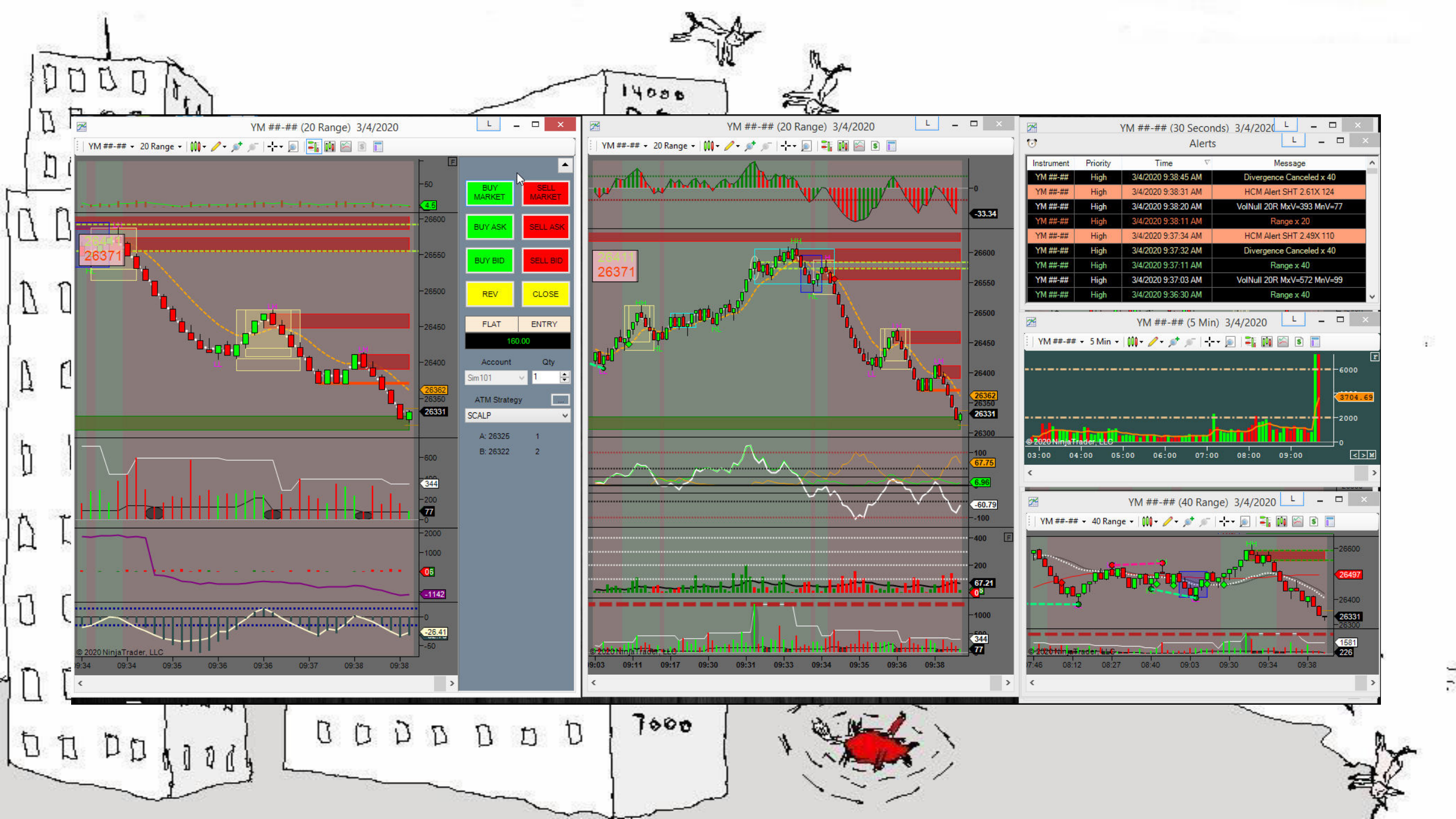
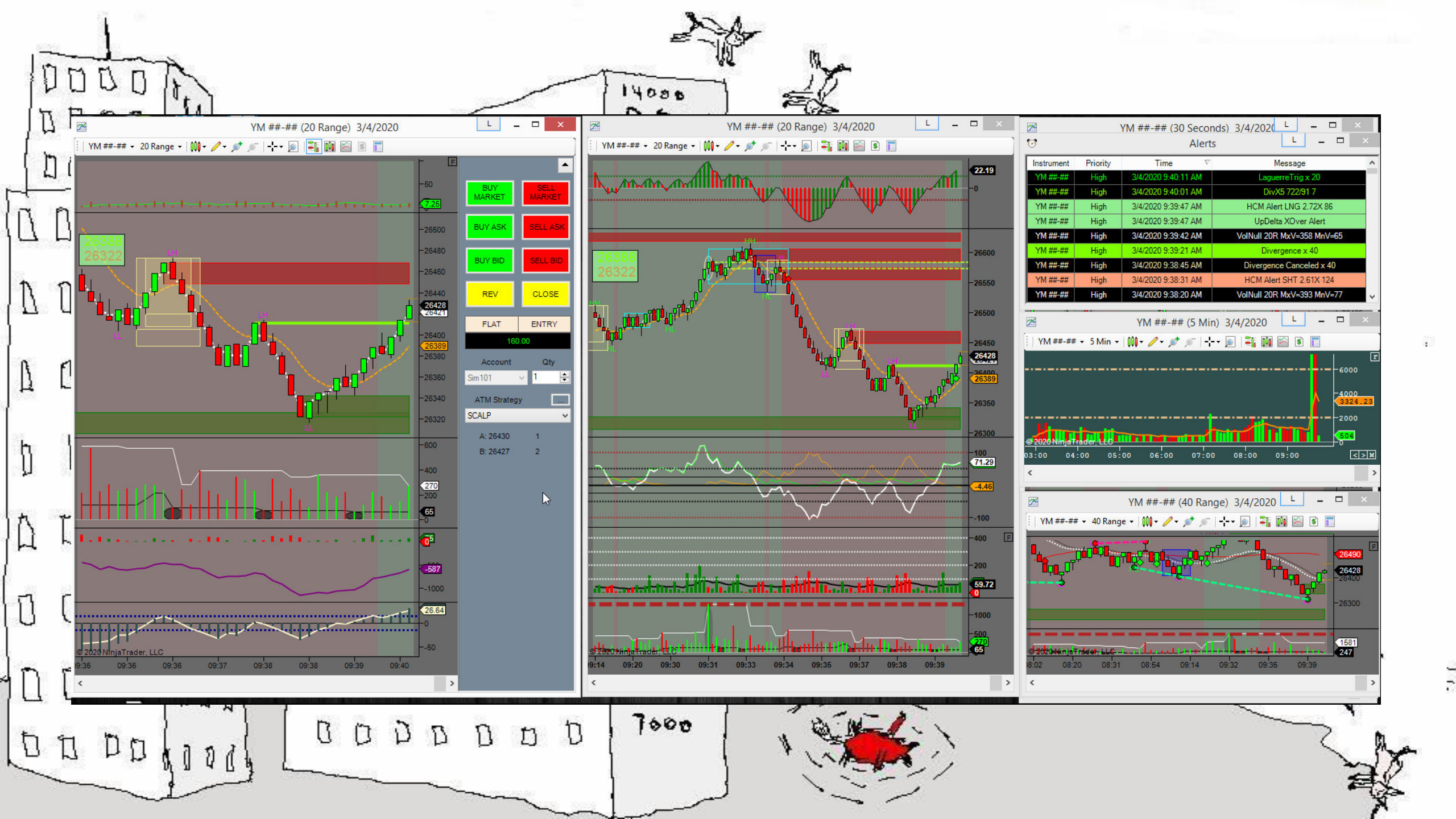
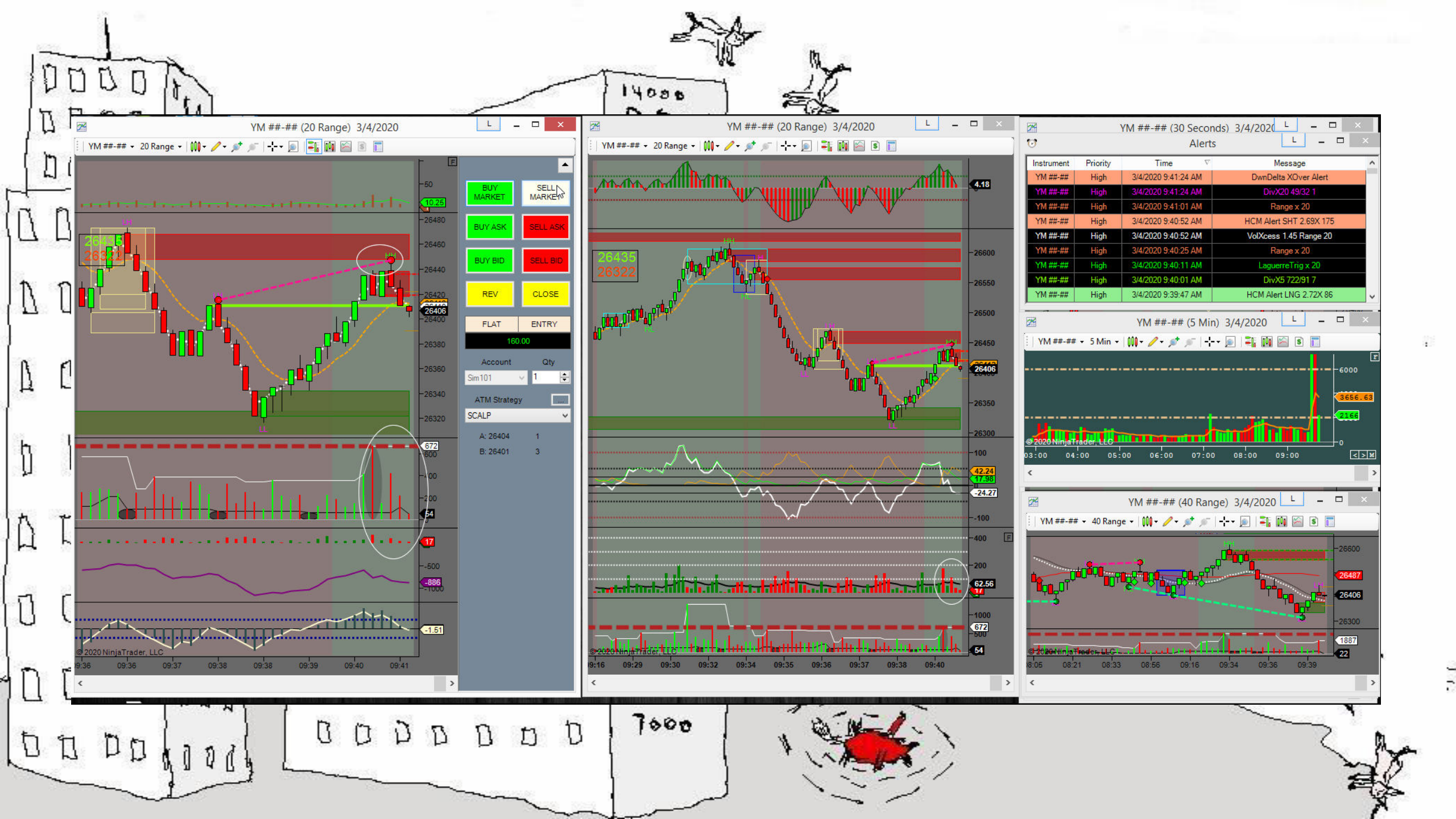
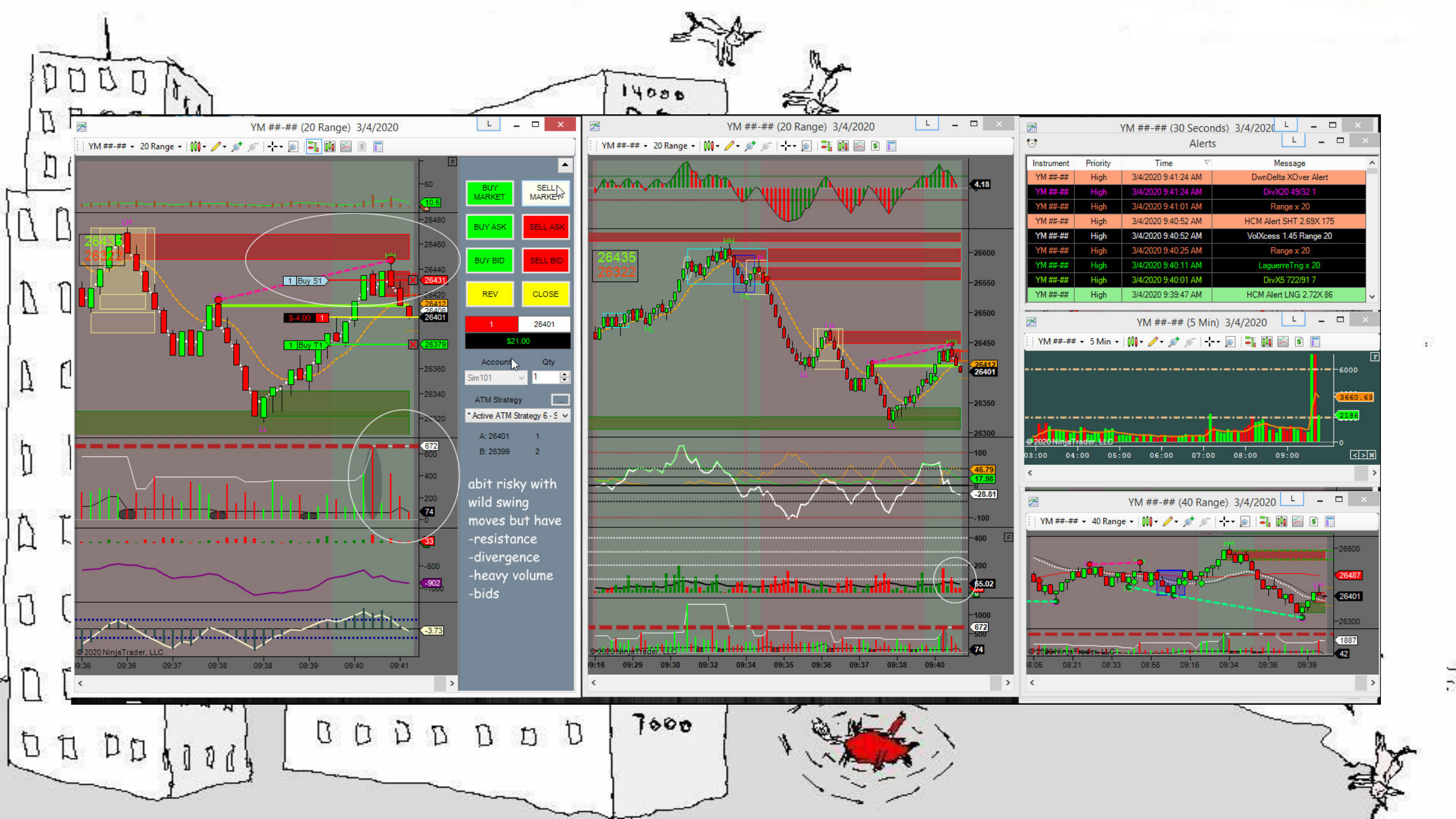

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26396
$211.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 4 - S
A: 26374 1
B: 26372 5
2s Buy S1
2s Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:38:31 AM HCM Alert SHT 2.61X 124
YM ##-## High 3/4/2020 9:38:20 AM VolNull 20R MxV=393 MnV=77
YM ##-## High 3/4/2020 9:38:11 AM Range x 20
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range

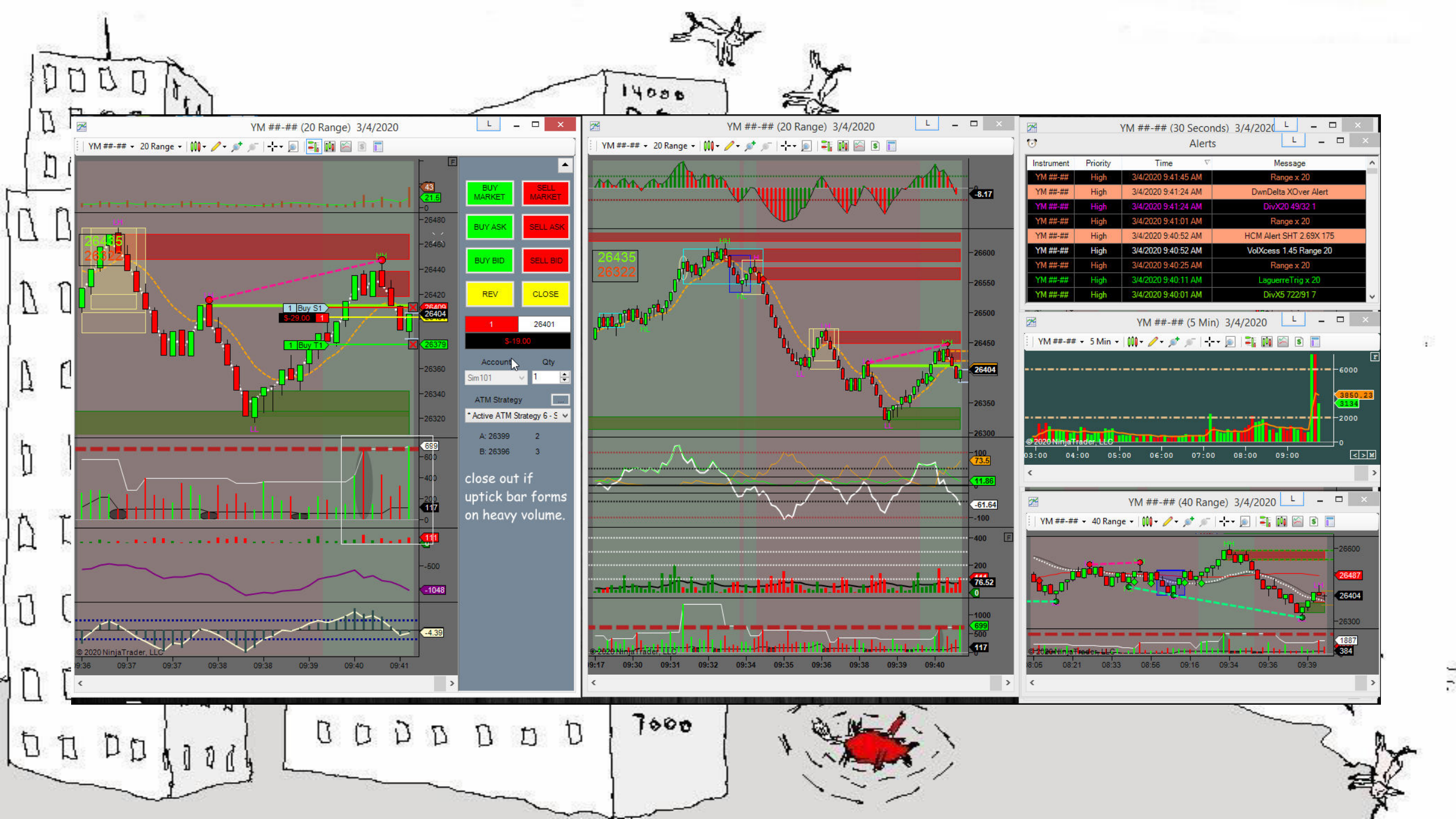

YM ##-## (20 Range) 3/4/2020
TARGET FILLED!
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
160.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26374 3
B: 26372 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:38:31 AM HCM Alert SHT 2.61X 124
YM ##-## High 3/4/2020 9:38:20 AM VolNull 20R MxV=393 MnV=77
YM ##-## High 3/4/2020 9:38:11 AM Range x 20
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## High 3/4/2020 9:35:46 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
160.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26325 1
B: 26322 2
26371
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26371
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:38:45 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:38:31 AM HCM Alert SHT 2.61X 124
YM ##-## High 3/4/2020 9:38:20 AM VolNull 20R MxV=393 MnV=77
YM ##-## High 3/4/2020 9:38:11 AM Range x 20
YM ##-## High 3/4/2020 9:37:34 AM HCM Alert SHT 2.49X 110
YM ##-## High 3/4/2020 9:37:32 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:37:11 AM Range x 40
YM ##-## High 3/4/2020 9:37:03 AM VolNull 20R MxV=572 MnV=99
YM ##-## High 3/4/2020 9:36:30 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
160.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26430 1
B: 26427 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:40:11 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:40:01 AM DivX5 722/91 7
YM ##-## High 3/4/2020 9:39:47 AM HCM Alert LNG 2.72X 86
YM ##-## High 3/4/2020 9:39:47 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:39:42 AM VolNull 20R MxV=358 MnV=65
YM ##-## High 3/4/2020 9:39:21 AM Divergence x 40
YM ##-## High 3/4/2020 9:38:45 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 9:38:31 AM HCM Alert SHT 2.61X 124
YM ##-## High 3/4/2020 9:38:20 AM VolNull 20R MxV=393 MnV=77
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
160.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26404 1
B: 26401 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:41:24 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:41:24 AM DivX20 49/32 1
YM ##-## High 3/4/2020 9:41:01 AM Range x 20
YM ##-## High 3/4/2020 9:40:52 AM HCM Alert SHT 2.69X 175
YM ##-## High 3/4/2020 9:40:52 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 9:40:25 AM Range x 20
YM ##-## High 3/4/2020 9:40:11 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:40:01 AM DivX5 722/91 7
YM ##-## High 3/4/2020 9:39:47 AM HCM Alert LNG 2.72X 86
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1 Buy S1
1 Buy T1
$-4.00
$21.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - S
A: 26401 1
B: 26399 2
abit risky with
wild swing
moves but have
-resistance
-divergence
-heavy volume
-bids
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:41:24 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:41:24 AM DivX20 49/32 1
YM ##-## High 3/4/2020 9:41:01 AM Range x 20
YM ##-## High 3/4/2020 9:40:52 AM HCM Alert SHT 2.69X 175
YM ##-## High 3/4/2020 9:40:52 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 9:40:25 AM Range x 20
YM ##-## High 3/4/2020 9:40:11 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:40:01 AM DivX5 722/91 7
YM ##-## High 3/4/2020 9:39:47 AM HCM Alert LNG 2.72X 86
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
close out if uptick bar forms on heavy volume.
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:41:45 AM Range x 20
YM ##-## High 3/4/2020 9:41:24 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:41:24 AM DivX20 49/32 1
YM ##-## High 3/4/2020 9:41:01 AM Range x 20
YM ##-## High 3/4/2020 9:40:52 AM HCM Alert SHT 2.69X 175
YM ##-## High 3/4/2020 9:40:52 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 9:40:25 AM Range x 20
YM ##-## High 3/4/2020 9:40:11 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:40:01 AM DivX5 722/91 7
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
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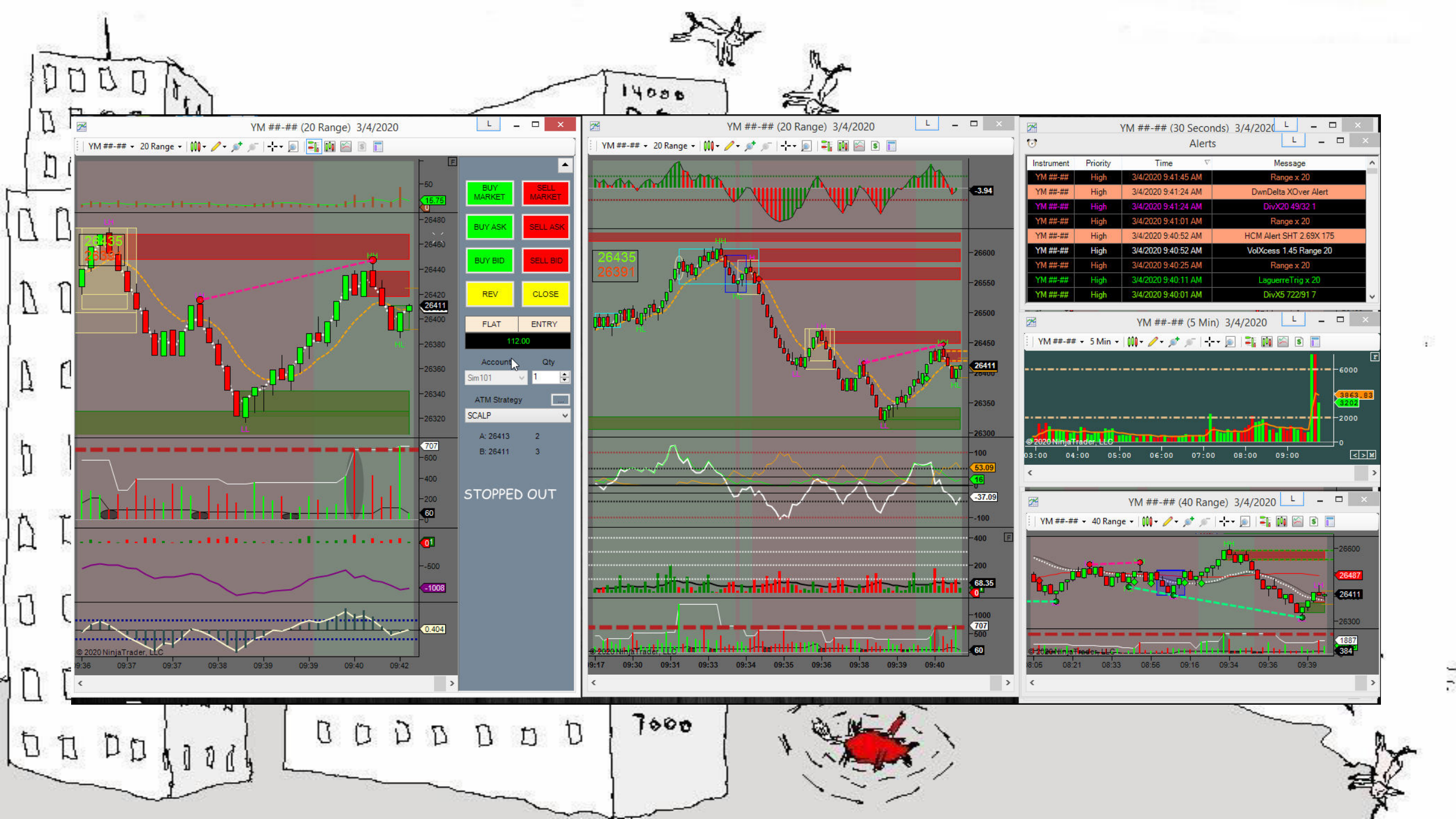
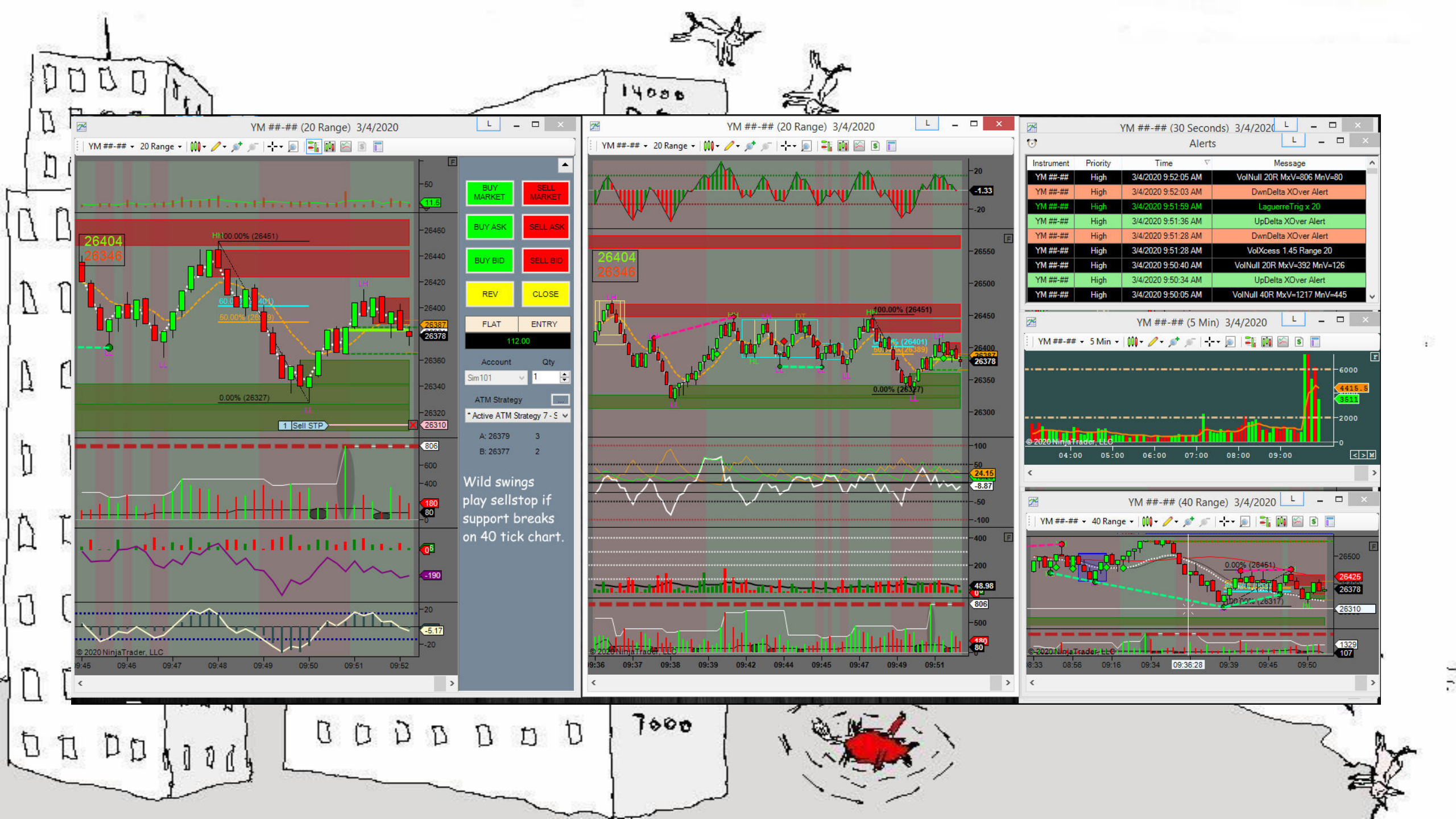
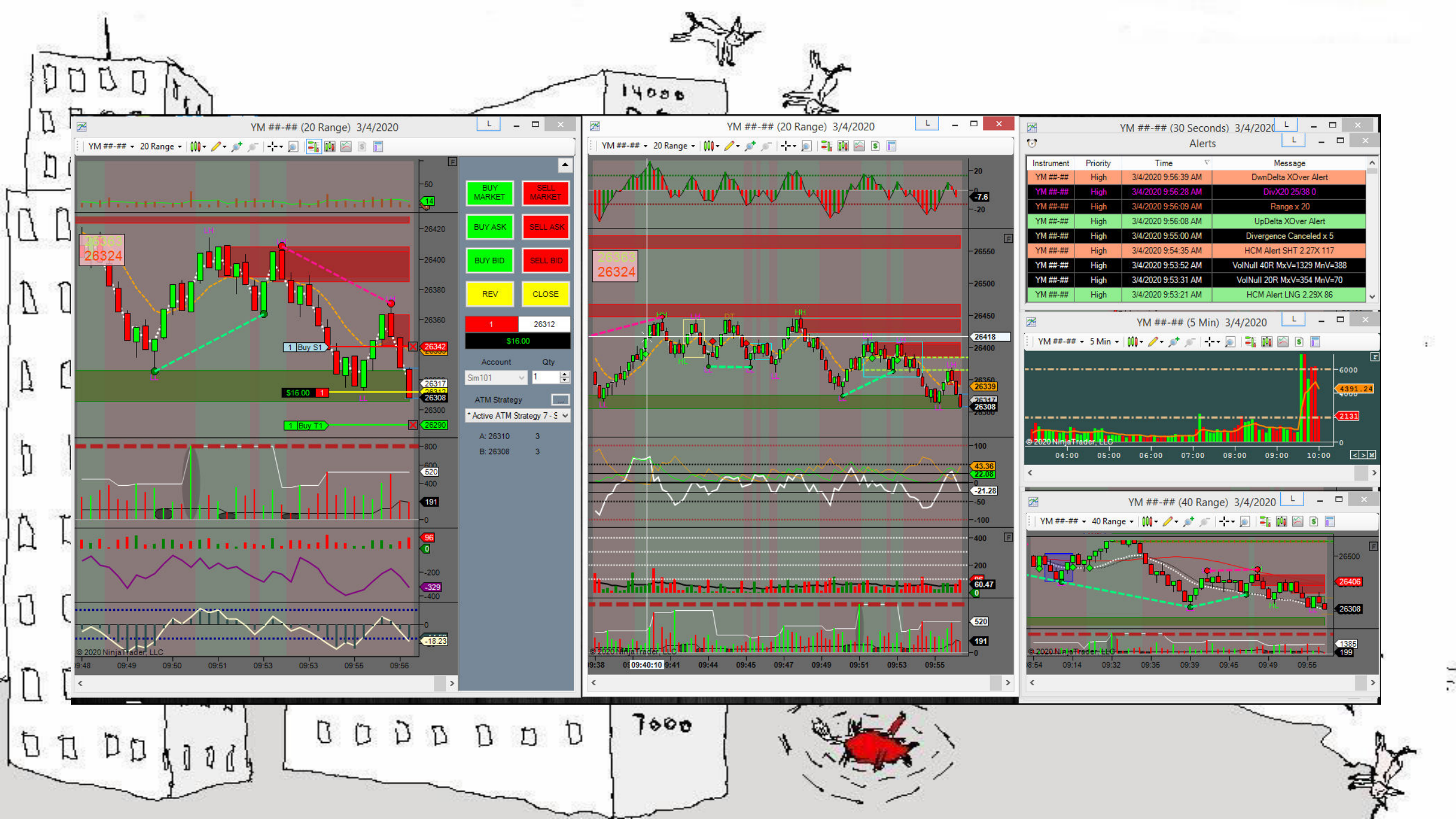
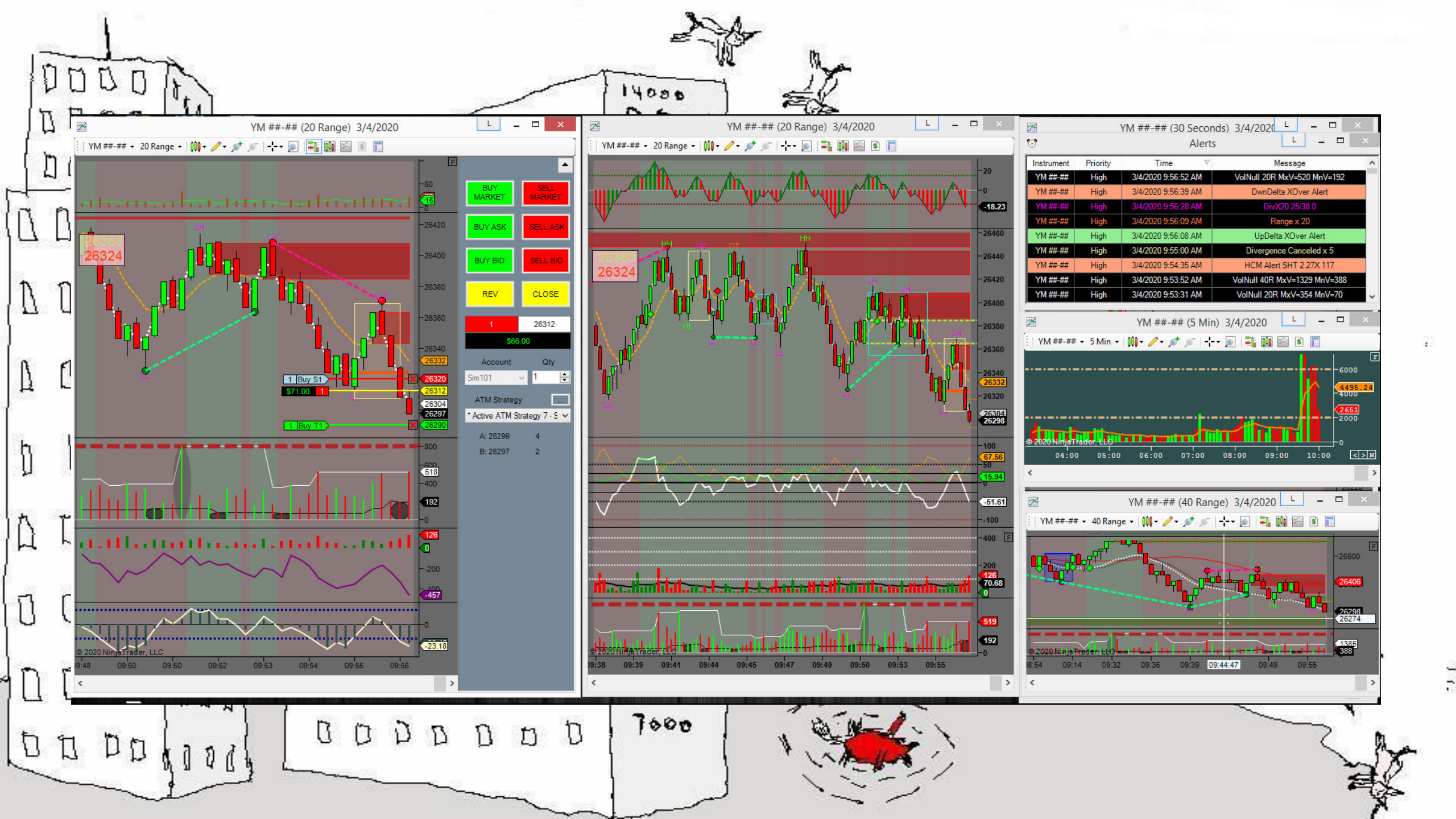
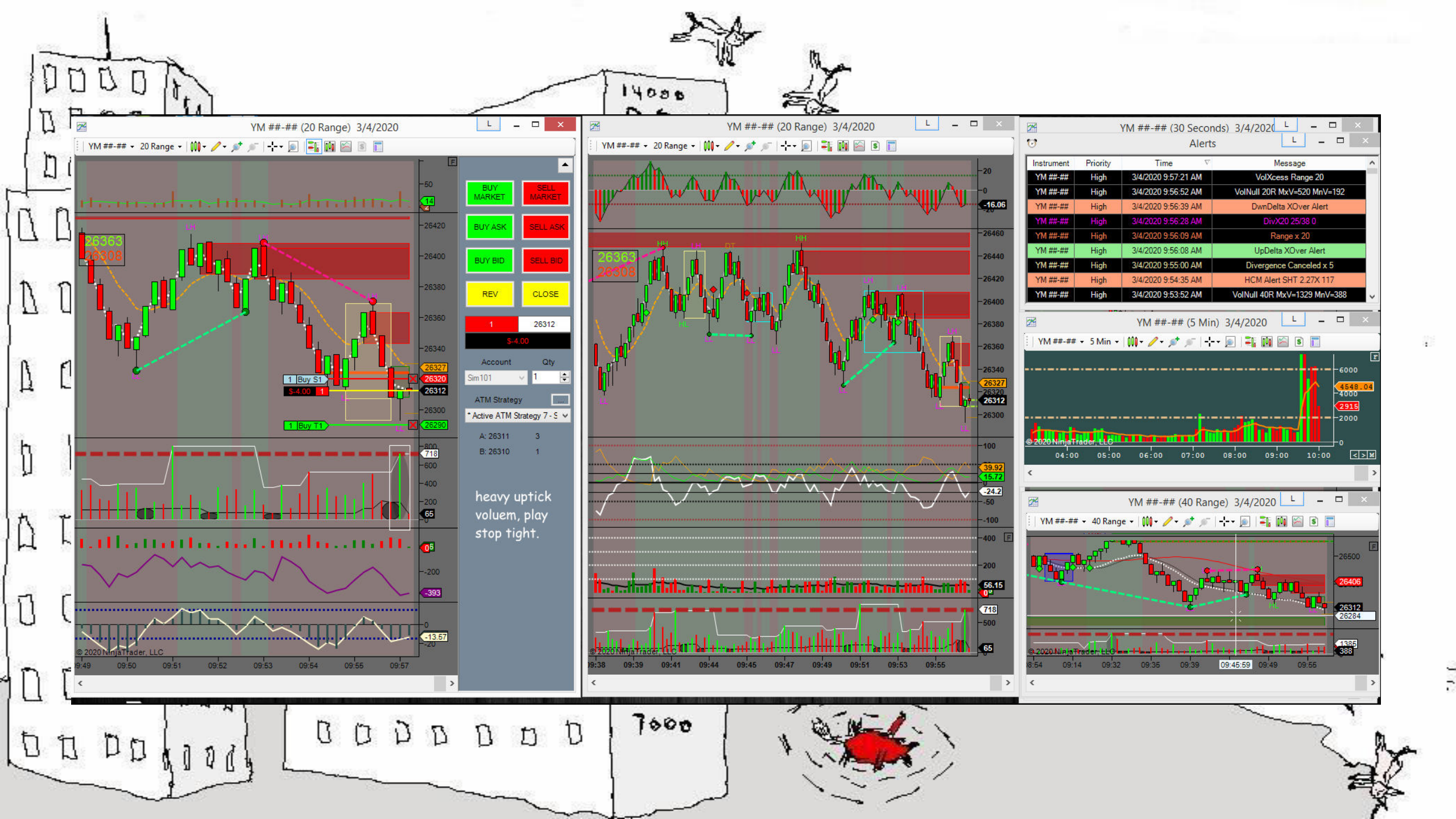

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
112.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26413 2
B: 26411 3
STOPPED OUT
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:41:45 AM Range x 20
YM ##-## High 3/4/2020 9:41:24 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:41:24 AM DivX20 49/32 1
YM ##-## High 3/4/2020 9:41:01 AM Range x 20
YM ##-## High 3/4/2020 9:40:52 AM HCM Alert SHT 2.69X 175
YM ##-## High 3/4/2020 9:40:52 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 9:40:25 AM Range x 20
YM ##-## High 3/4/2020 9:40:11 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:40:01 AM DivX5 722/91 7
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26404
26346
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
112.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 7 - S
A: 26379 3
B: 26377 2
Wild swings play sellstop if support breaks on 40 tick chart.
1 Sell STP
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:52:05 AM VolNull 20R MxV=806 MnV=80
YM ##-## High 3/4/2020 9:52:03 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:51:59 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 9:51:36 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:51:28 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:51:28 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 9:50:40 AM VolNull 20R MxV=392 MnV=126
YM ##-## High 3/4/2020 9:50:34 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:50:05 AM VolNull 40R MxV=1217 MnV=445
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26312
$16.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 7 - S
A: 26310 3
B: 26308 3
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 3/4/2020 9:54:35 AM HCM Alert SHT 2.27X 117
YM ##-## High 3/4/2020 9:53:52 AM VolNull 40R MxV=1329 MnV=388
YM ##-## High 3/4/2020 9:53:31 AM VolNull 20R MxV=354 MnV=70
YM ##-## High 3/4/2020 9:53:21 AM HCM Alert LNG 2.29X 86
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26312
$66.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 7 - S
A: 26299 4
B: 26297 2
1 Buy S1
$71.00
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 3/4/2020 9:54:35 AM HCM Alert SHT 2.27X 117
YM ##-## High 3/4/2020 9:53:52 AM VolNull 40R MxV=1329 MnV=388
YM ##-## High 3/4/2020 9:53:31 AM VolNull 20R MxV=354 MnV=70
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
heavy uptick voluem, play stop tight.
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 3/4/2020 9:54:35 AM HCM Alert SHT 2.27X 117
YM ##-## High 3/4/2020 9:53:52 AM VolNull 40R MxV=1329 MnV=388
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
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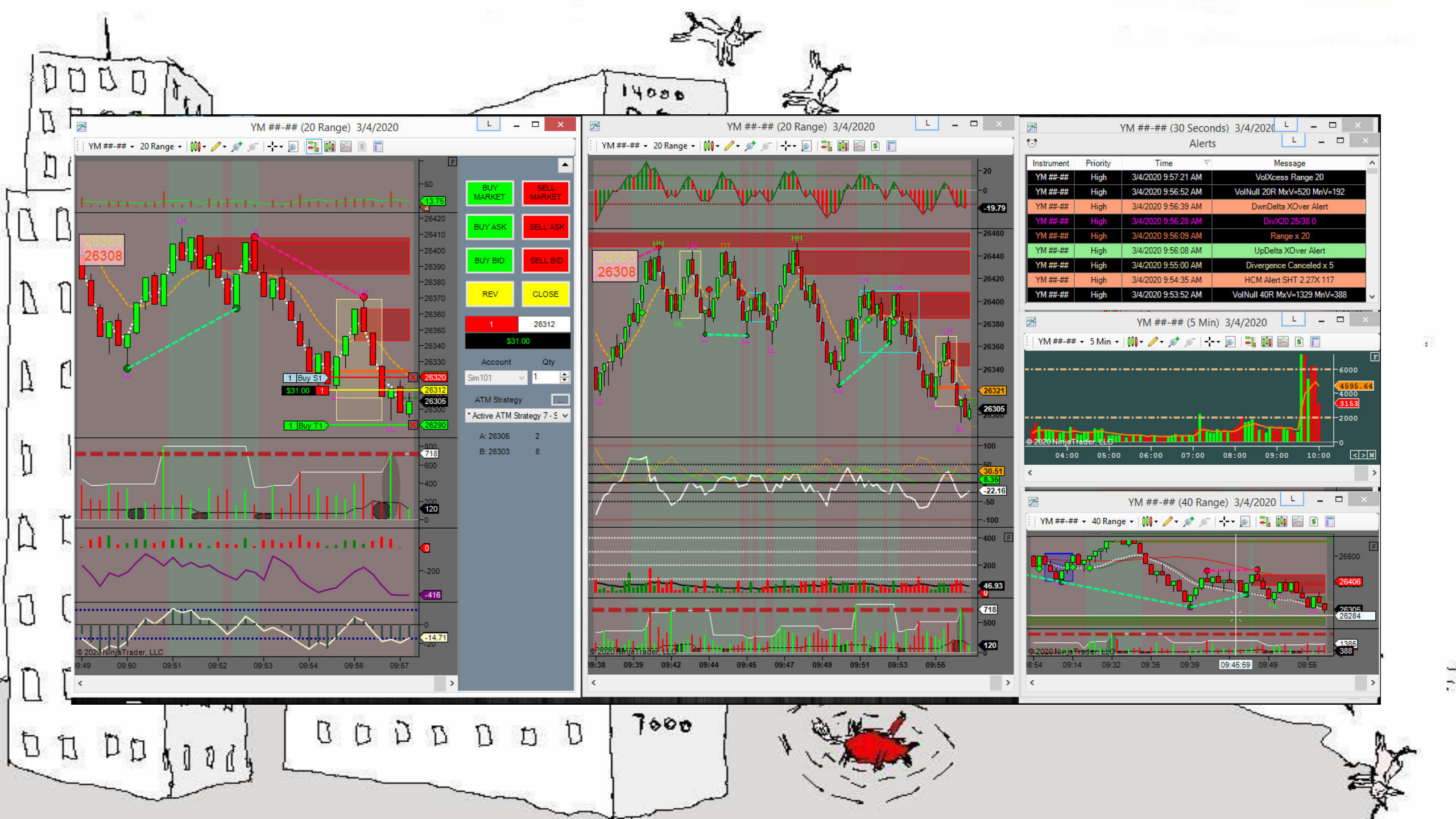
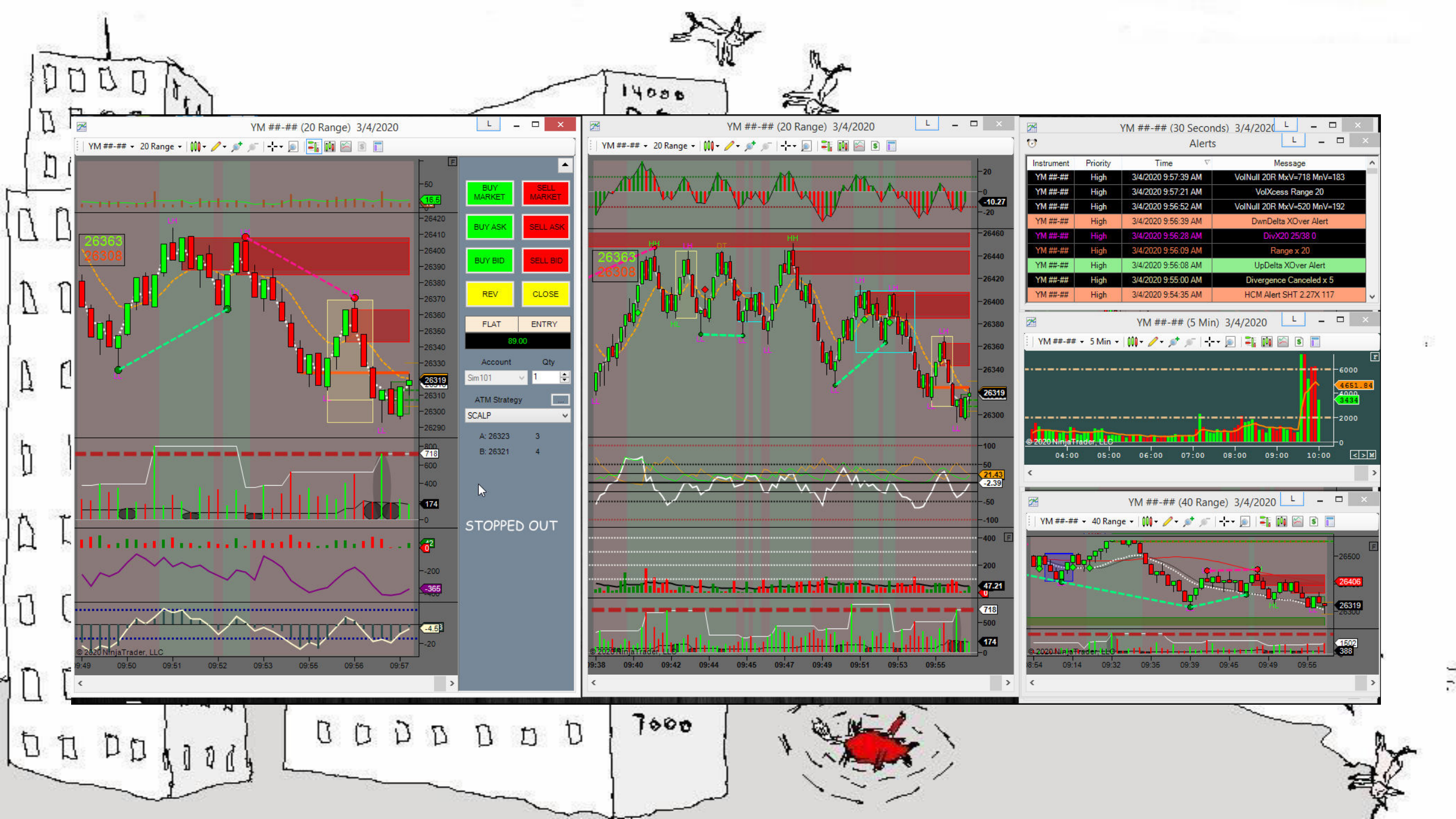
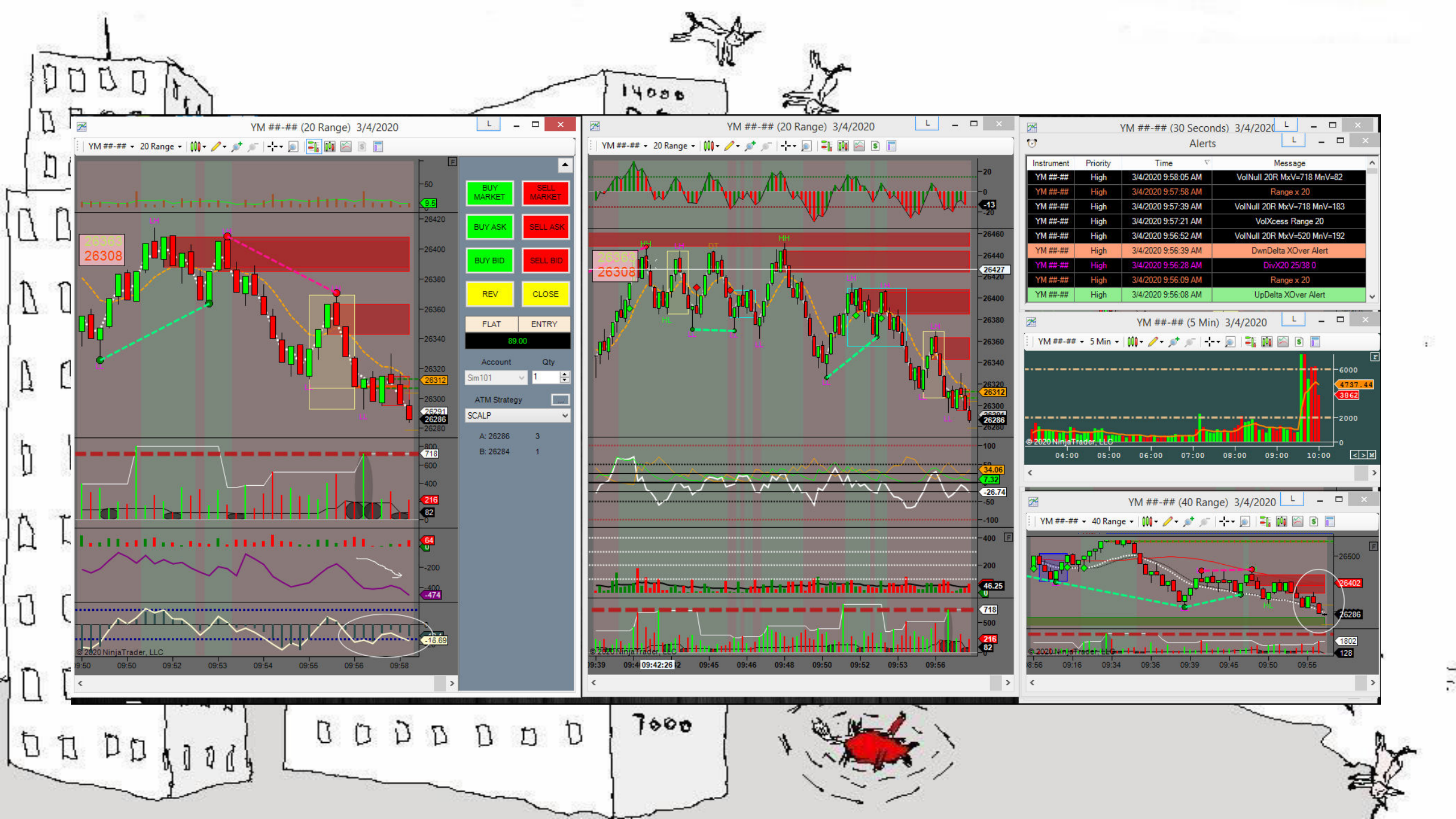
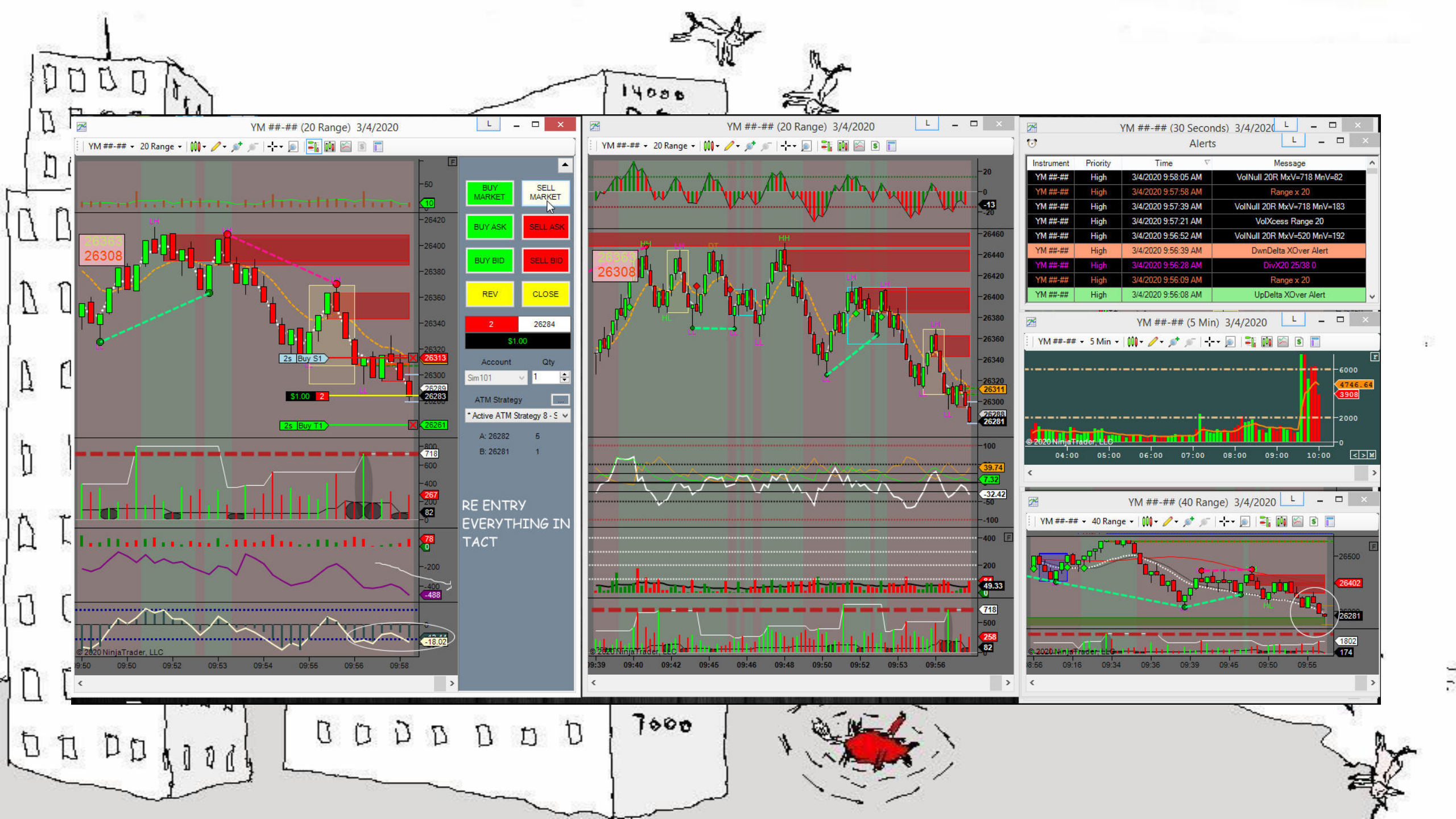

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26312
$31.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 7 - S
A: 26305 2
B: 26303 8
1 Buy S1
$31.00
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 3/4/2020 9:54:35 AM HCM Alert SHT 2.27X 117
YM ##-## High 3/4/2020 9:53:52 AM VolNull 40R MxV=1329 MnV=388
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26363
26308
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
89.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26323 3
B: 26321 4
STOPPED OUT
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:57:39 AM VolNull 20R MxV=718 MnV=183
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 3/4/2020 9:54:35 AM HCM Alert SHT 2.27X 117
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
89.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26286 3
B: 26284 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:58:05 AM VolNull 20R MxV=718 MnV=82
YM ##-## High 3/4/2020 9:57:58 AM Range x 20
YM ##-## High 3/4/2020 9:57:39 AM VolNull 20R MxV=718 MnV=183
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
RE ENTRY EVERYTHING IN TACT
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:58:05 AM VolNull 20R MxV=718 MnV=82
YM ##-## High 3/4/2020 9:57:58 AM Range x 20
YM ##-## High 3/4/2020 9:57:39 AM VolNull 20R MxV=718 MnV=183
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
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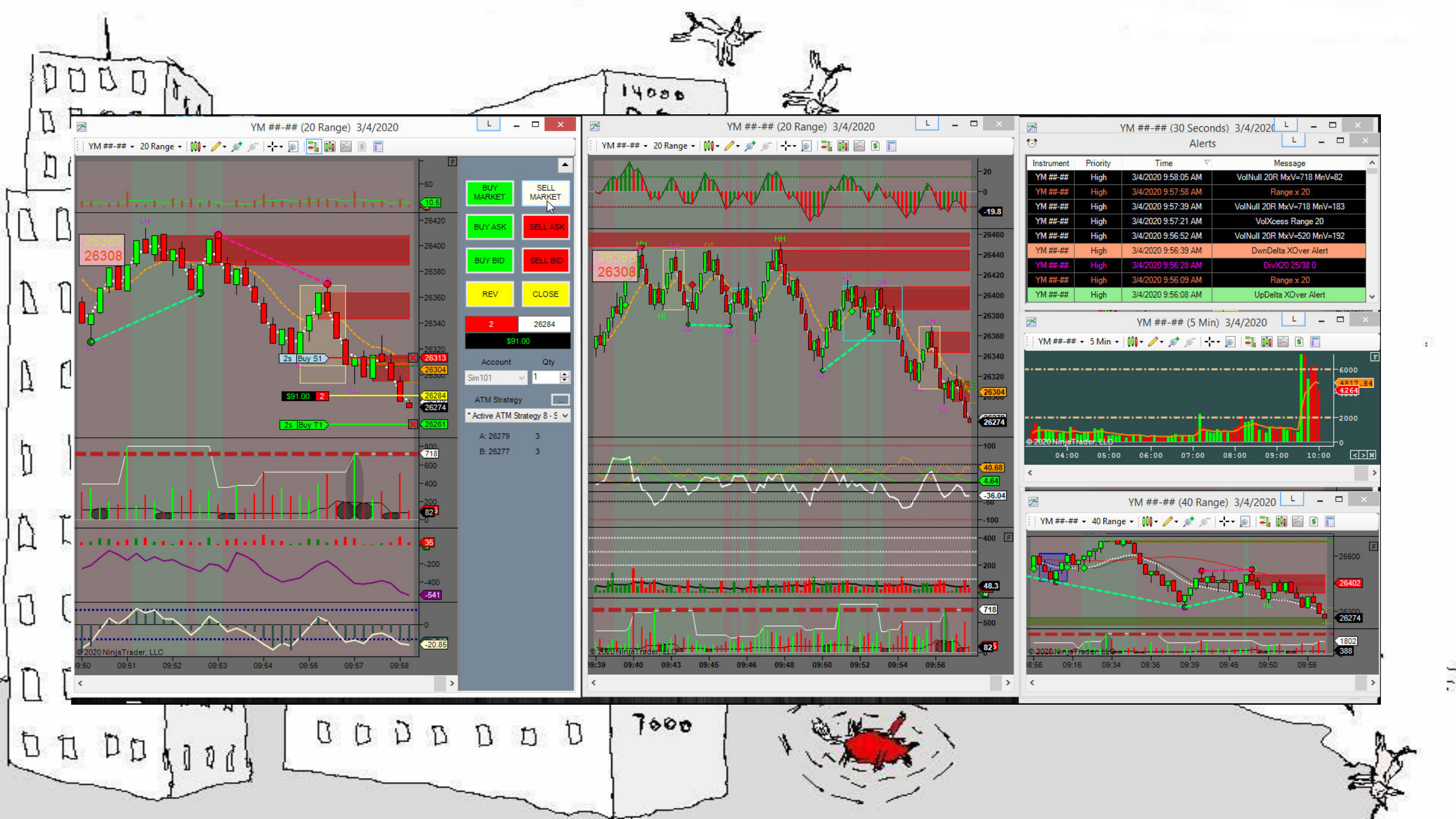
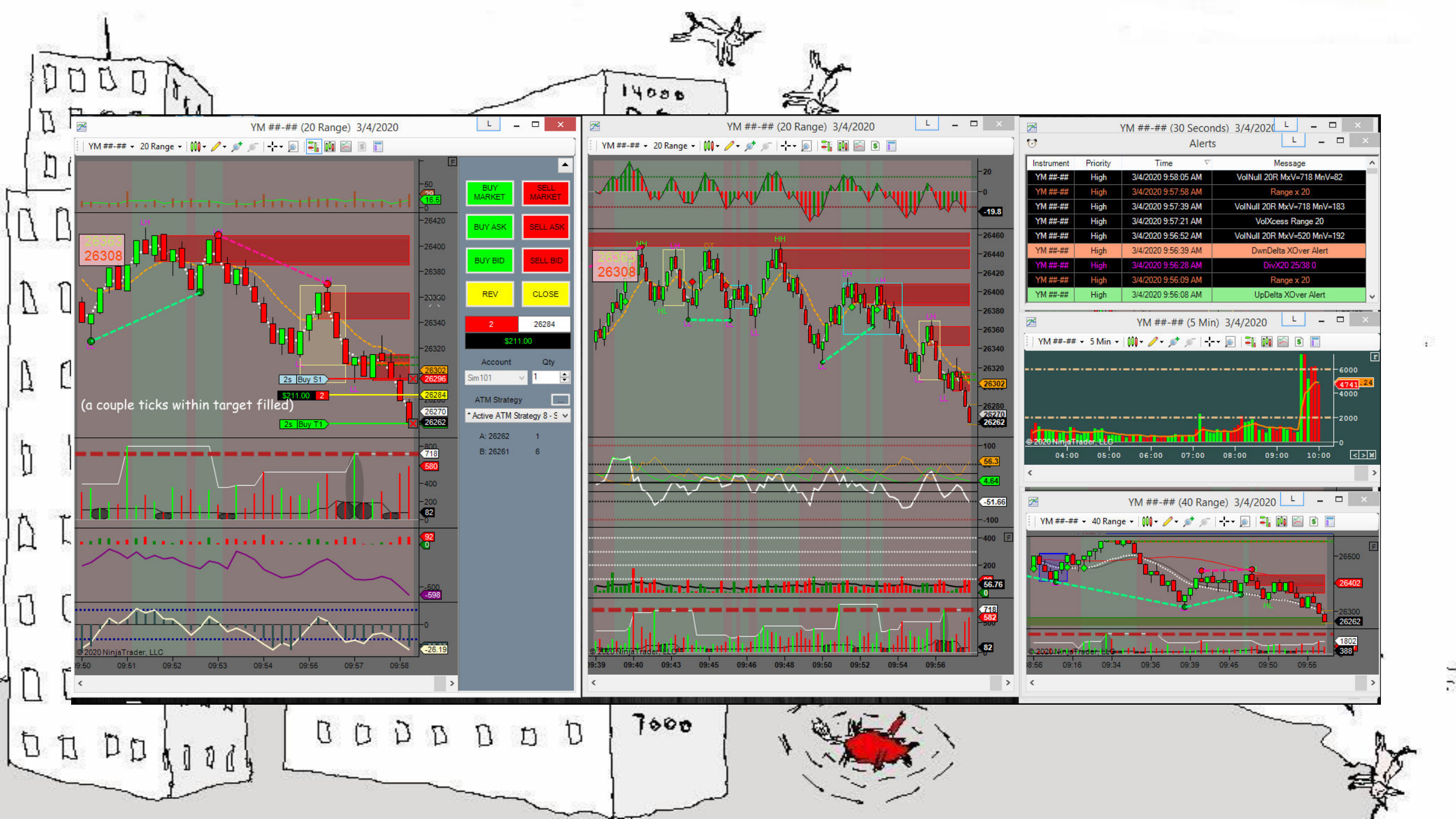
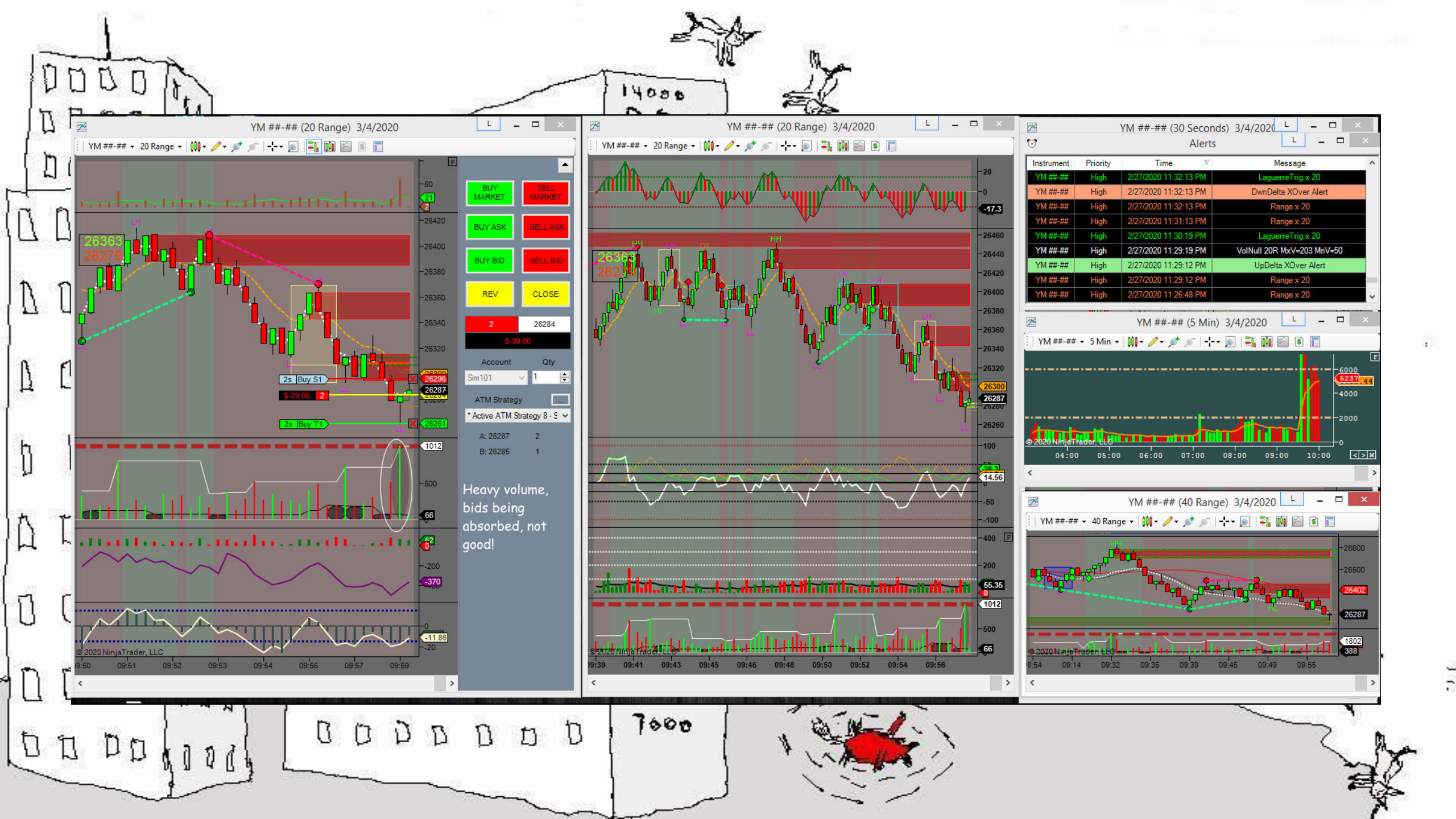
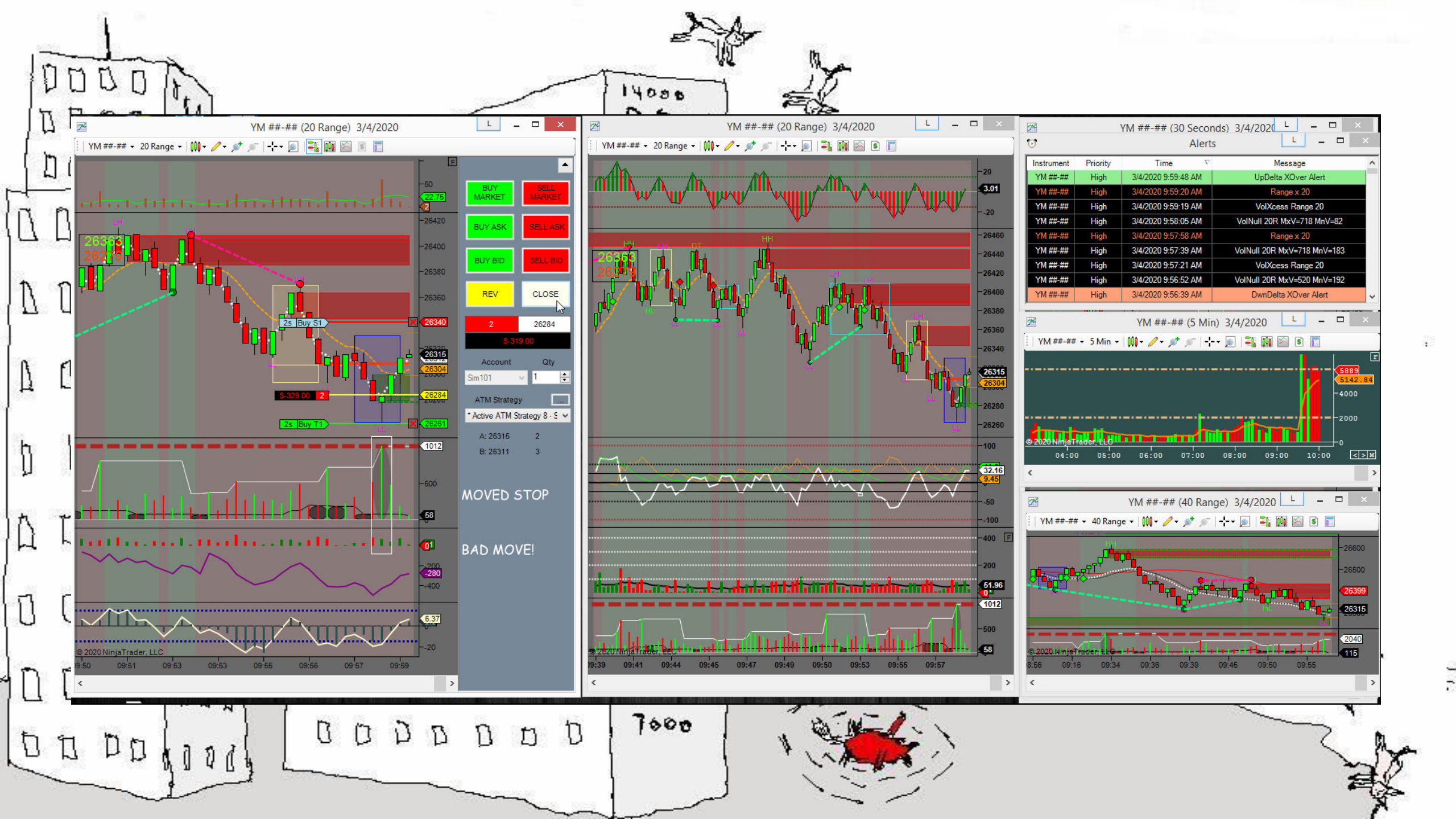
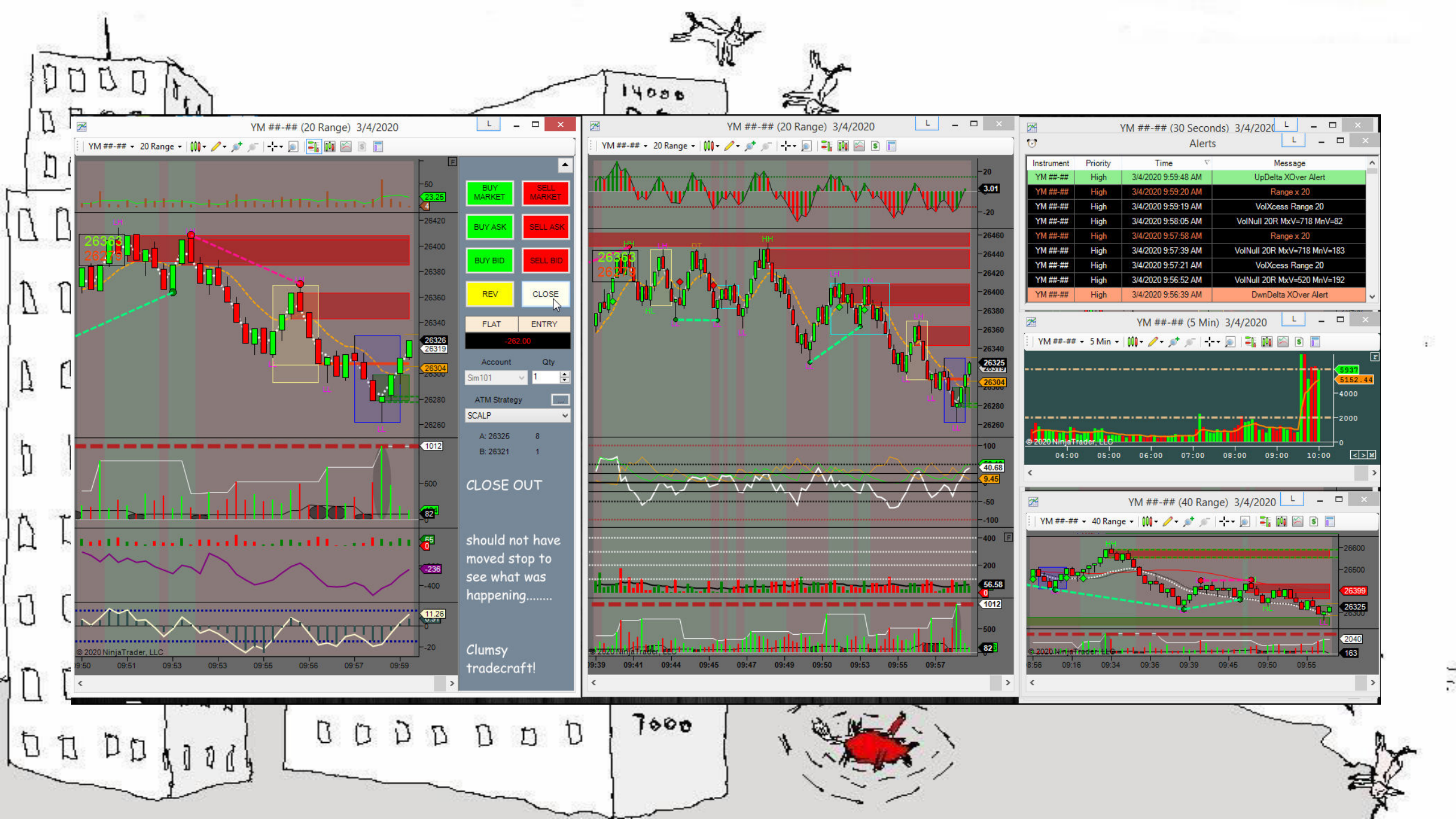
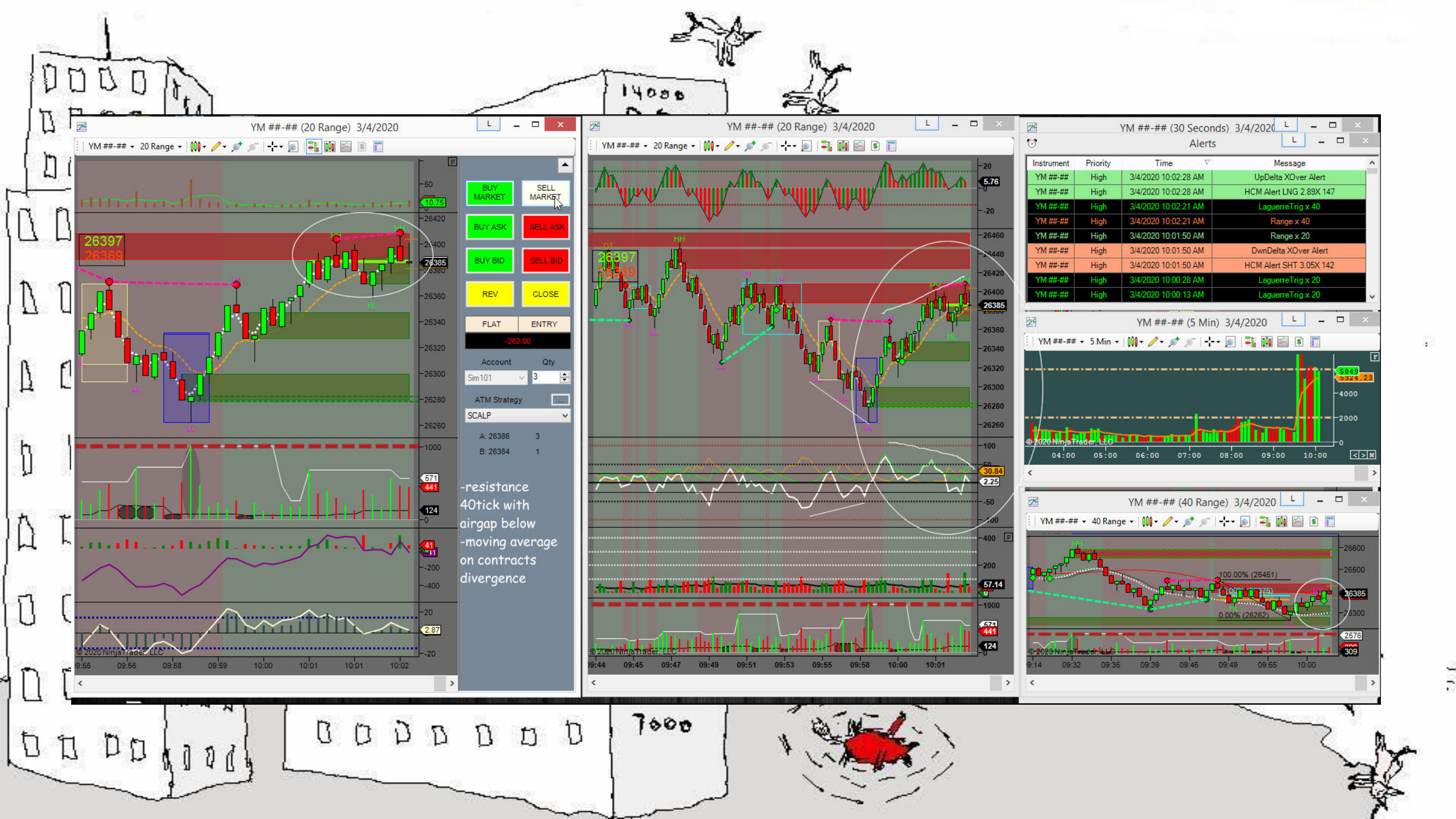

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26284
$91.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 8 - S
A: 26279 3
B: 26277 3
2s Buy S1
2s Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:58:05 AM VolNull 20R MxV=718 MnV=82
YM ##-## High 3/4/2020 9:57:58 AM Range x 20
YM ##-## High 3/4/2020 9:57:39 AM VolNull 20R MxV=718 MnV=183
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26308
(a couple ticks within target filled)
2s Buy S1
2s Buy T1
$211.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26284
$211.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 8 - S
A: 26262 1
B: 26261 6
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26308
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:58:05 AM VolNull 20R MxV=718 MnV=82
YM ##-## High 3/4/2020 9:57:58 AM Range x 20
YM ##-## High 3/4/2020 9:57:39 AM VolNull 20R MxV=718 MnV=183
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 9:56:28 AM DivX20 25/38 0
YM ##-## High 3/4/2020 9:56:09 AM Range x 20
YM ##-## High 3/4/2020 9:56:08 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26284
$-39.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 8 - S
A: 26287 2
B: 26285 1
Heavy volume, bids being absorbed, not good!
2s Buy S1
2s Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 2/27/2020 11:32:13 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:32:13 PM DwnDelta XOver Alert
YM ##-## High 2/27/2020 11:32:13 PM Range x 20
YM ##-## High 2/27/2020 11:31:13 PM Range x 20
YM ##-## High 2/27/2020 11:30:19 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:29:19 PM VolNull 20R MxV=203 MnV=50
YM ##-## High 2/27/2020 11:29:12 PM UpDelta XOver Alert
YM ##-## High 2/27/2020 11:29:12 PM Range x 20
YM ##-## High 2/27/2020 11:26:48 PM Range x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020


YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26284
$-319.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 8 - S
A: 26315 2
B: 26311 3
MOVED STOP
BAD MOVE!
2s Buy S1
2s Buy T1
$-329.00
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:59:48 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:59:20 AM Range x 20
YM ##-## High 3/4/2020 9:59:19 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:58:05 AM VolNull 20R MxV=718 MnV=82
YM ##-## High 3/4/2020 9:57:58 AM Range x 20
YM ##-## High 3/4/2020 9:57:39 AM VolNull 20R MxV=718 MnV=183
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-262.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26325 8
B: 26321 1
CLOSE OUT
should not have moved stop to see what was happening.....
Clumsy tradecraft!
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 9:59:48 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 9:59:20 AM Range x 20
YM ##-## High 3/4/2020 9:59:19 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:58:05 AM VolNull 20R MxV=718 MnV=82
YM ##-## High 3/4/2020 9:57:58 AM Range x 20
YM ##-## High 3/4/2020 9:57:39 AM VolNull 20R MxV=718 MnV=183
YM ##-## High 3/4/2020 9:57:21 AM VolXcess Range 20
YM ##-## High 3/4/2020 9:56:52 AM VolNull 20R MxV=520 MnV=192
YM ##-## High 3/4/2020 9:56:39 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-262.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26386 3
B: 26384 1
-resistance
40tick with
airgap below
-moving average
on contracts
divergence
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## High 3/4/2020 10:01:50 AM Range x 20
YM ##-## High 3/4/2020 10:01:50 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:01:50 AM HCM Alert SHT 3.05X 142
YM ##-## High 3/4/2020 10:00:28 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 10:00:13 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
100.00% (26451)
0.00% (26262)
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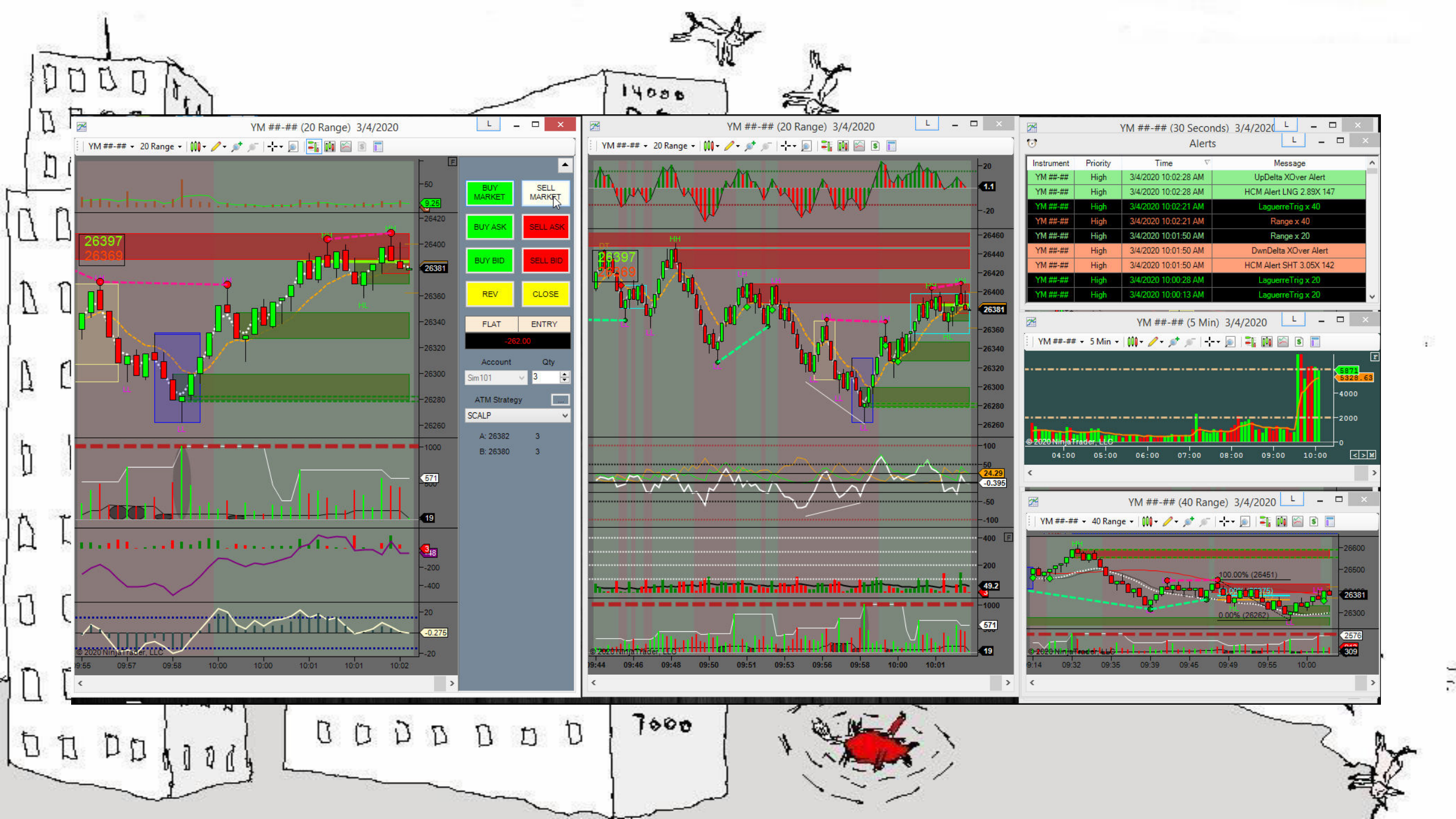
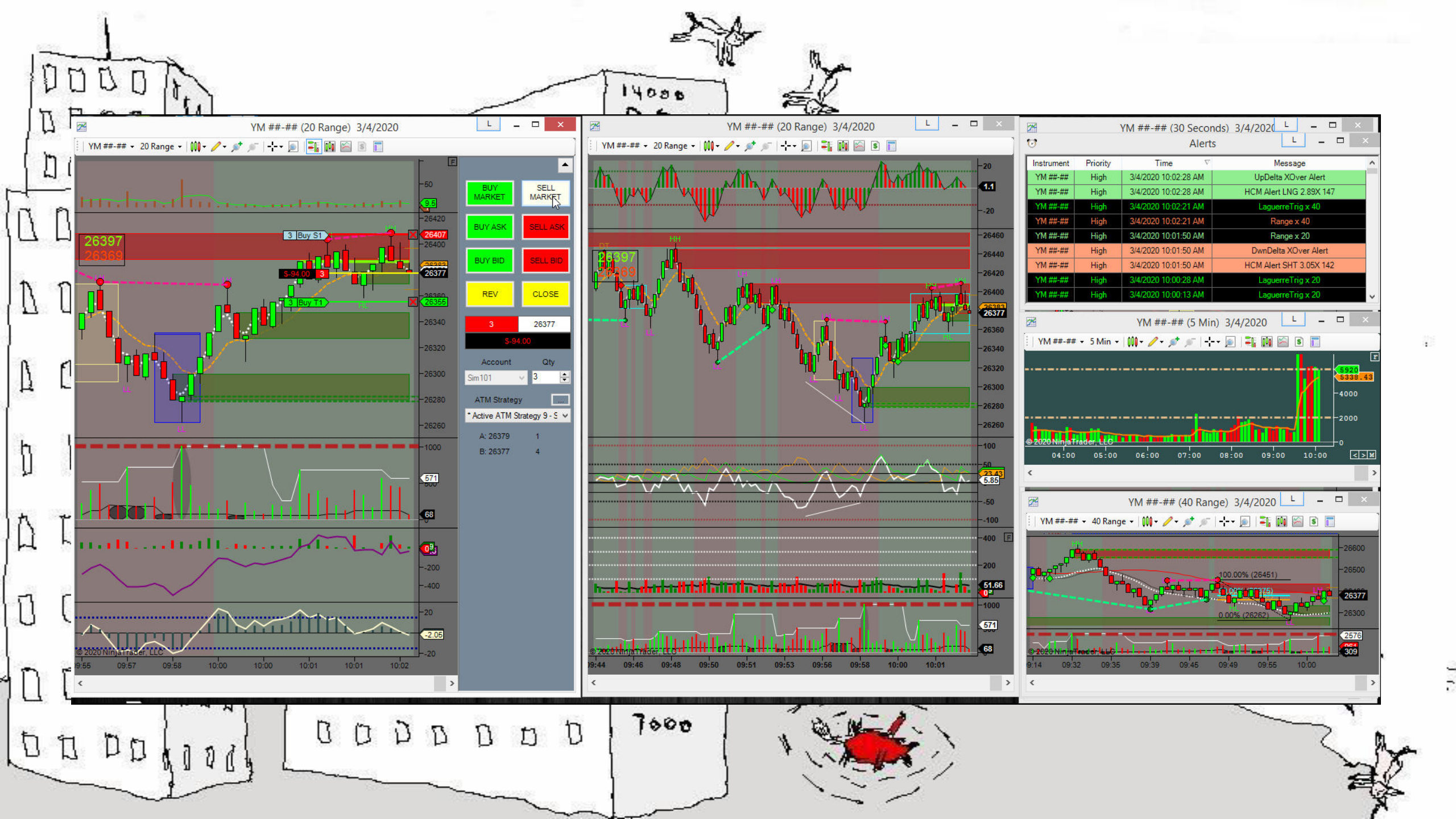
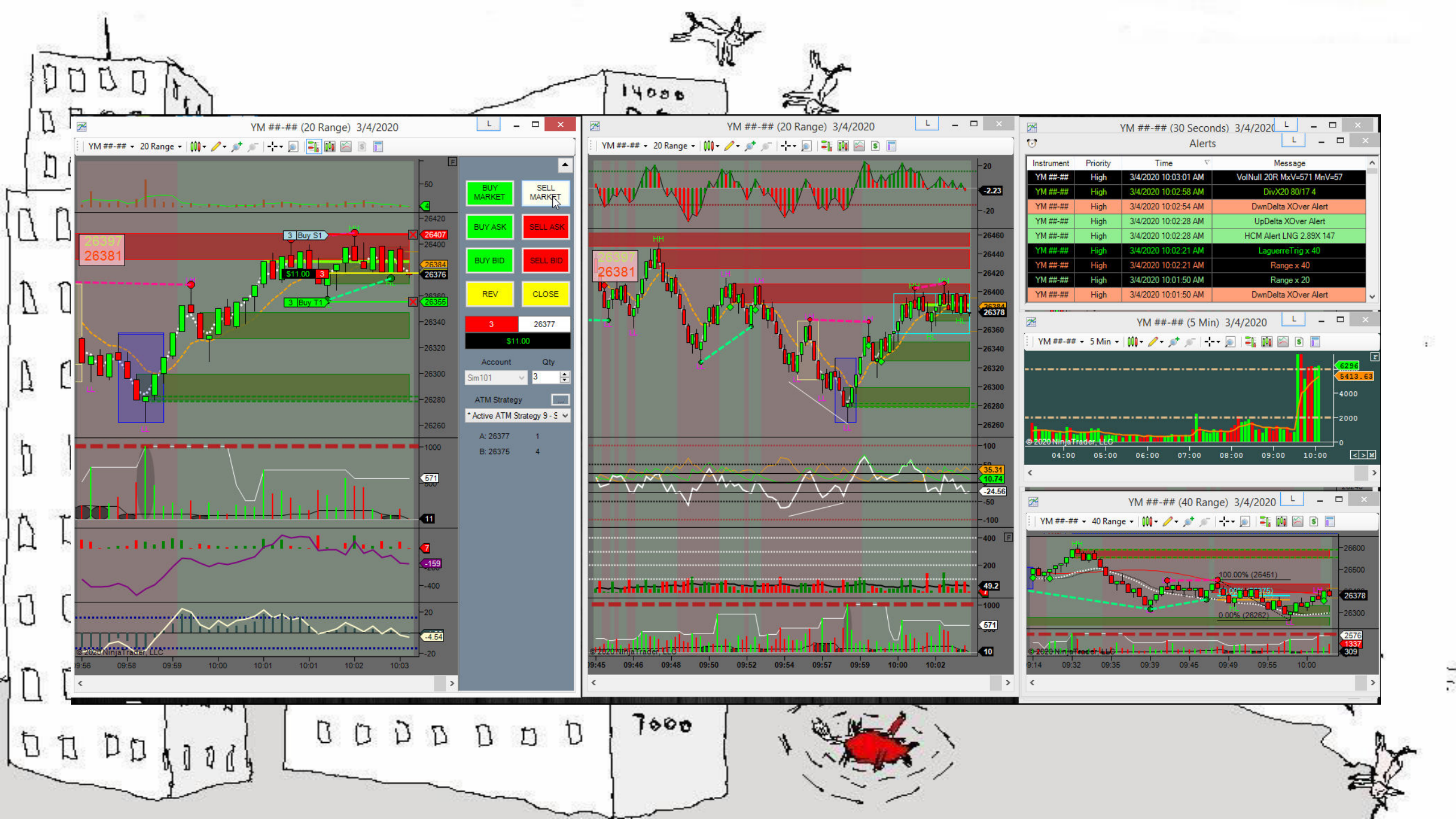
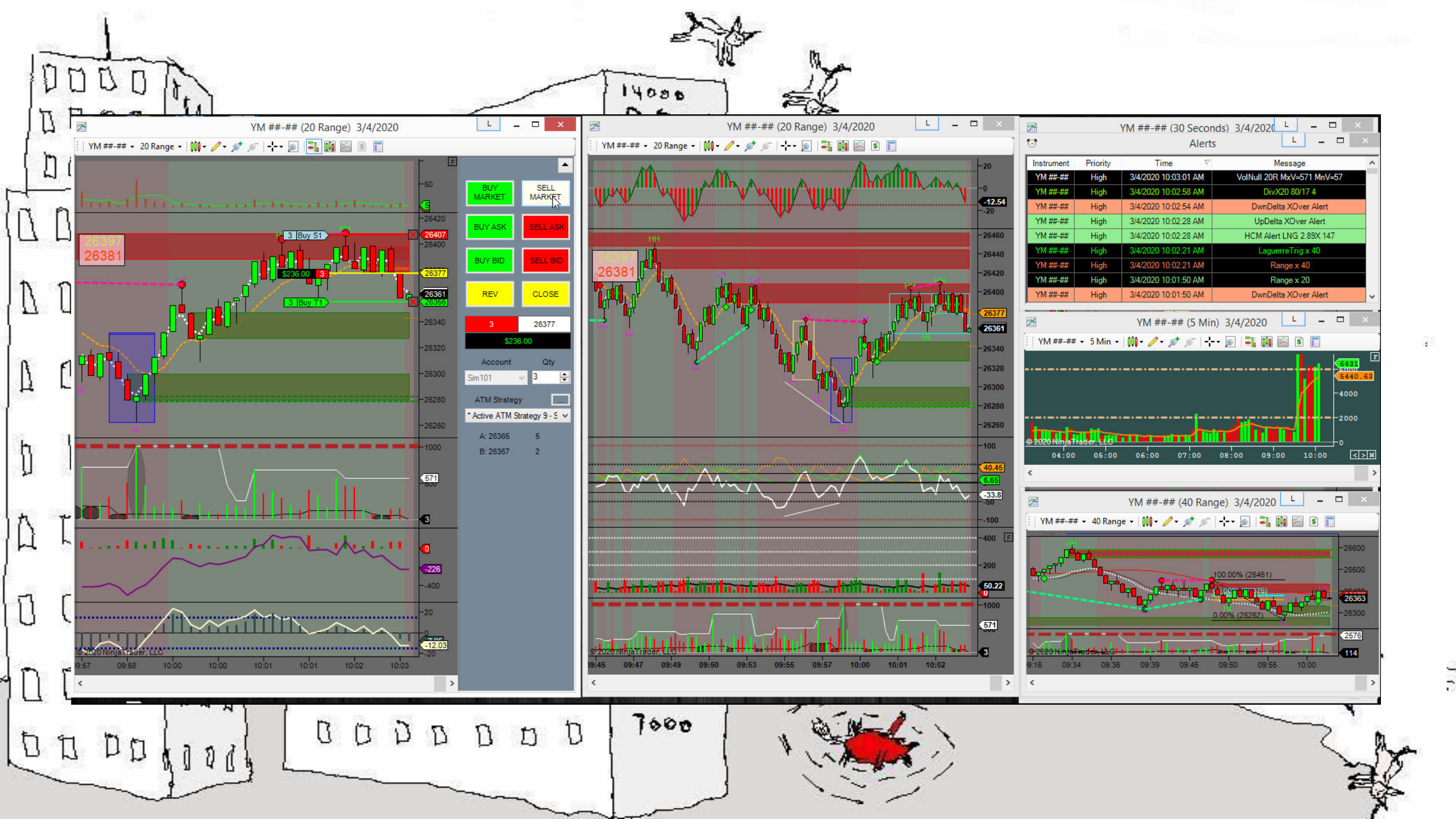
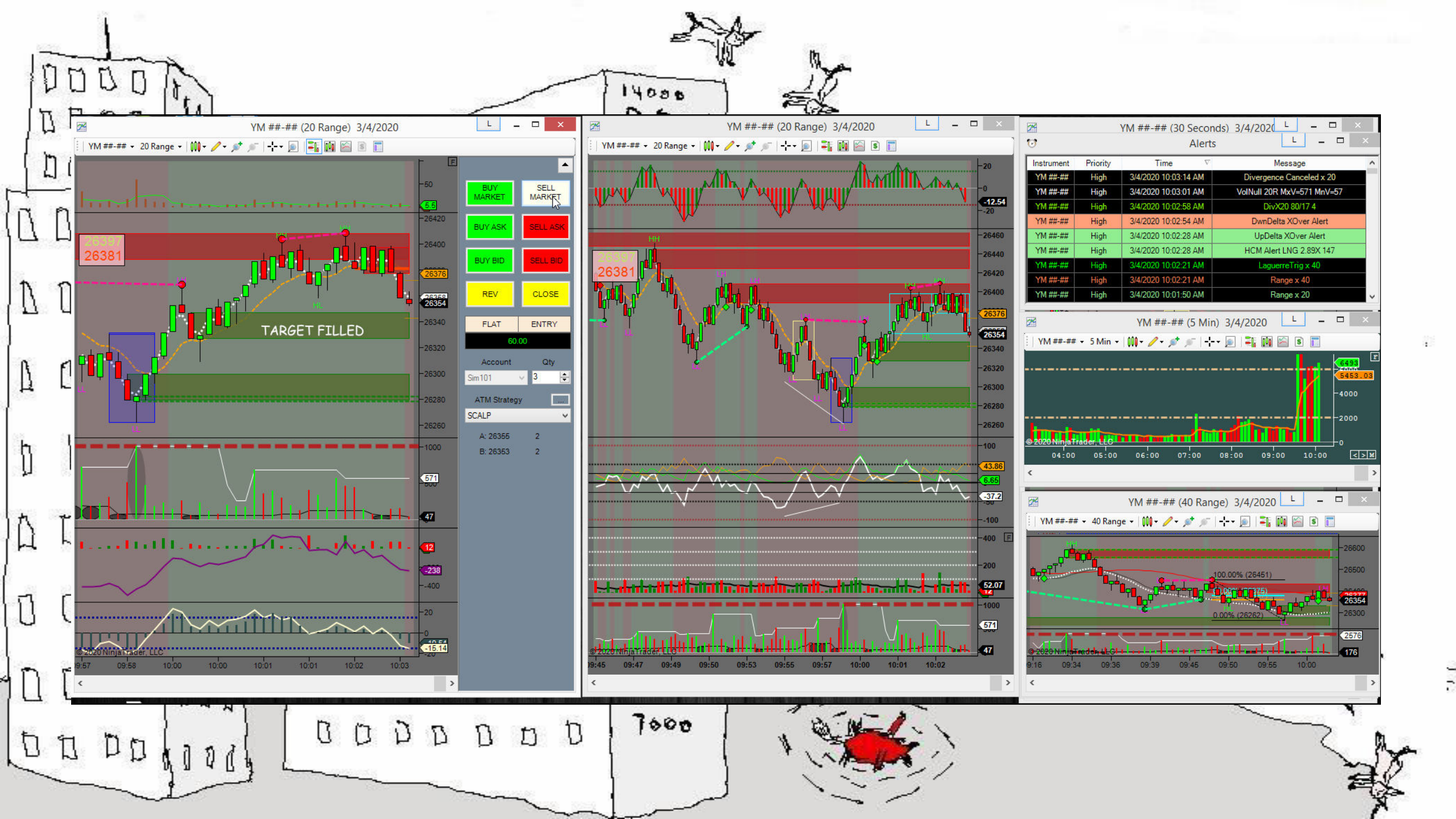

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26397
26369
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-262.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26382 3
B: 26380 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## High 3/4/2020 10:01:50 AM Range x 20
YM ##-## High 3/4/2020 10:01:50 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:01:50 AM HCM Alert SHT 3.05X 142
YM ##-## High 3/4/2020 10:00:28 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 10:00:13 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26451)
0.00% (26262)


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26377
$-94.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 9 - S
A: 26379 1
B: 26377 4
3 Buy S1
3 Buy T1
26397
26369
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## High 3/4/2020 10:01:50 AM Range x 20
YM ##-## High 3/4/2020 10:01:50 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:01:50 AM HCM Alert SHT 3.05X 142
YM ##-## High 3/4/2020 10:00:28 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 10:00:13 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26451)
0.00% (26262)


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26377
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 9 - S
A: 26377 1
B: 26375 4
3 Buy S1
3 Buy T1
26397
26381
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:03:01 AM VolNull 20R MxV=571 MnV=57
YM ##-## High 3/4/2020 10:02:58 AM DivX20 80/17 4
YM ##-## High 3/4/2020 10:02:54 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## High 3/4/2020 10:01:50 AM Range x 20
YM ##-## High 3/4/2020 10:01:50 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26451)
0.00% (26262)
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26377
$236.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 9 - S
A: 26365 5
B: 26357 2
3 Buy S1
3 Buy T1
26397
26381
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:03:01 AM VolNull 20R MxV=571 MnV=57
YM ##-## High 3/4/2020 10:02:58 AM DivX20 80/17 4
YM ##-## High 3/4/2020 10:02:54 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## High 3/4/2020 10:01:50 AM Range x 20
YM ##-## High 3/4/2020 10:01:50 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26451)
0.00% (26262)


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26397
26381
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
60.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26355 2
B: 26353 2
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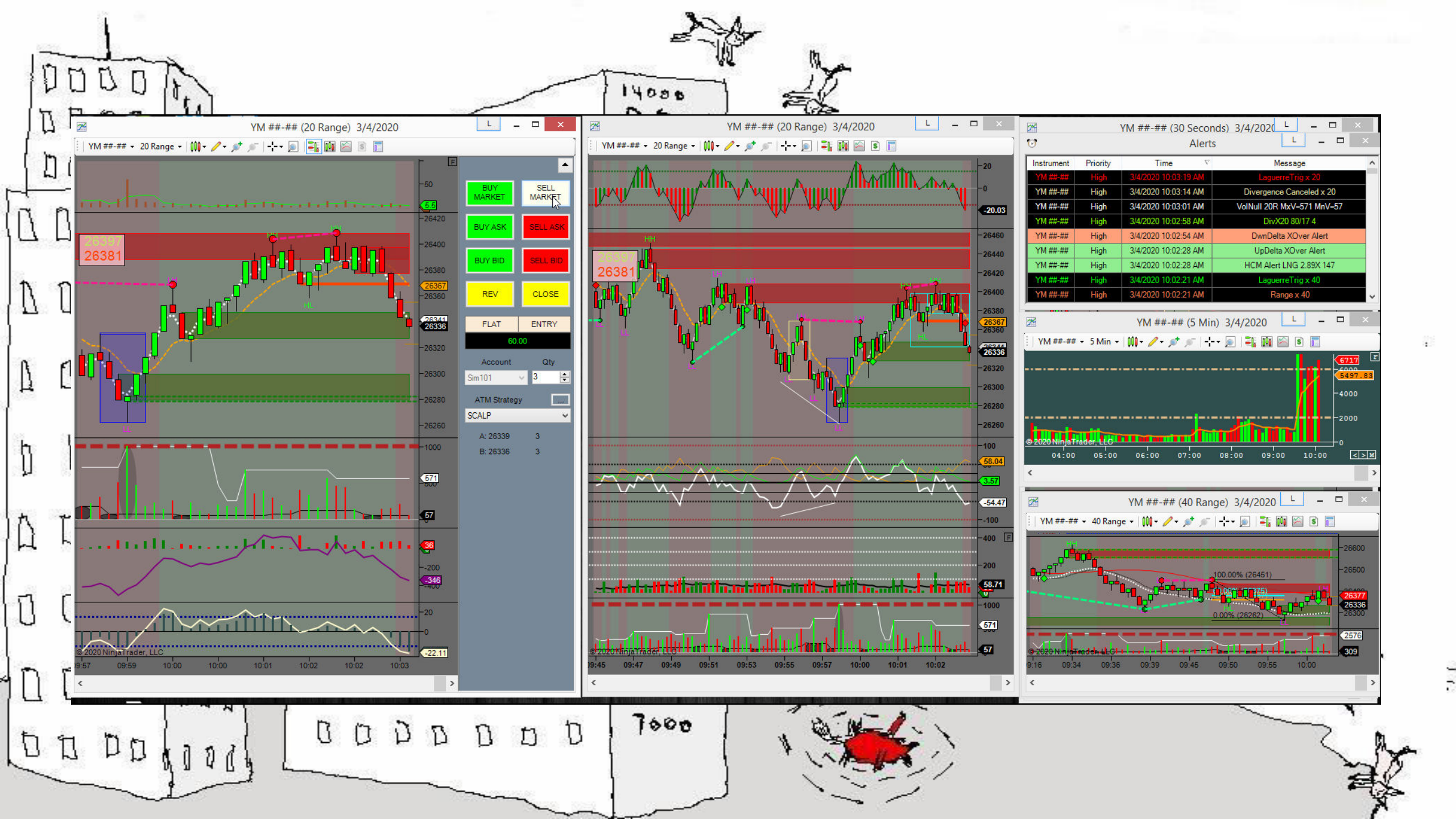
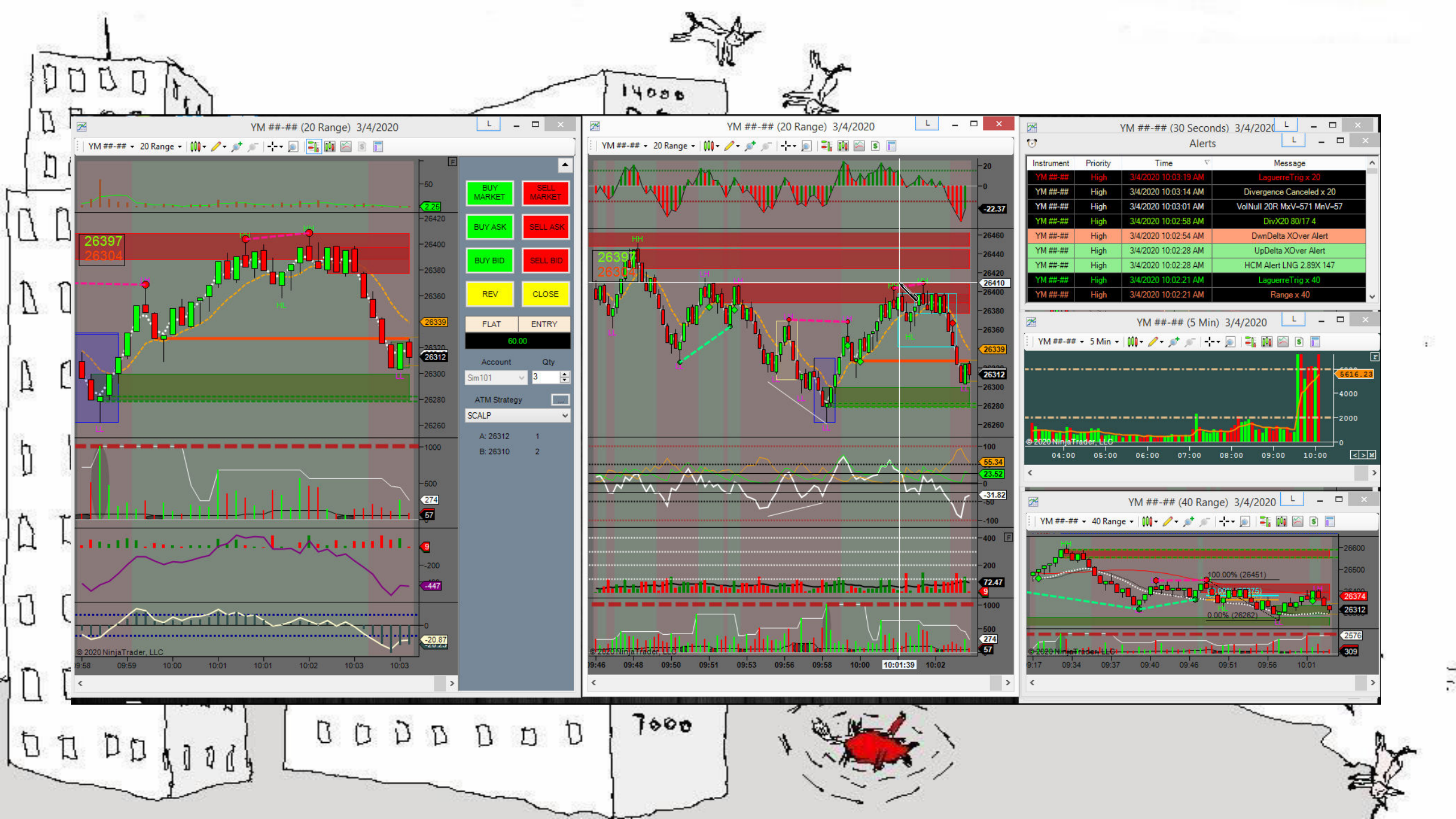
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26397
26381
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:03:14 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:03:01 AM VolNull 20R MxV=571 MnV=57
YM ##-## High 3/4/2020 10:02:58 AM DivX20 80/17 4
YM ##-## High 3/4/2020 10:02:54 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## High 3/4/2020 10:01:50 AM Range x 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26451)
0.00% (26262)
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
60.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26339 3
B: 26336 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:03:19 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 10:03:14 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:03:01 AM VolNull 20R MxV=571 MnV=57
YM ##-## High 3/4/2020 10:02:58 AM DivX20 80/17 4
YM ##-## High 3/4/2020 10:02:54 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26451)
0.00% (26262)


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
60.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26312 1
B: 26310 2
26397
26304
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26397
26304
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:03:19 AM LaguerreTrig x 20
YM ##-## High 3/4/2020 10:03:14 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:03:01 AM VolNull 20R MxV=571 MnV=57
YM ##-## High 3/4/2020 10:02:58 AM DivX20 80/17 4
YM ##-## High 3/4/2020 10:02:54 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:02:28 AM HCM Alert LNG 2.89X 147
YM ##-## High 3/4/2020 10:02:21 AM LaguerreTrig x 40
YM ##-## High 3/4/2020 10:02:21 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
100.00% (26451)
0.00% (26262)
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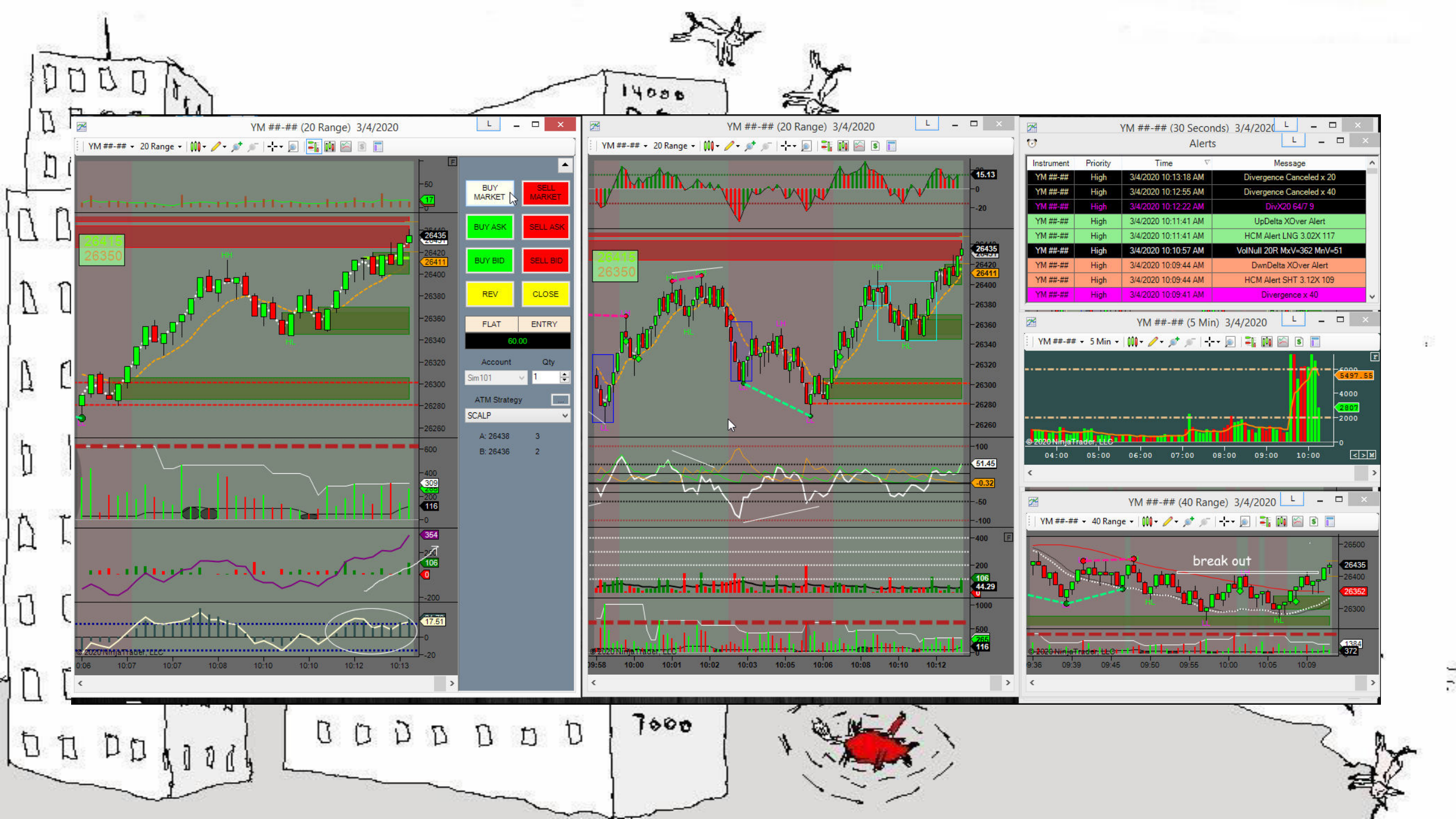
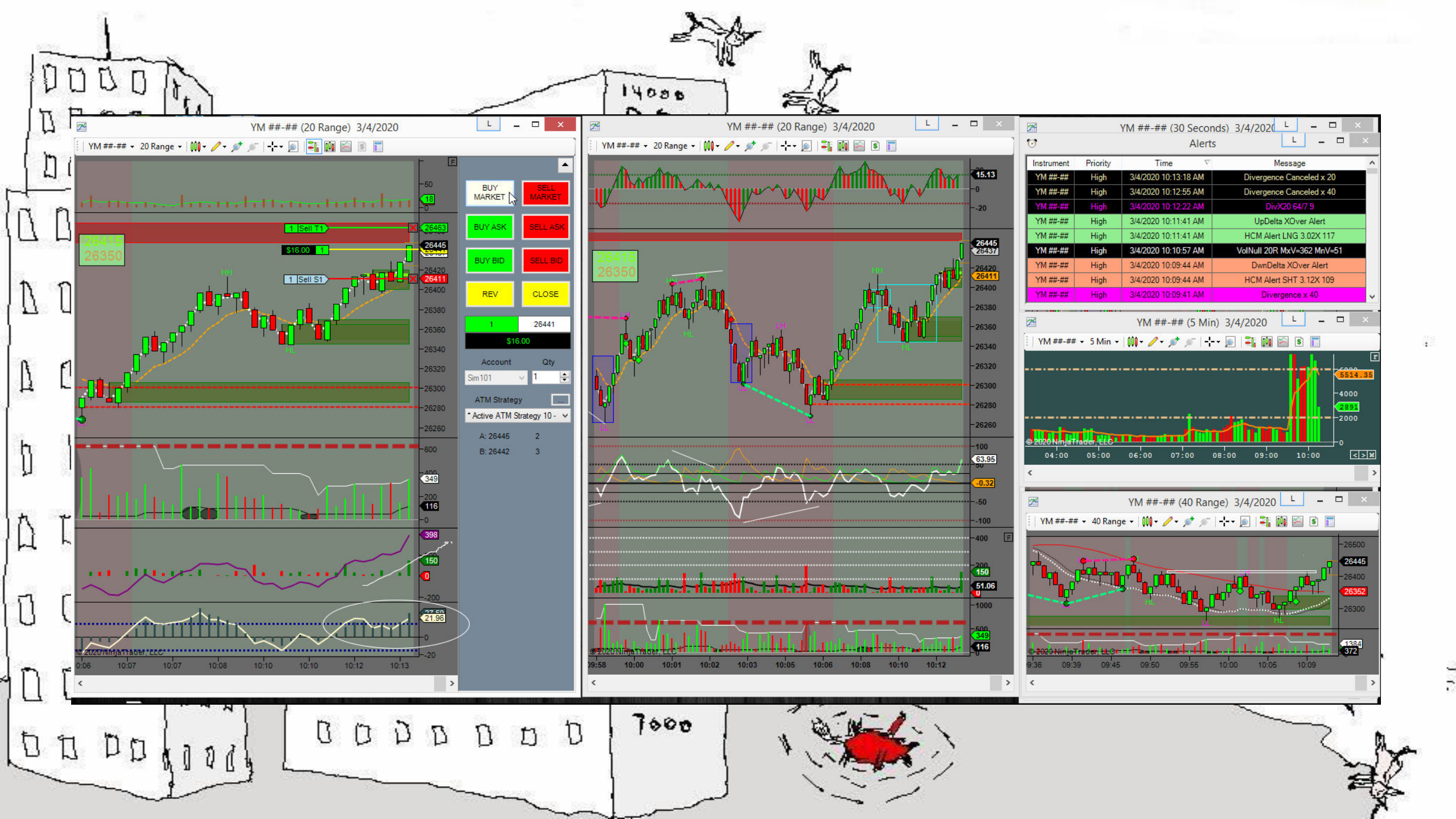

YM ##-## (20 Range) 3/4/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
60.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26438 3
B: 26436 2
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:13:18 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:12:55 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 10:12:22 AM DivX20 64/7 9
YM ##-## High 3/4/2020 10:11:41 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:11:41 AM HCM Alert LNG 3.02X 117
YM ##-## High 3/4/2020 10:10:57 AM VolNull 20R MxV=362 MnV=51
YM ##-## High 3/4/2020 10:09:44 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:09:44 AM HCM Alert SHT 3.12X 109
YM ##-## High 3/4/2020 10:09:41 AM Divergence x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## (40 Range) 3/4/2020
break out


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 10 -
A: 26445 2
B: 26442 3
1 Sell T1
$16.00
1 Sell S1
26445
26411
26463
26441
$16.00
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## High 3/4/2020 10:13:18 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:12:55 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 10:12:22 AM DivX20 64/7 9
YM ##-## High 3/4/2020 10:11:41 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:11:41 AM HCM Alert LNG 3.02X 117
YM ##-## High 3/4/2020 10:10:57 AM VolNull 20R MxV=362 MnV=51
YM ##-## High 3/4/2020 10:09:44 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:09:44 AM HCM Alert SHT 3.12X 109
YM ##-## High 3/4/2020 10:09:41 AM Divergence x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
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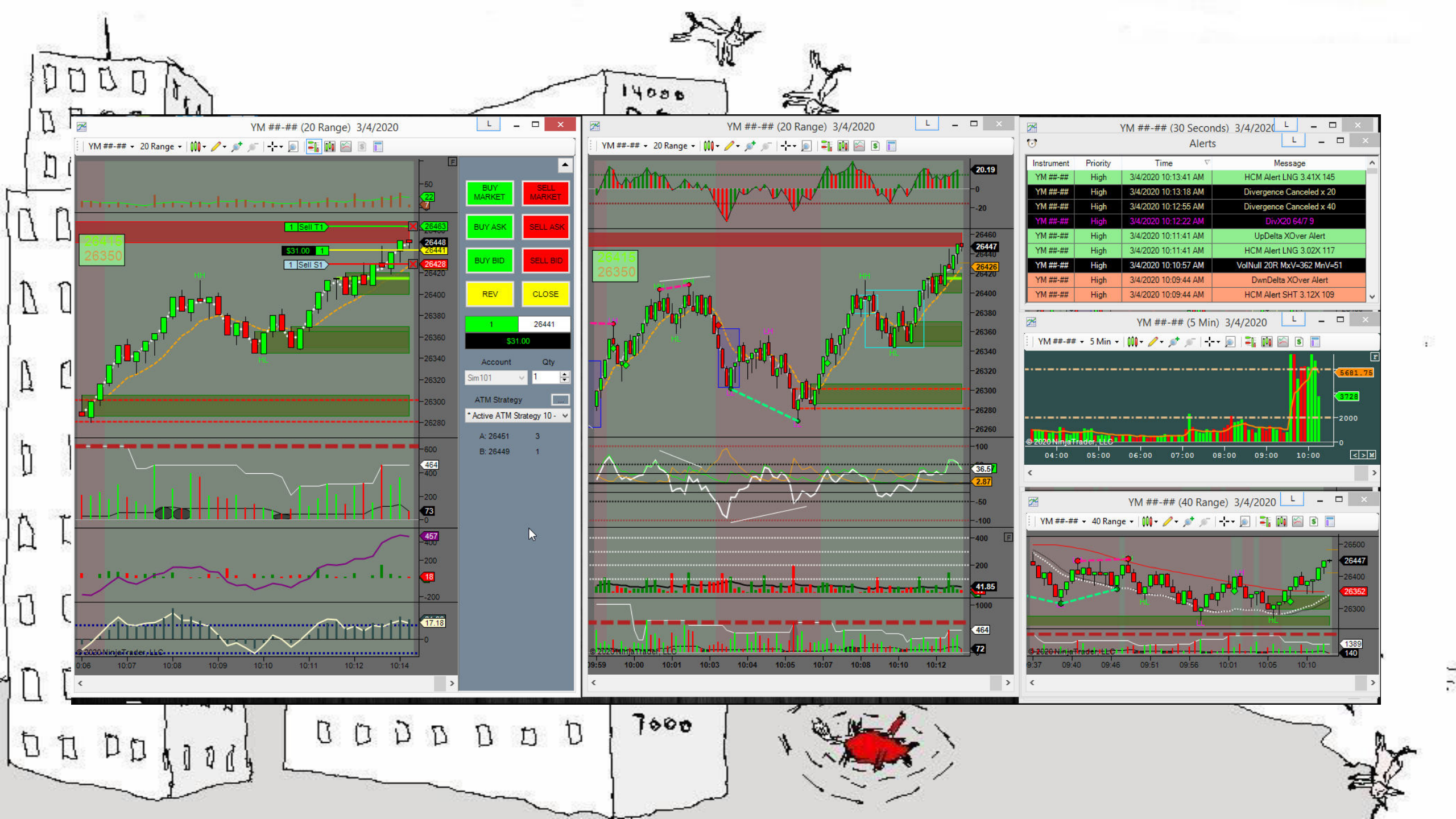
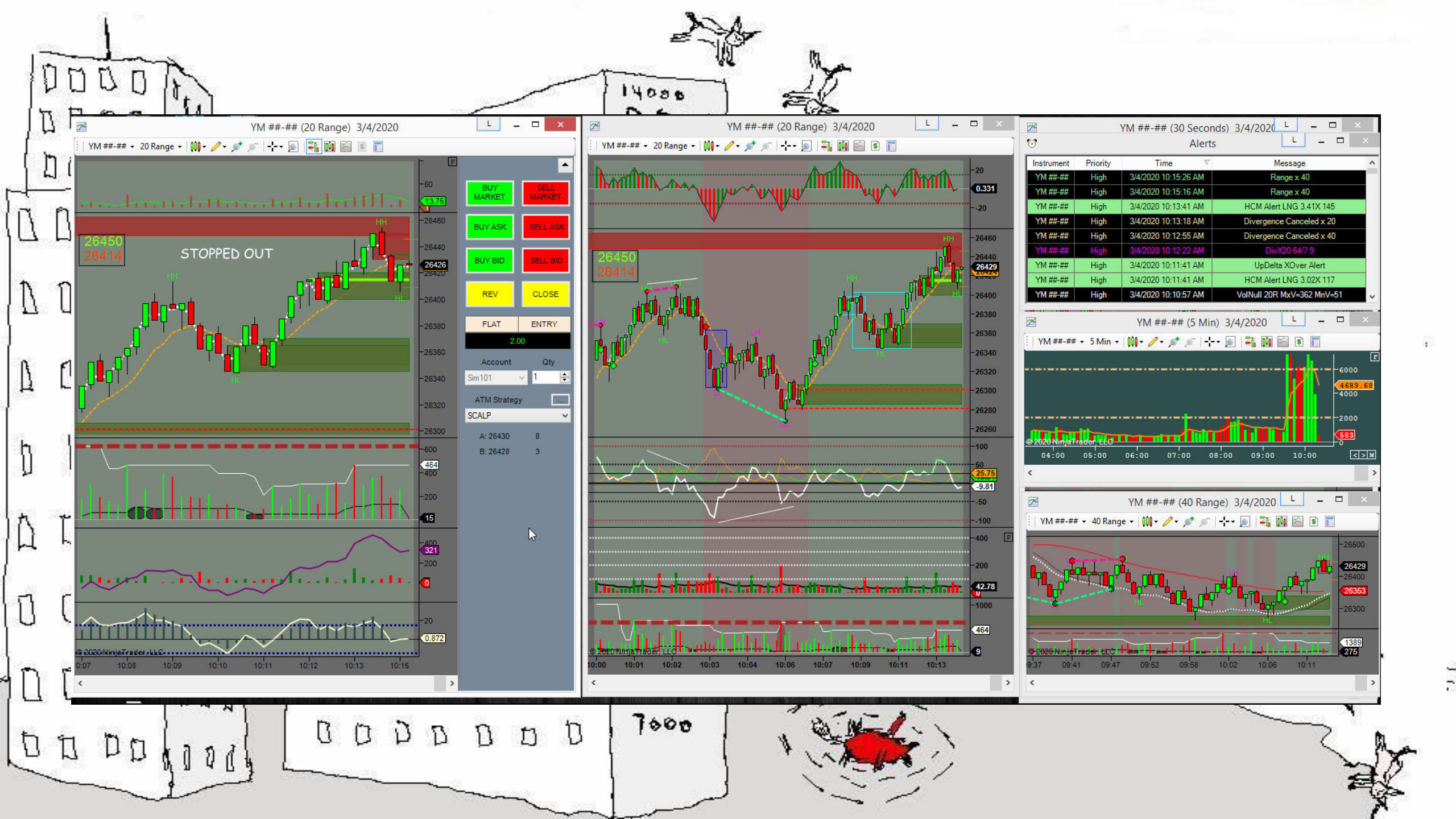
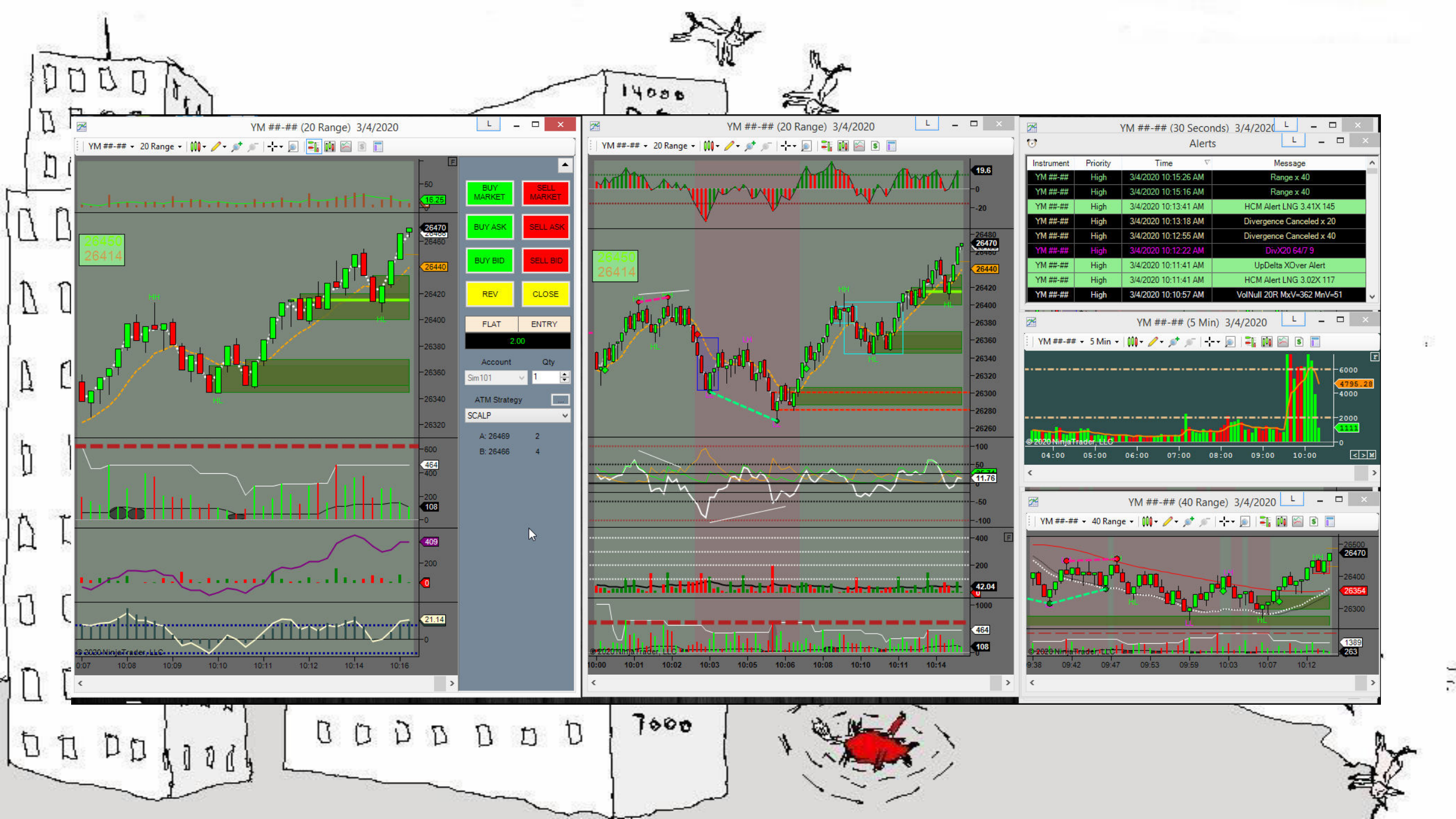
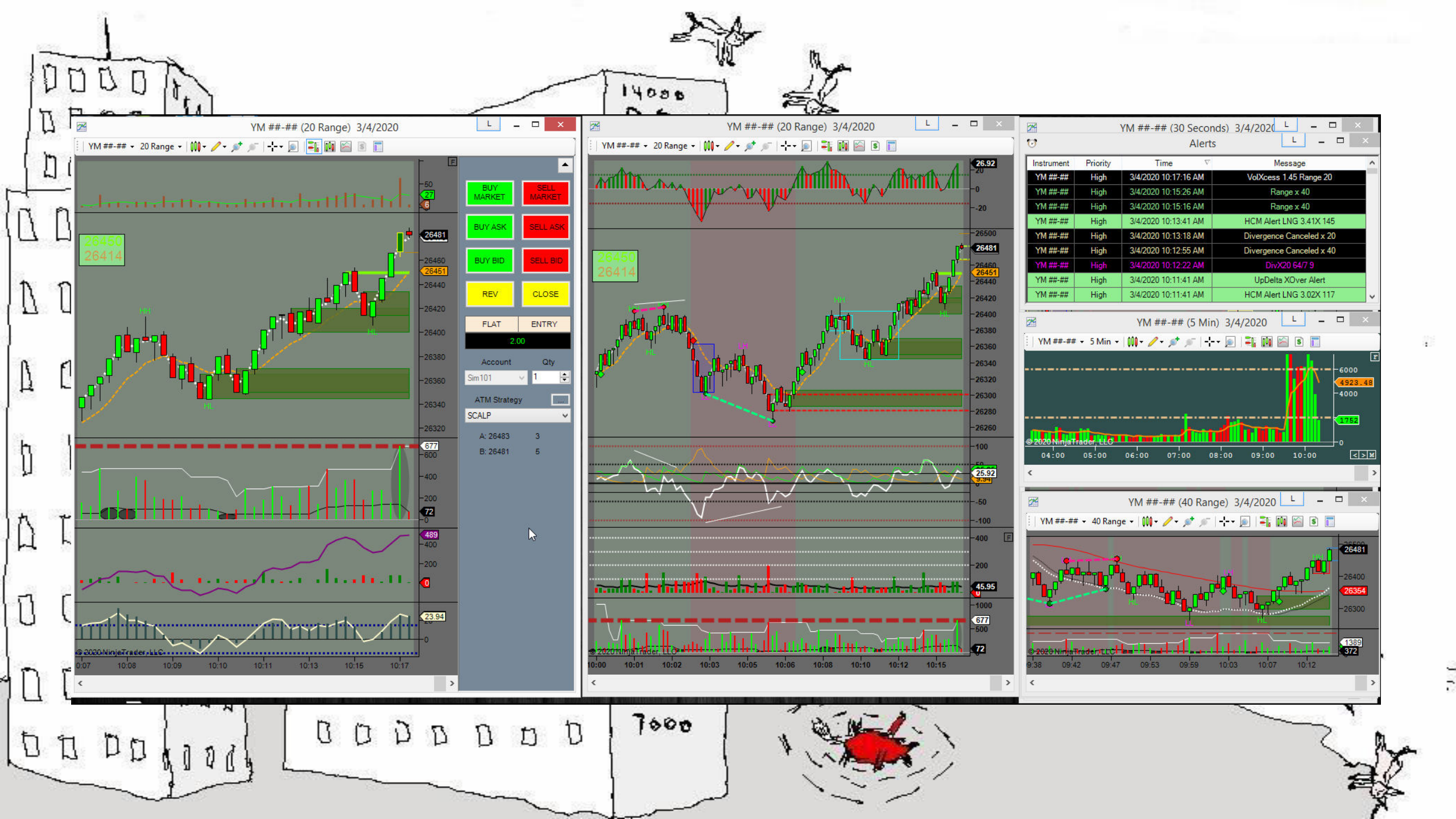
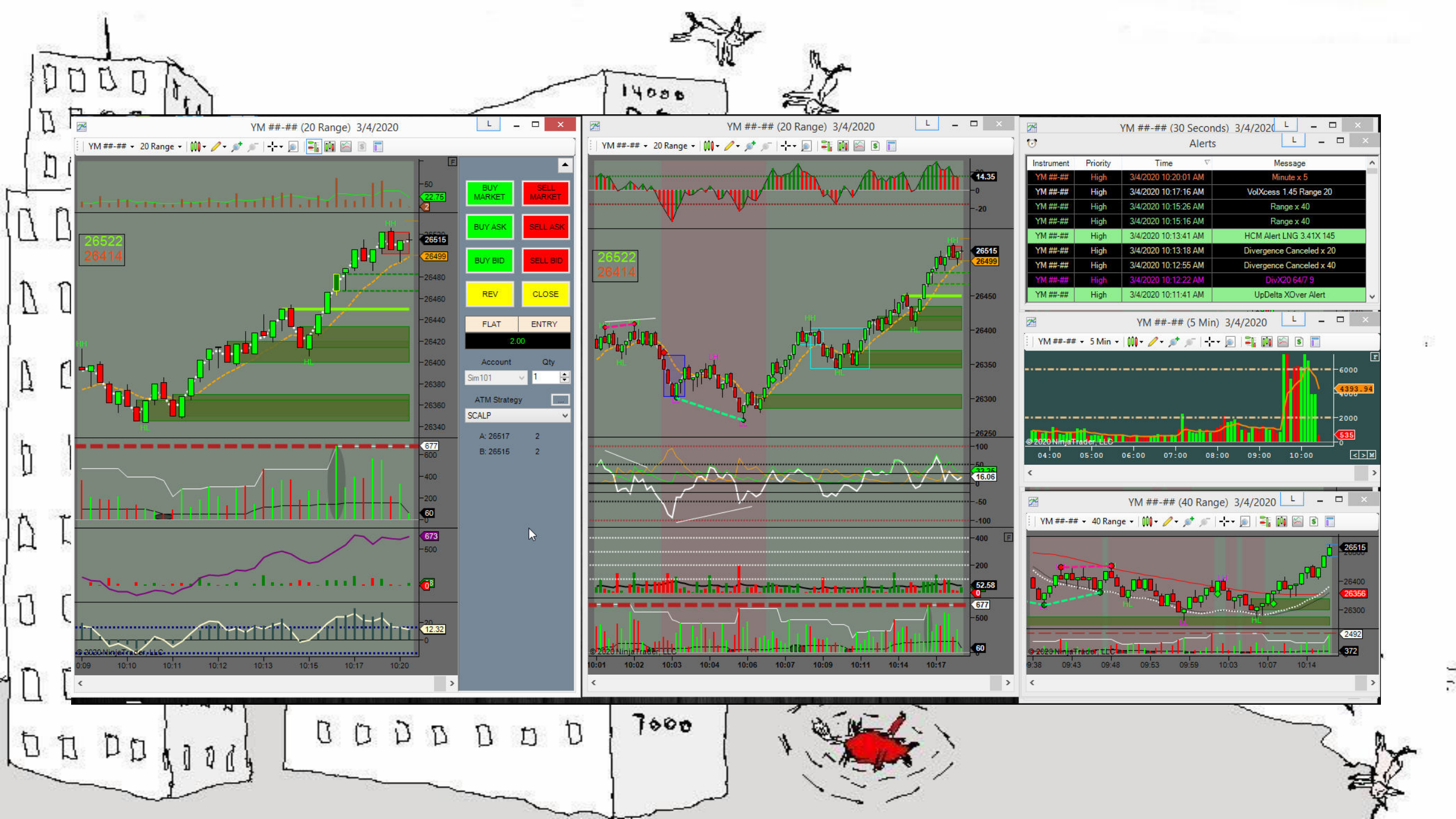
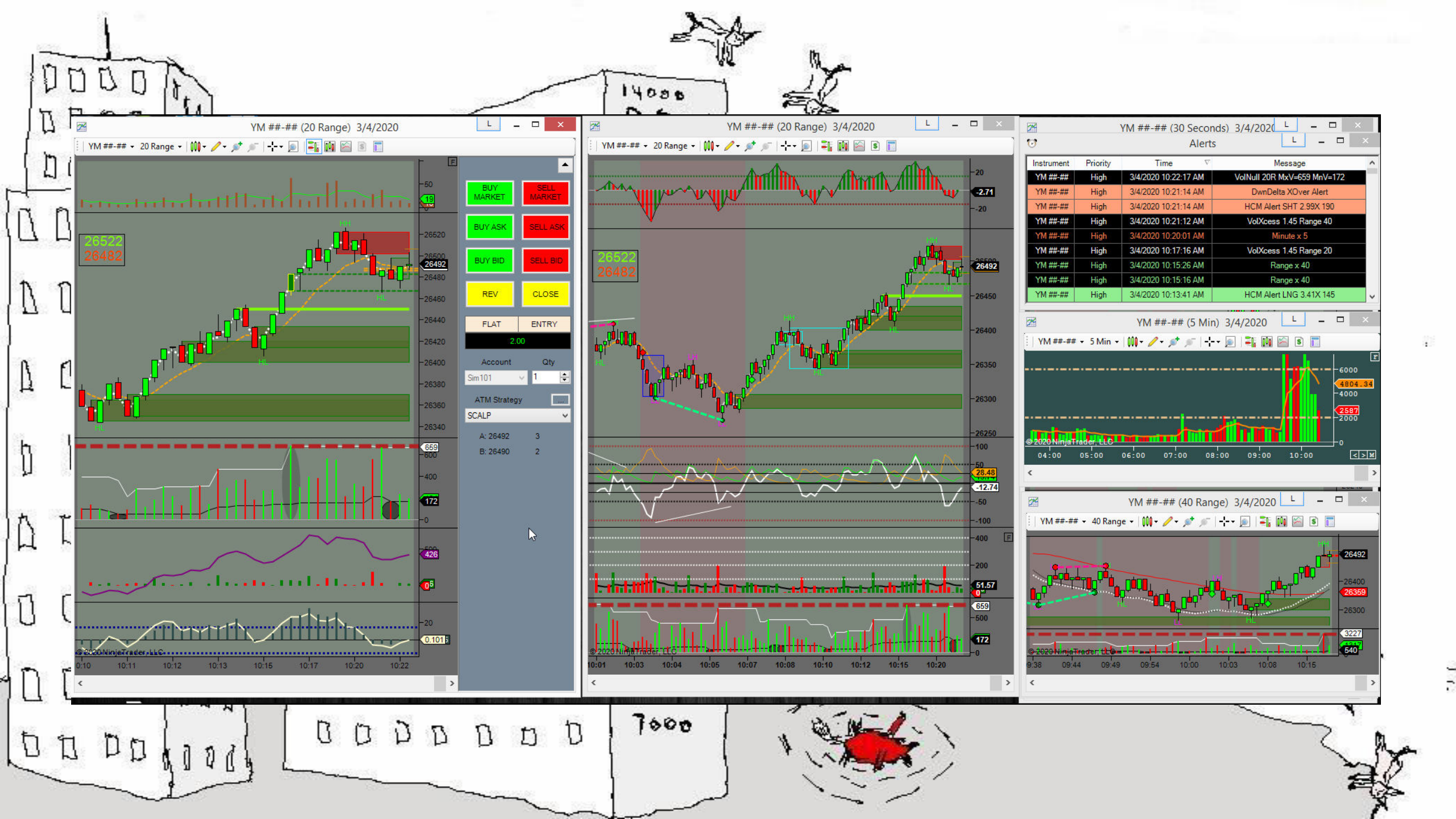

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 10
A: 26451 3
B: 26449 1
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:13:41 AM HCM Alert LNG 3.41X 145
YM ##-## High 3/4/2020 10:13:18 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:12:55 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 10:12:22 AM DivX20 64/7 9
YM ##-## High 3/4/2020 10:11:41 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:11:41 AM HCM Alert LNG 3.02X 117
YM ##-## High 3/4/2020 10:10:57 AM VolNull 20R MxV=362 MnV=51
YM ##-## High 3/4/2020 10:09:44 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:09:44 AM HCM Alert SHT 3.12X 109
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range

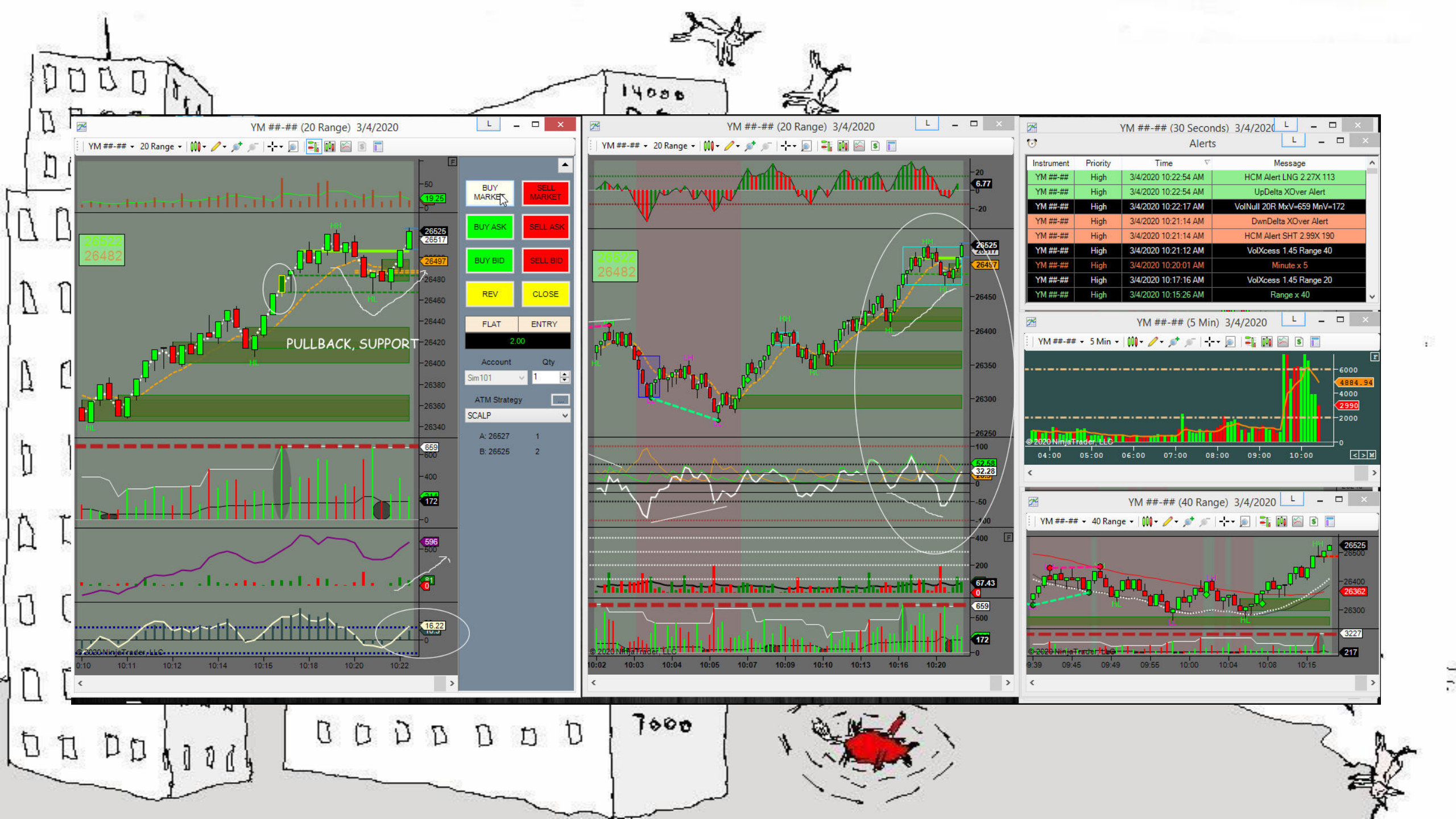

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26450
26414
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
2.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26430 8
B: 26428 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26450
26414
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## High 3/4/2020 10:15:16 AM Range x 40
YM ##-## High 3/4/2020 10:13:41 AM HCM Alert LNG 3.41X 145
YM ##-## High 3/4/2020 10:13:18 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:12:55 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 10:12:22 AM DivX20 64/7 9
YM ##-## High 3/4/2020 10:11:41 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:11:41 AM HCM Alert LNG 3.02X 117
YM ##-## High 3/4/2020 10:10:57 AM VolNull 20R MxV=362 MnV=51
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC

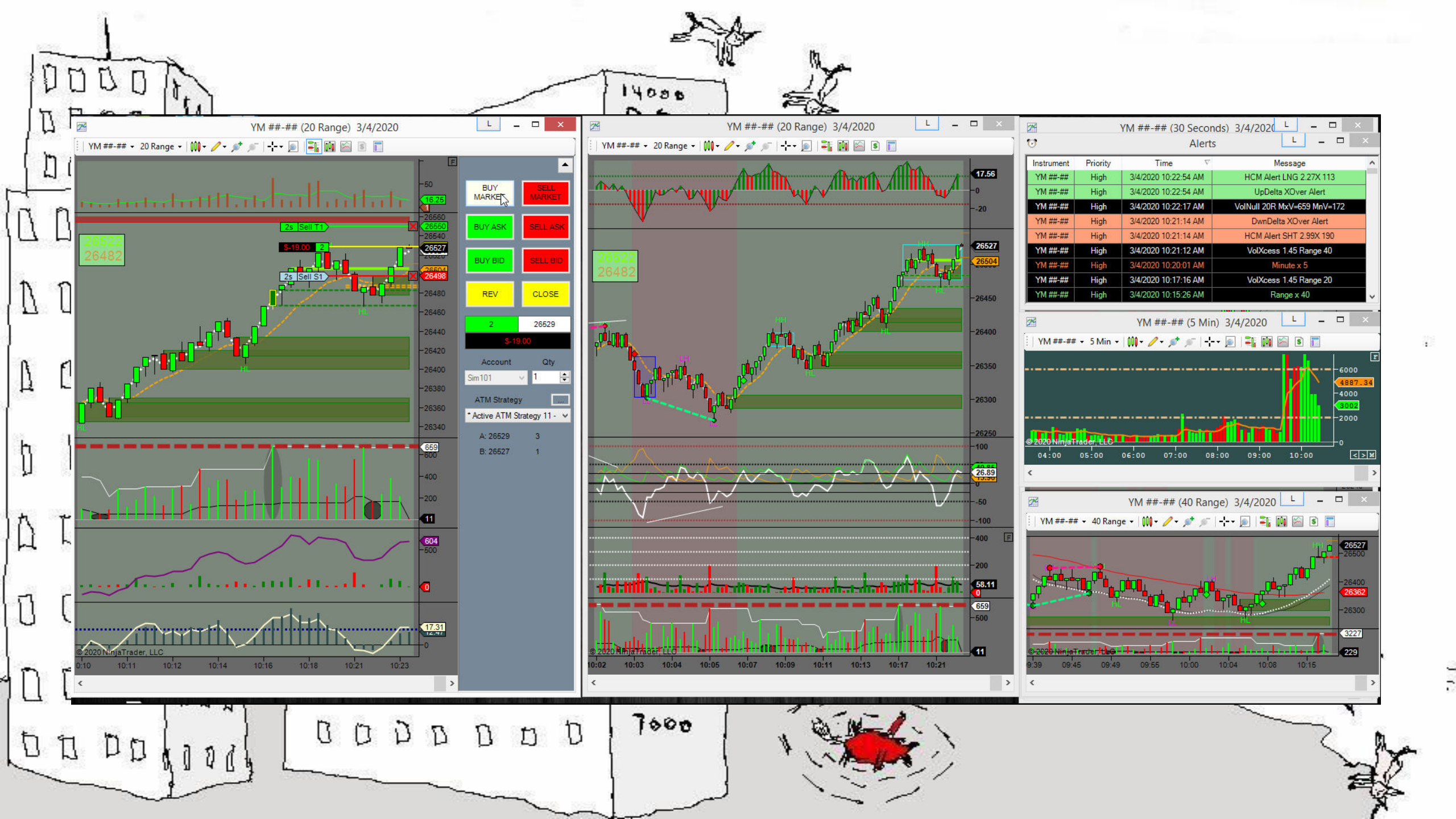

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
2.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26469 2
B: 26466 4
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## High 3/4/2020 10:15:16 AM Range x 40
YM ##-## High 3/4/2020 10:13:41 AM HCM Alert LNG 3.41X 145
YM ##-## High 3/4/2020 10:13:18 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:12:55 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 10:12:22 AM DivX20 64/7 9
YM ##-## High 3/4/2020 10:11:41 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:11:41 AM HCM Alert LNG 3.02X 117
YM ##-## High 3/4/2020 10:10:57 AM VolNull 20R MxV=362 MnV=51
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC

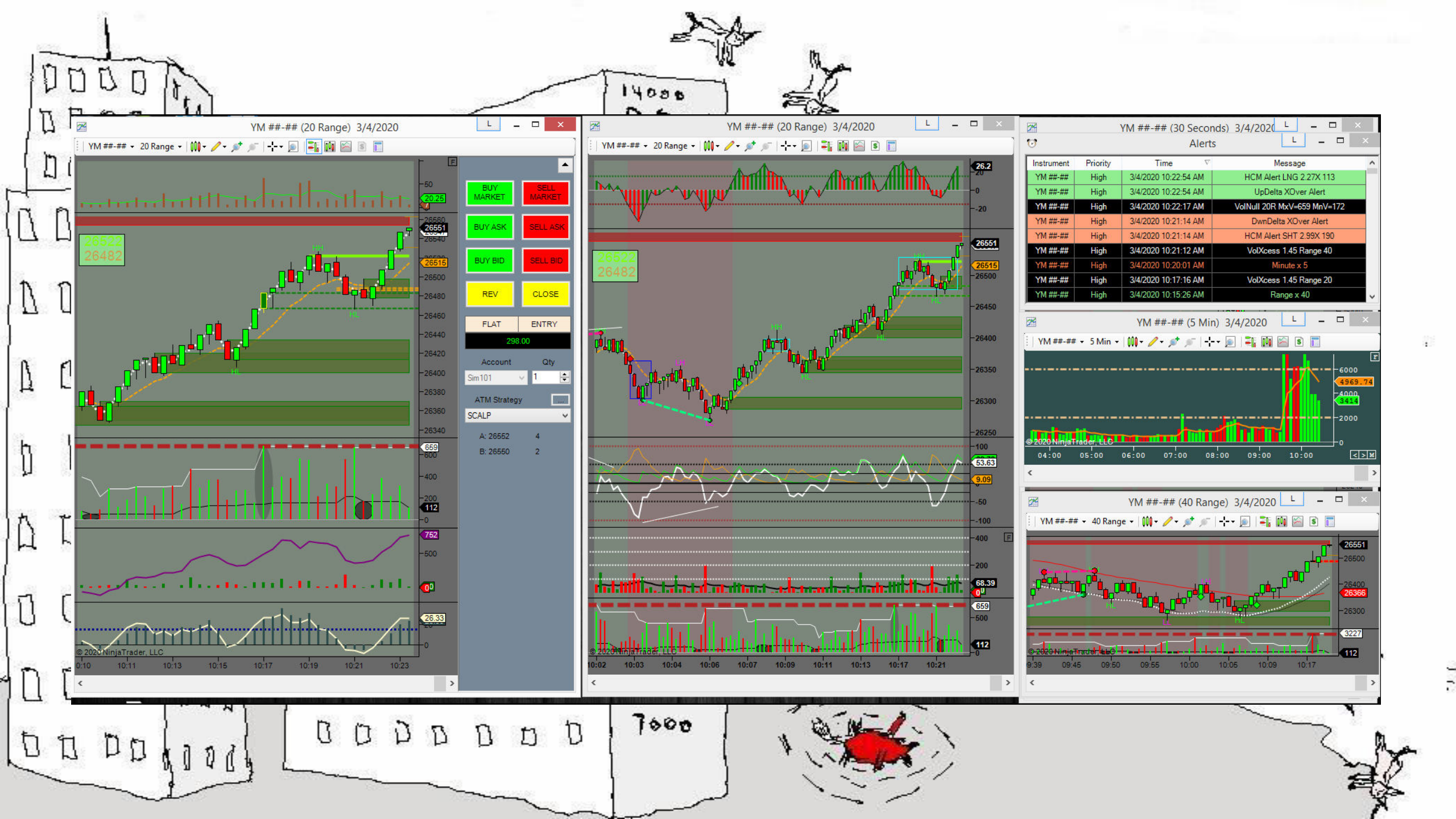

YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
2.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26483 3
B: 26481 5
26450
26414
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:17:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## High 3/4/2020 10:15:16 AM Range x 40
YM ##-## High 3/4/2020 10:13:41 AM HCM Alert LNG 3.41X 145
YM ##-## High 3/4/2020 10:13:18 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:12:55 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 10:12:22 AM DivX20 64/7 9
YM ##-## High 3/4/2020 10:11:41 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:11:41 AM HCM Alert LNG 3.02X 117
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26522
26414
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
2.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26517 2
B: 26515 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26522
26414
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:20:01 AM Minute x 5
YM ##-## High 3/4/2020 10:17:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## High 3/4/2020 10:15:16 AM Range x 40
YM ##-## High 3/4/2020 10:13:41 AM HCM Alert LNG 3.41X 145
YM ##-## High 3/4/2020 10:13:18 AM Divergence Canceled x 20
YM ##-## High 3/4/2020 10:12:55 AM Divergence Canceled x 40
YM ##-## High 3/4/2020 10:12:22 AM DivX20 64/7 9
YM ##-## High 3/4/2020 10:11:41 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26522
26482
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
2.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26492 3
B: 26490 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26522
26482
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:22:17 AM VolNull 20R MxV=659 MnV=172
YM ##-## High 3/4/2020 10:21:14 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:21:14 AM HCM Alert SHT 2.99X 190
YM ##-## High 3/4/2020 10:21:12 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 10:20:01 AM Minute x 5
YM ##-## High 3/4/2020 10:17:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## High 3/4/2020 10:15:16 AM Range x 40
YM ##-## High 3/4/2020 10:13:41 AM HCM Alert LNG 3.41X 145
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26522
26482
PULLBACK, SUPPORT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
2.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26527 1
B: 26525 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:22:54 AM HCM Alert LNG 2.27X 113
YM ##-## High 3/4/2020 10:22:54 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:22:17 AM VolNull 20R MxV=659 MnV=172
YM ##-## High 3/4/2020 10:21:14 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:21:14 AM HCM Alert SHT 2.99X 190
YM ##-## High 3/4/2020 10:21:12 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 10:20:01 AM Minute x 5
YM ##-## High 3/4/2020 10:17:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26529
$-19.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 11 -
A: 26529 3
B: 26527 1
2s Sell T1
2s Sell S1
$-19.00
26522
26482
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:22:54 AM HCM Alert LNG 2.27X 113
YM ##-## High 3/4/2020 10:22:54 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:22:17 AM VolNull 20R MxV=659 MnV=172
YM ##-## High 3/4/2020 10:21:14 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:21:14 AM HCM Alert SHT 2.99X 190
YM ##-## High 3/4/2020 10:21:12 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 10:20:01 AM Minute x 5
YM ##-## High 3/4/2020 10:17:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
298.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26552 4
B: 26550 2
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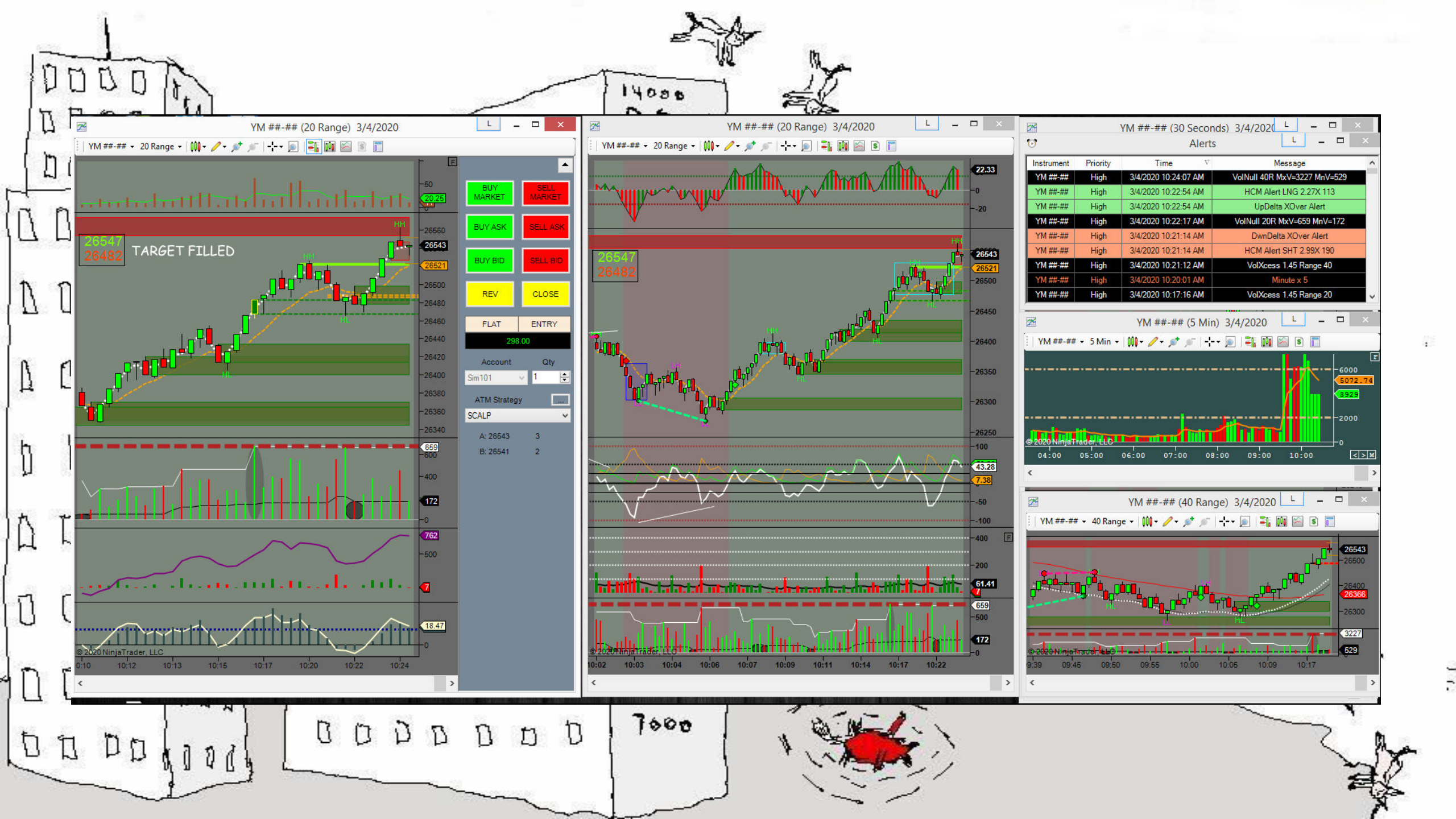
YM ##-## (20 Range) 3/4/2020
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:22:54 AM HCM Alert LNG 2.27X 113
YM ##-## High 3/4/2020 10:22:54 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:22:17 AM VolNull 20R MxV=659 MnV=172
YM ##-## High 3/4/2020 10:21:14 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:21:14 AM HCM Alert SHT 2.99X 190
YM ##-## High 3/4/2020 10:21:12 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 10:20:01 AM Minute x 5
YM ##-## High 3/4/2020 10:17:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/4/2020 10:15:26 AM Range x 40
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26547
26482
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
298.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26543 3
B: 26541 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/4/2020
YM ##-## 20 Range
26547
26482
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/4/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/4/2020 10:24:07 AM VolNull 40R MxV=3227 MnV=529
YM ##-## High 3/4/2020 10:22:54 AM HCM Alert LNG 2.27X 113
YM ##-## High 3/4/2020 10:22:54 AM UpDelta XOver Alert
YM ##-## High 3/4/2020 10:22:17 AM VolNull 20R MxV=659 MnV=172
YM ##-## High 3/4/2020 10:21:14 AM DwnDelta XOver Alert
YM ##-## High 3/4/2020 10:21:14 AM HCM Alert SHT 2.99X 190
YM ##-## High 3/4/2020 10:21:12 AM VolXcess 1.45 Range 40
YM ##-## High 3/4/2020 10:20:01 AM Minute x 5
YM ##-## High 3/4/2020 10:17:16 AM VolXcess 1.45 Range 20
YM ##-## (5 Min) 3/4/2020
YM ##-## 5 Min
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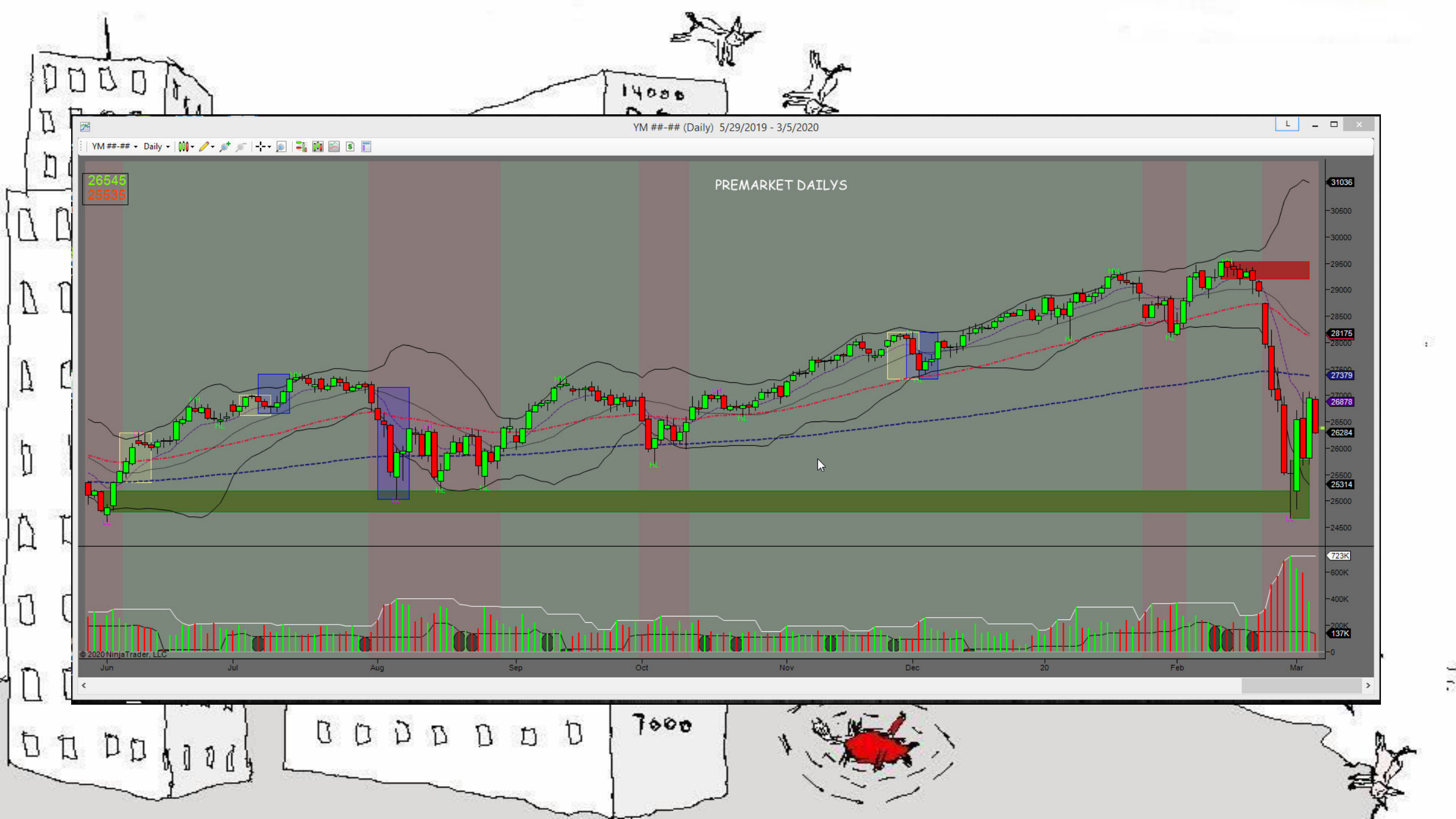
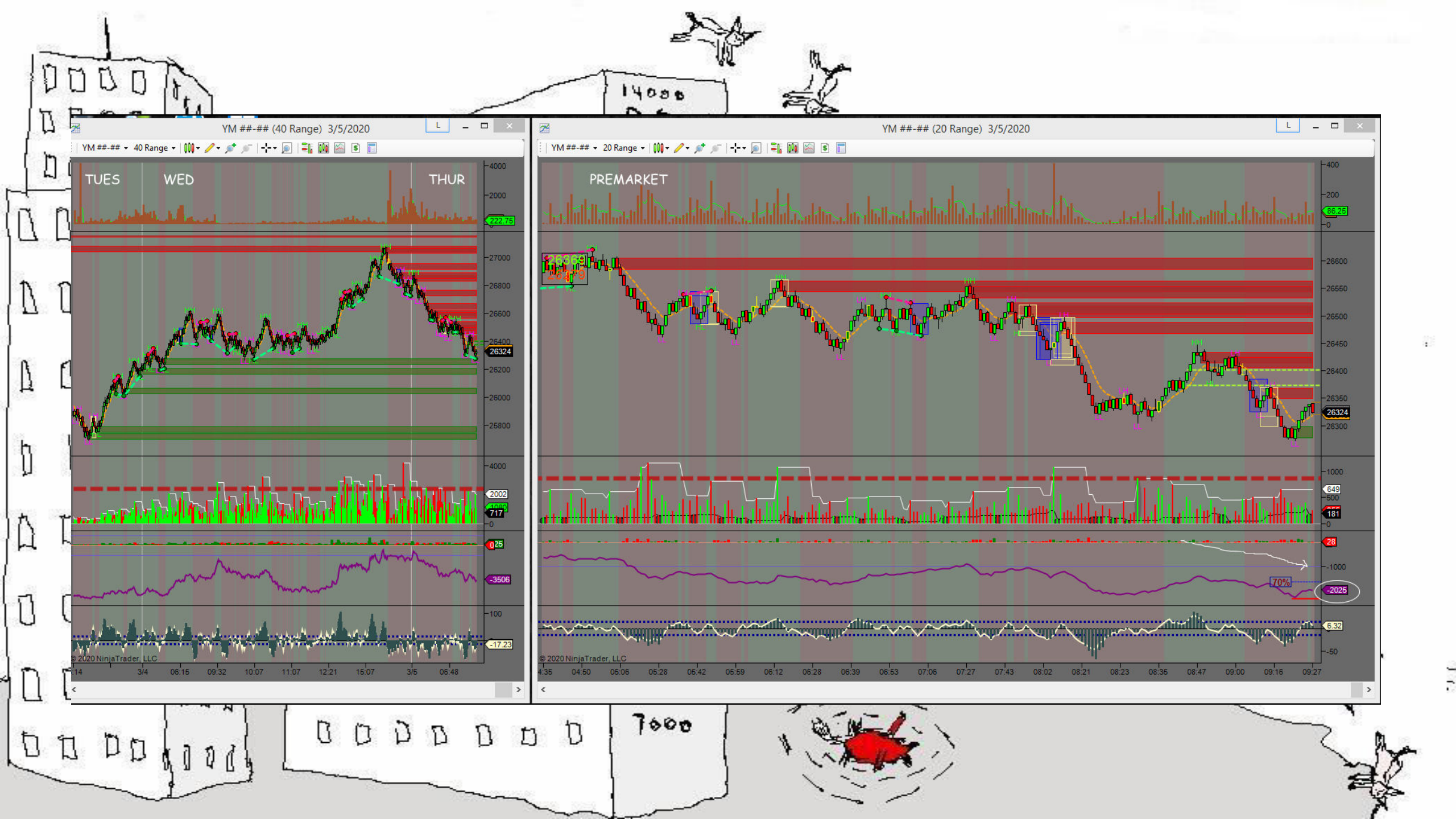
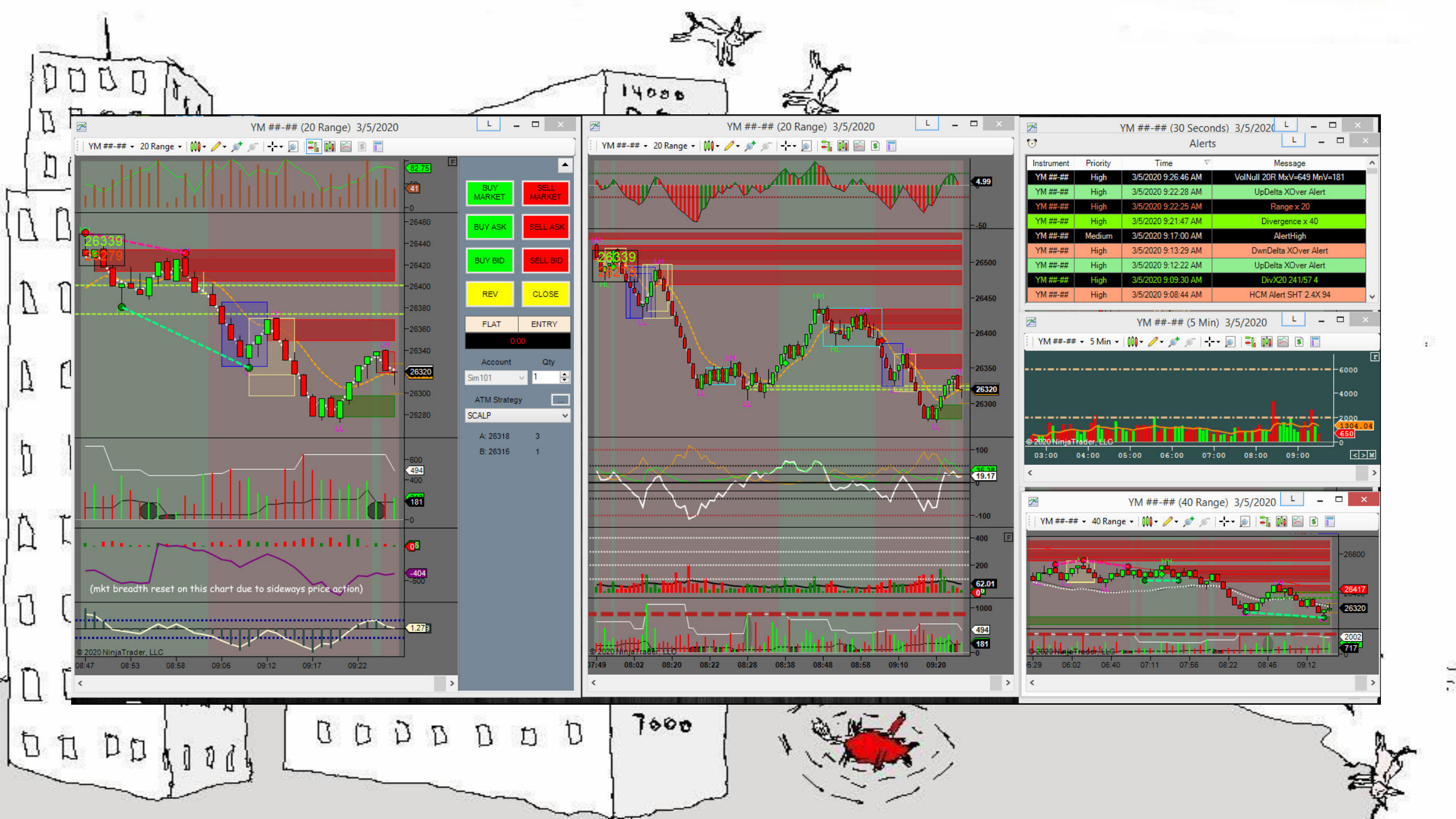
YM ##-## (40 Range) 3/4/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (Daily) 5/29/2019 - 3/5/2020
YM ##-## Daily
26545
25535
PREMARKET DAILYS
31036
30500
30000
29500
29000
28500
28175
27379
26878
26284
25314
25000
24500
723K
600K
400K
200K
137K
0
© 2020 NinjaTrader, LLC
Jun
Jul
Aug
Sep
Oct
Nov
Dec
20
Feb
Mar


YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
TUES
WED
THUR
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
PREMARKET
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26318 3
B: 26315 1
(mkt breadth reset on this chart due to sideways price action)
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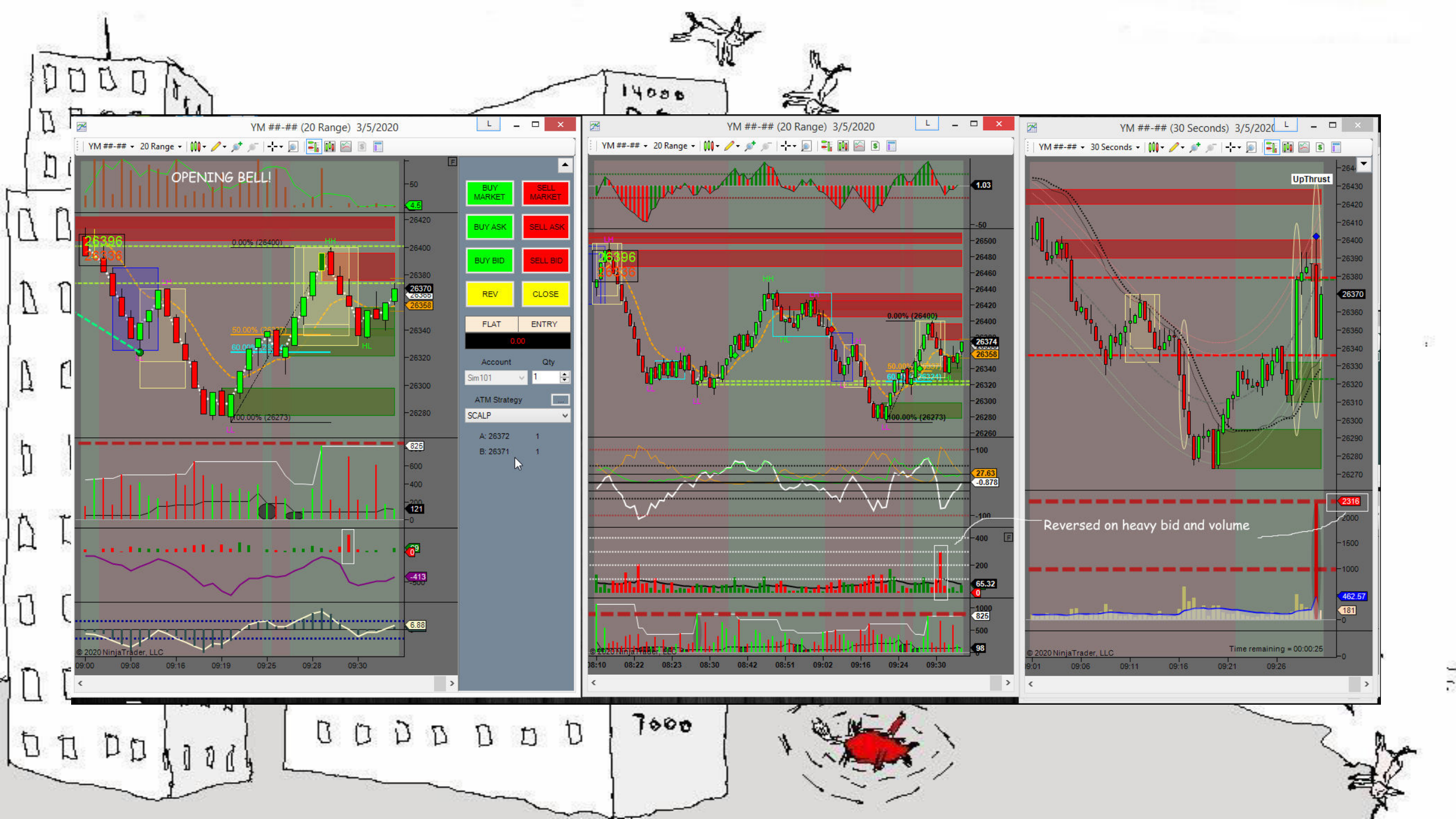
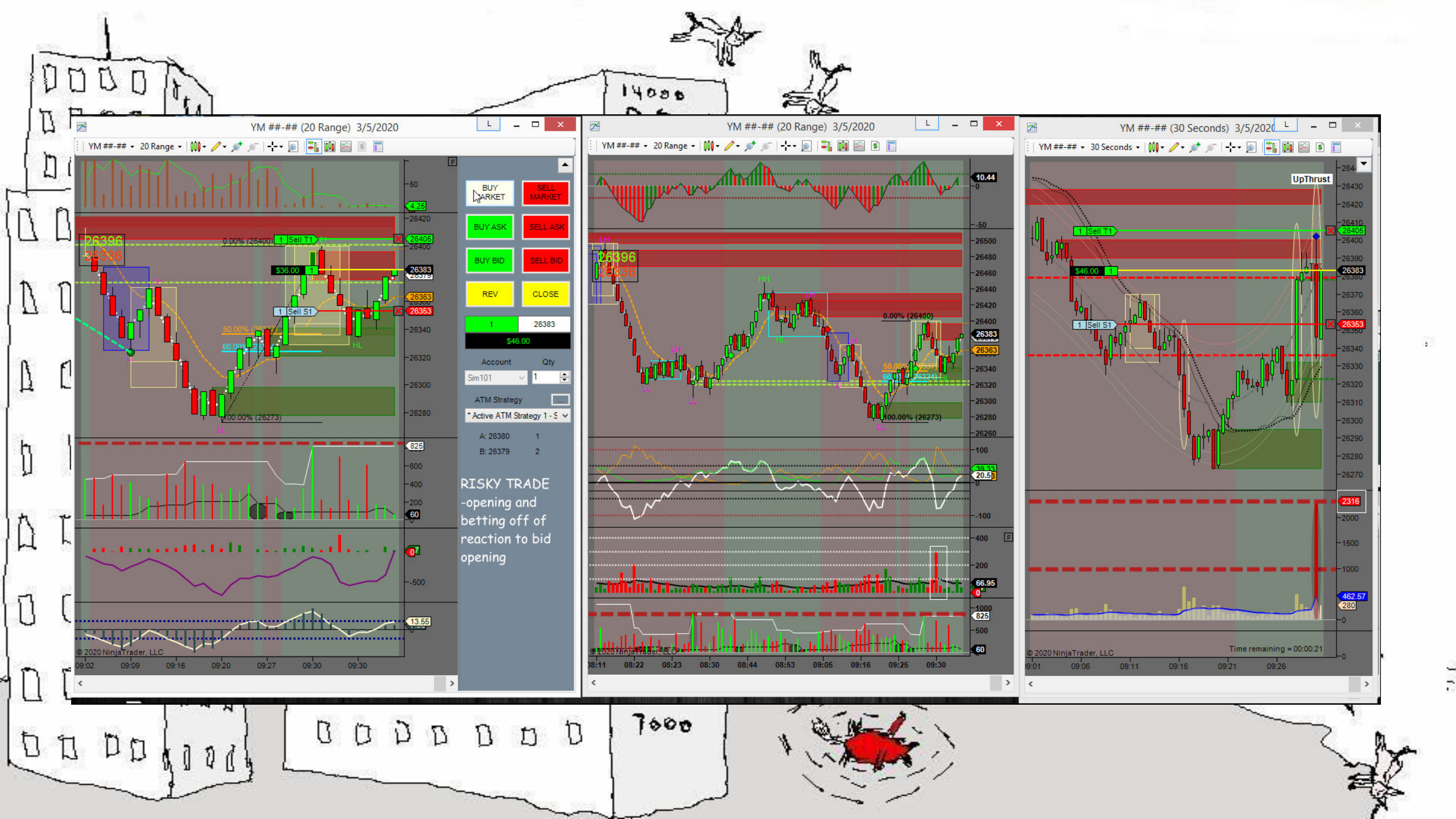
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:26:46 AM VolNull 20R MxV=649 MnV=181
YM ##-## High 3/5/2020 9:22:28 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:22:25 AM Range x 20
YM ##-## High 3/5/2020 9:21:47 AM Divergence x 40
YM ##-## Medium 3/5/2020 9:17:00 AM AlertHigh
YM ##-## High 3/5/2020 9:13:29 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:12:22 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:09:30 AM DivX20 241/57 4
YM ##-## High 3/5/2020 9:08:44 AM HCM Alert SHT 2.4X 94
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
OPENING BELL!
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
ATM Strategy
SCALP
A: 26372
B: 26371
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
UpThrust
Reversed on heavy bid and volume
Time remaining = 00:00:25


YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
RISKY TRADE
-opening and betting off of reaction to bid opening
UpThrust
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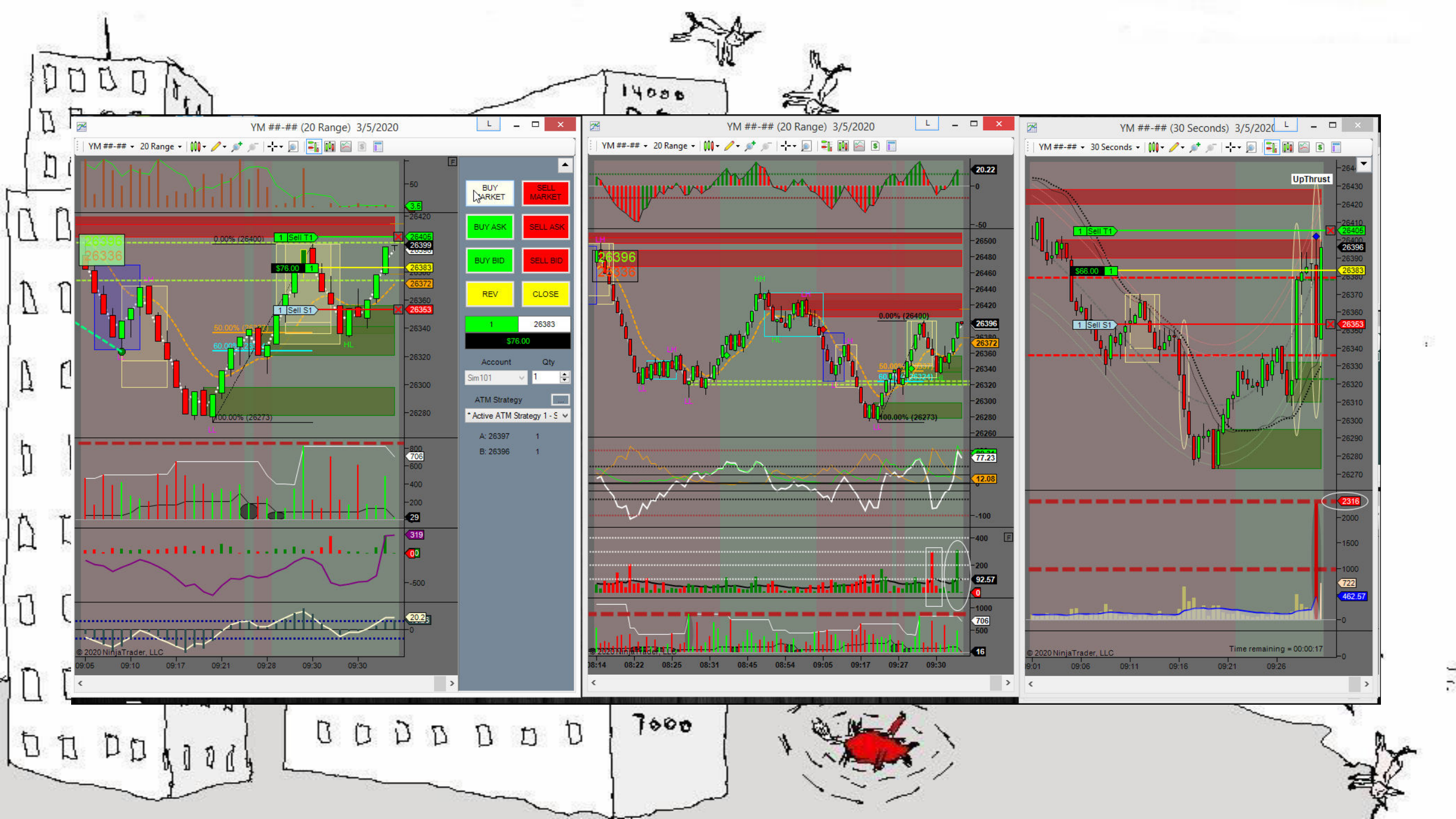
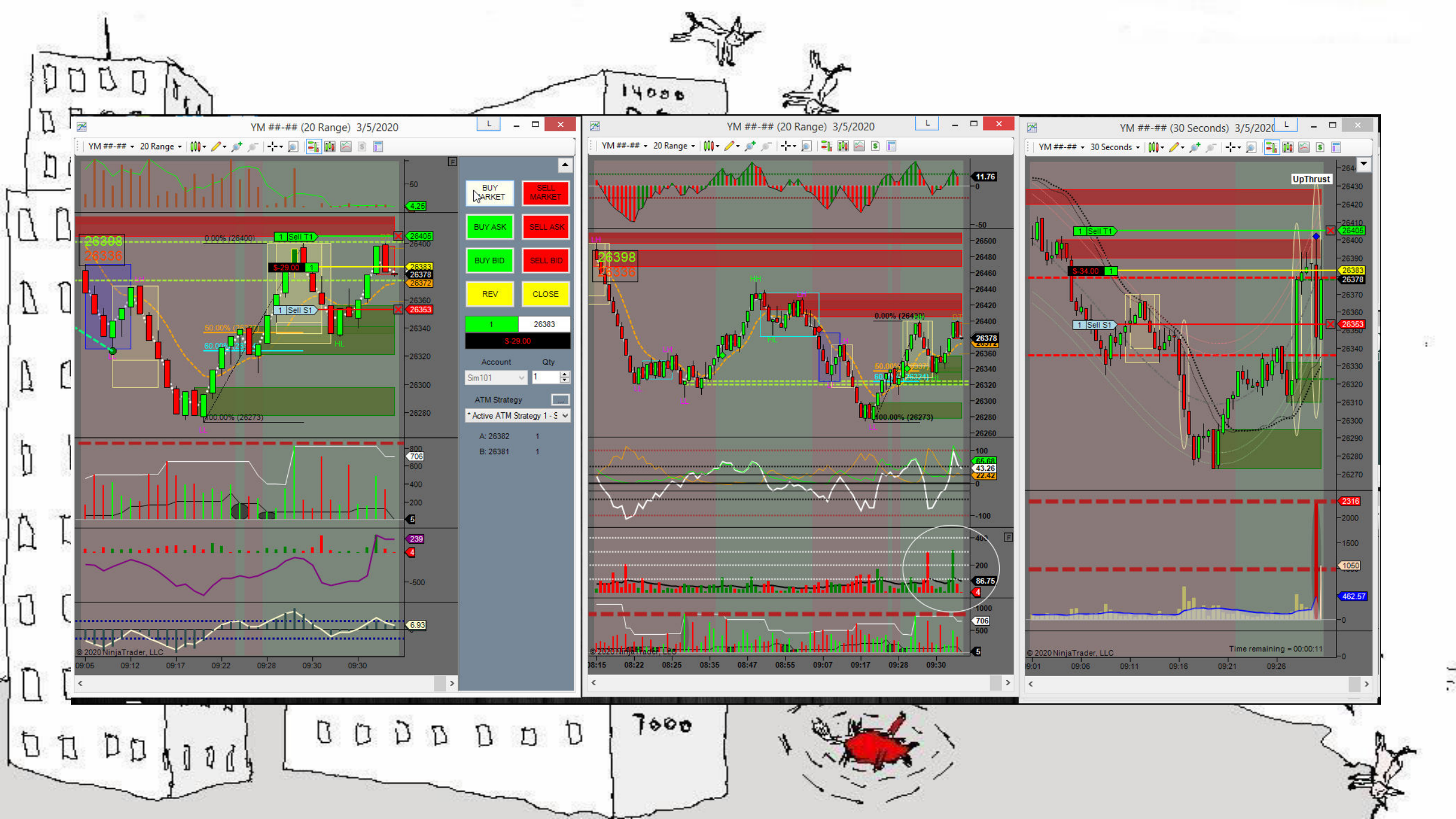

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26383
$76.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26397 1
B: 26396 1
1 Sell T1
1 Sell S1
$76.00
0.00% (26400)
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
0.00% (26400)
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
YM ##-## 30 Seconds
UpThrust
1 Sell T1
1 Sell S1
$66.00
© 2020 NinjaTrader, LLC
Time remaining = 00:00:17


YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - S
A: 26382 1
B: 26381 1
Sell T1
Sell S1
UpThrust
Time remaining = 00:00:11
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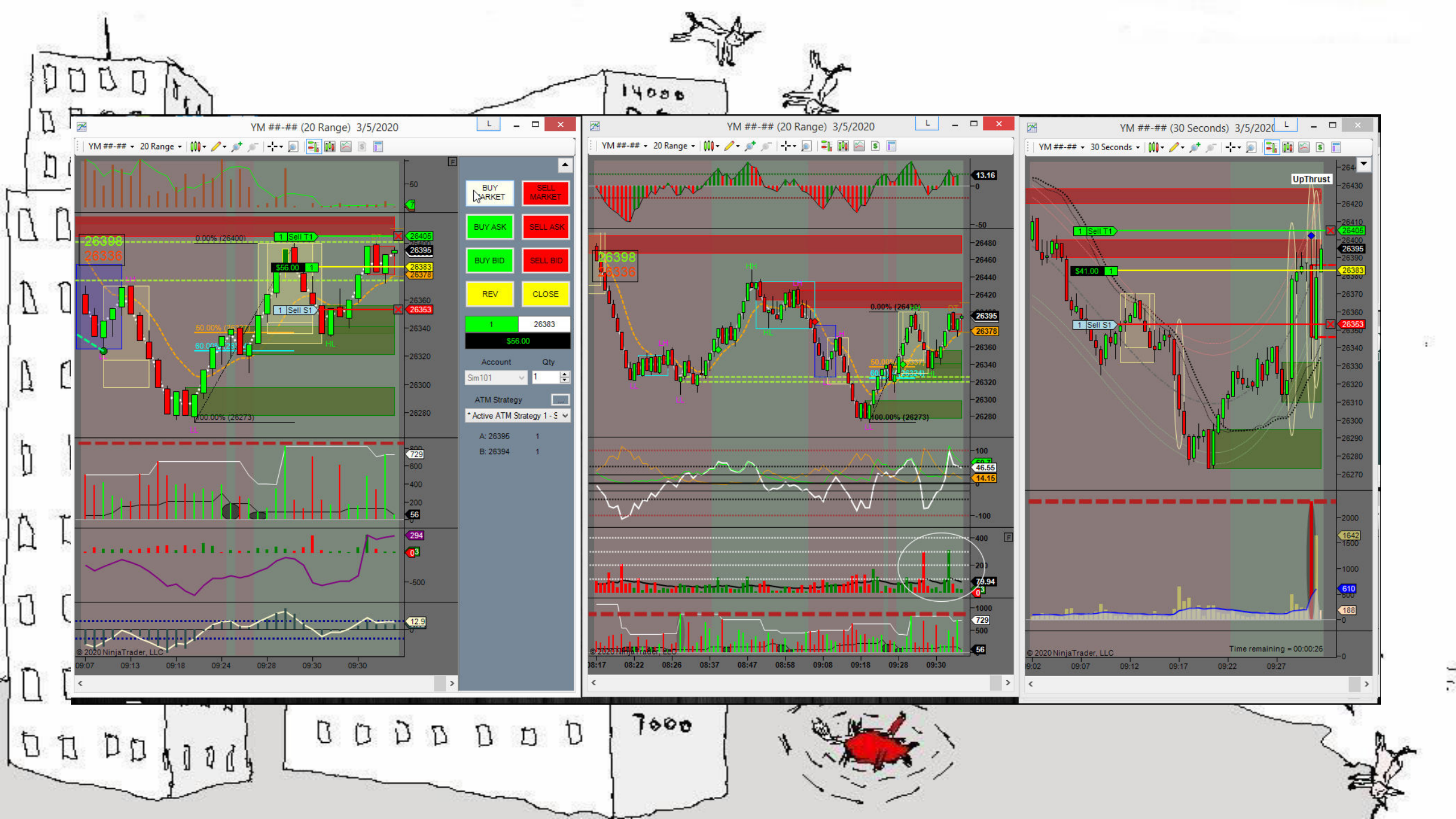
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26383
$56.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26395 1
B: 26394 1
1 Sell T1
1 Sell S1
$56.00
0.00% (26400)
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
0.00% (26430)
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
YM ##-## 30 Seconds
UpThrust
1 Sell T1
1 Sell S1
$41.00
Time remaining = 00:00:26
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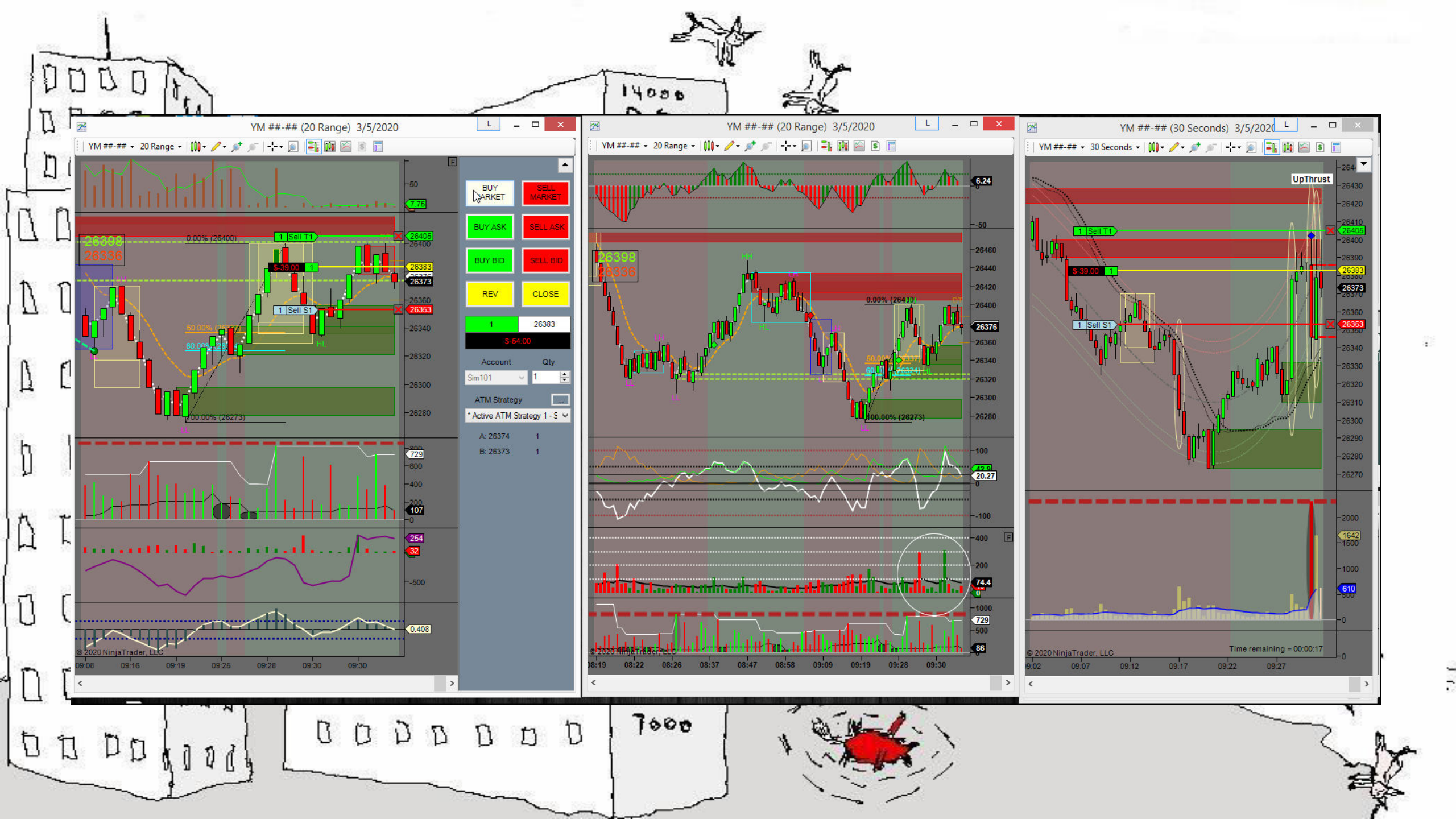
YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - S
A: 26374 1
B: 26373 1
1 Sell T1
1 Sell S1
UpThrust
Time remaining = 00:00:17
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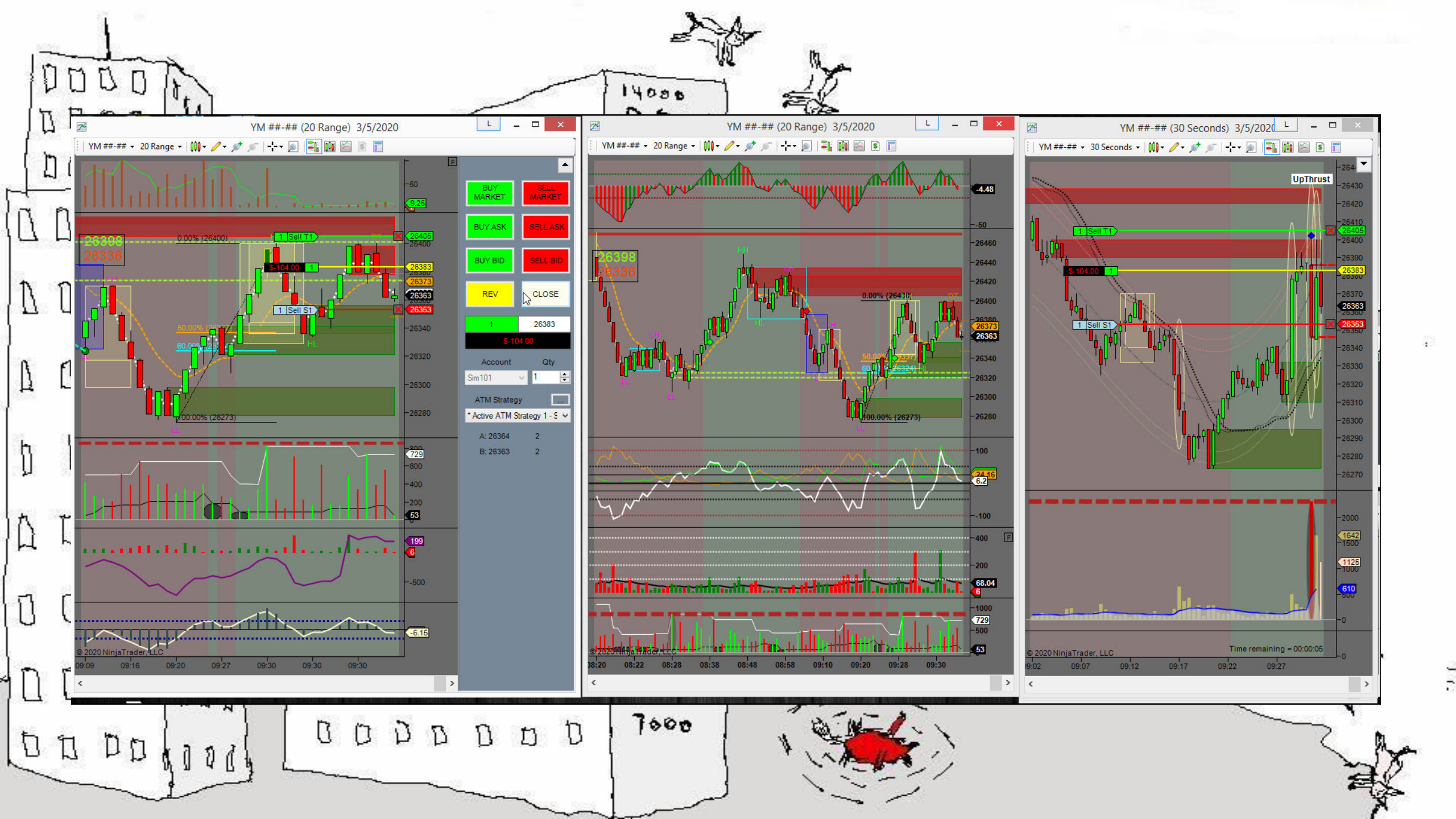
YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
UpThrust
Time remaining = 00:00:05
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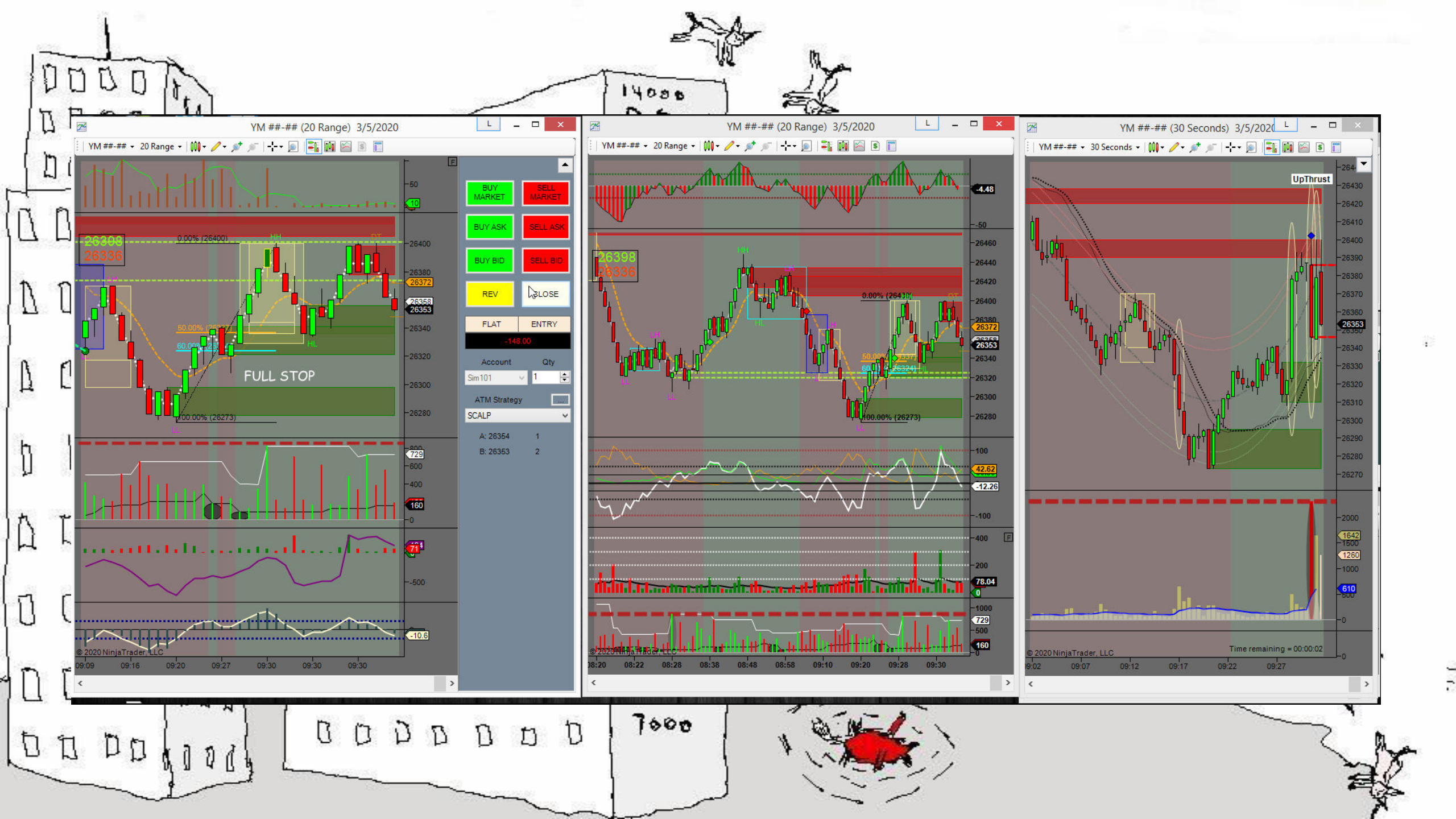
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-148.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26354 1
B: 26353 2
FULL STOP
0.00% (26400)
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
0.00% (26430)
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
YM ##-## 30 Seconds
UpThrust
Time remaining = 00:00:02
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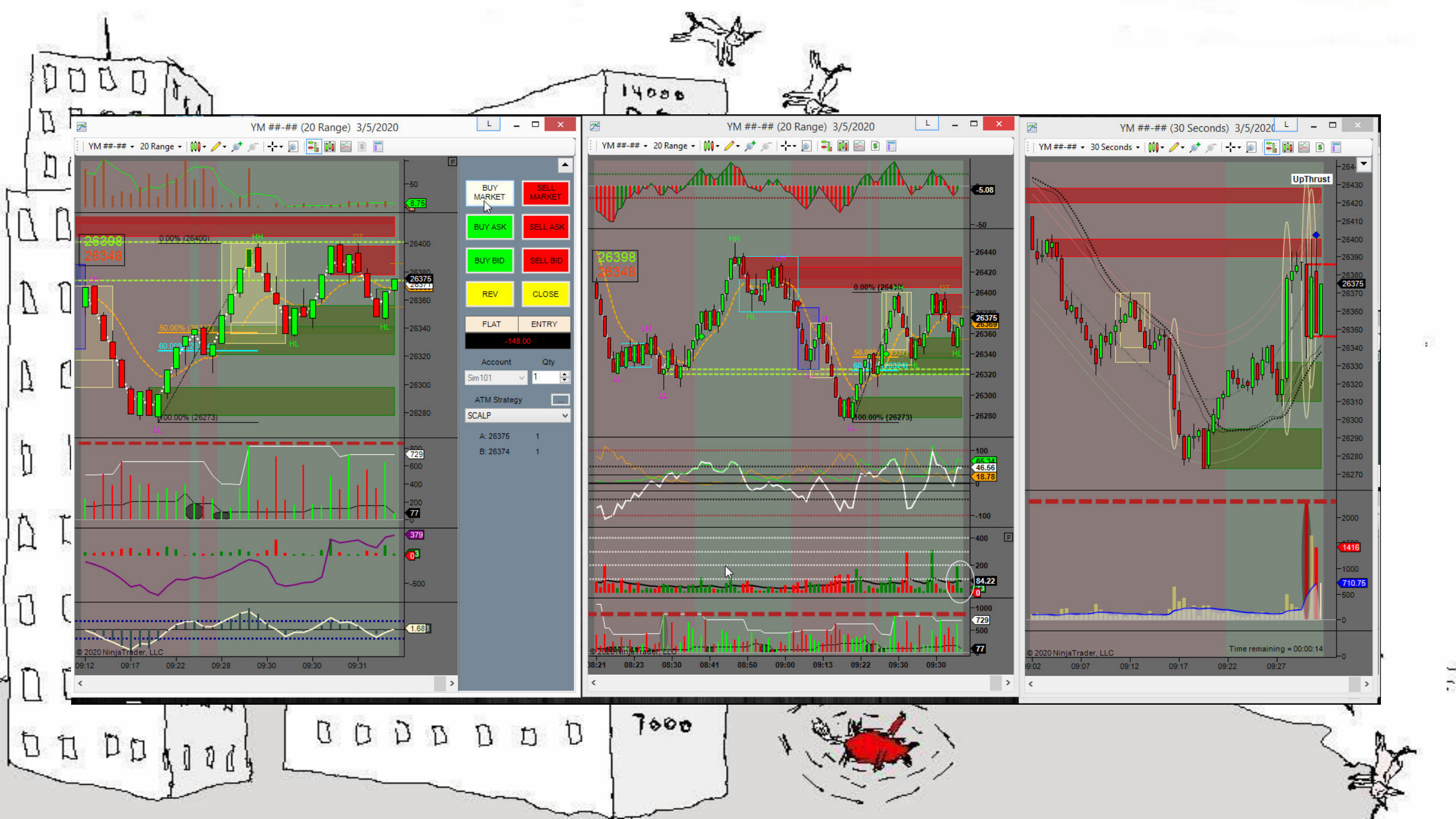
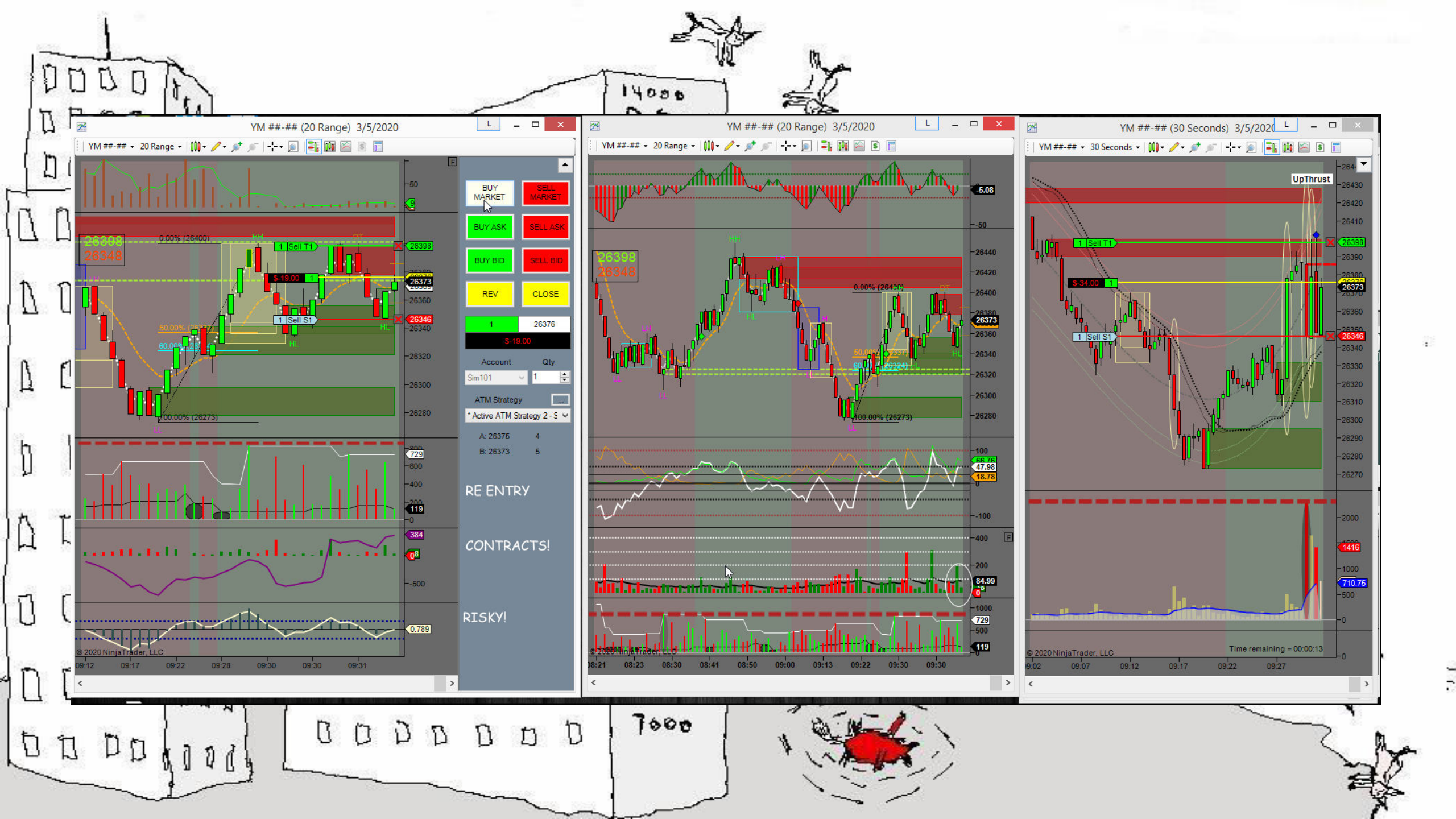
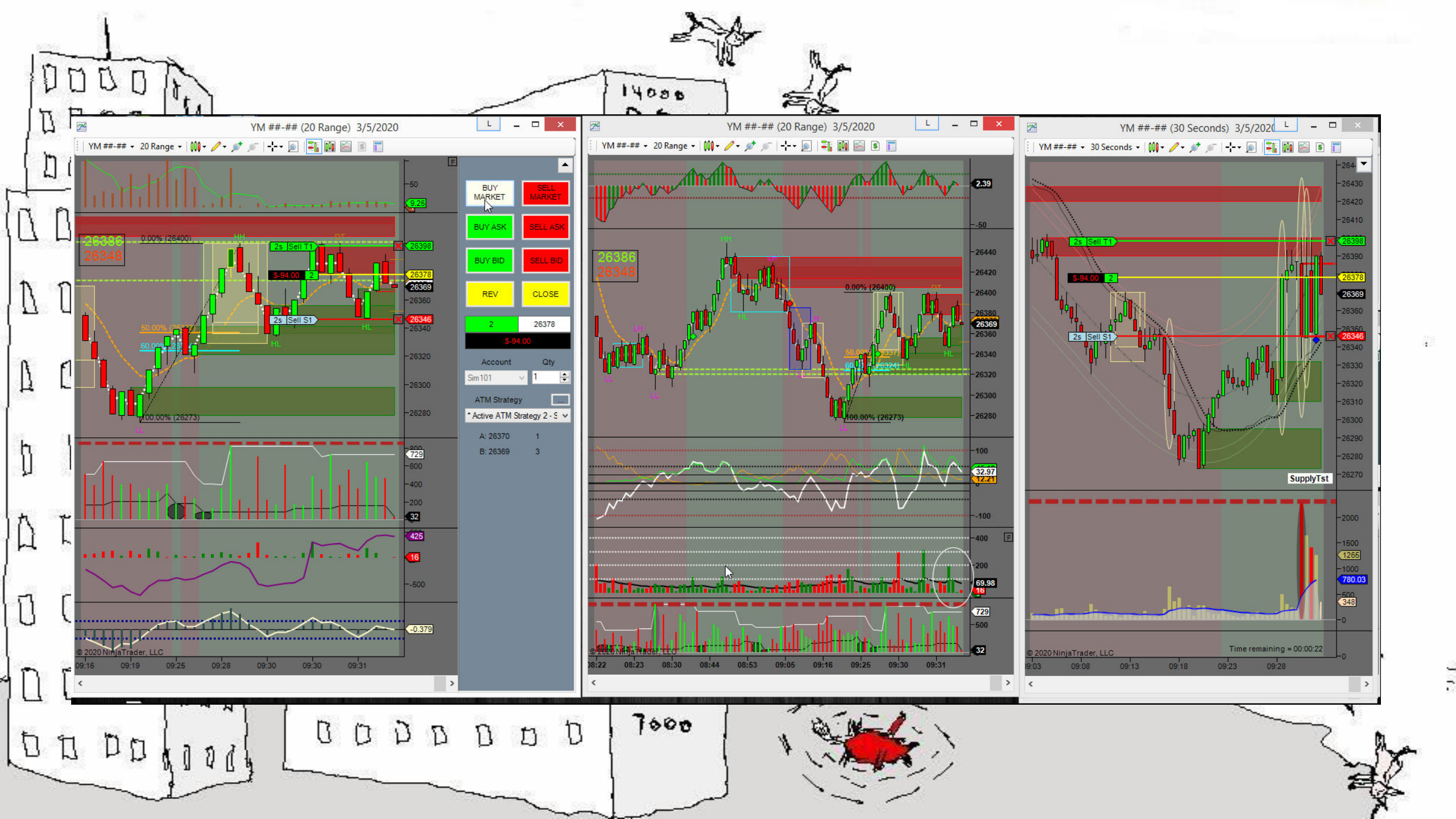

YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-148.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26375 1
B: 26374 1
UpThrust
© 2020 NinjaTrader, LLC
Time remaining = 00:00:14


YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
RE ENTRY
CONTRACTS!
RISKY!
UpThrust
Sell T1
Sell S1
© 2020 NinjaTrader, LLC
Time remaining = 00:00:13


YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - S
A: 26370 1
B: 26369 3
2s Sell T1
2s Sell S1
$-94.00
26386
26348
0.00% (26400)
100.00% (26273)
SupplyTst
Time remaining = 00:00:22
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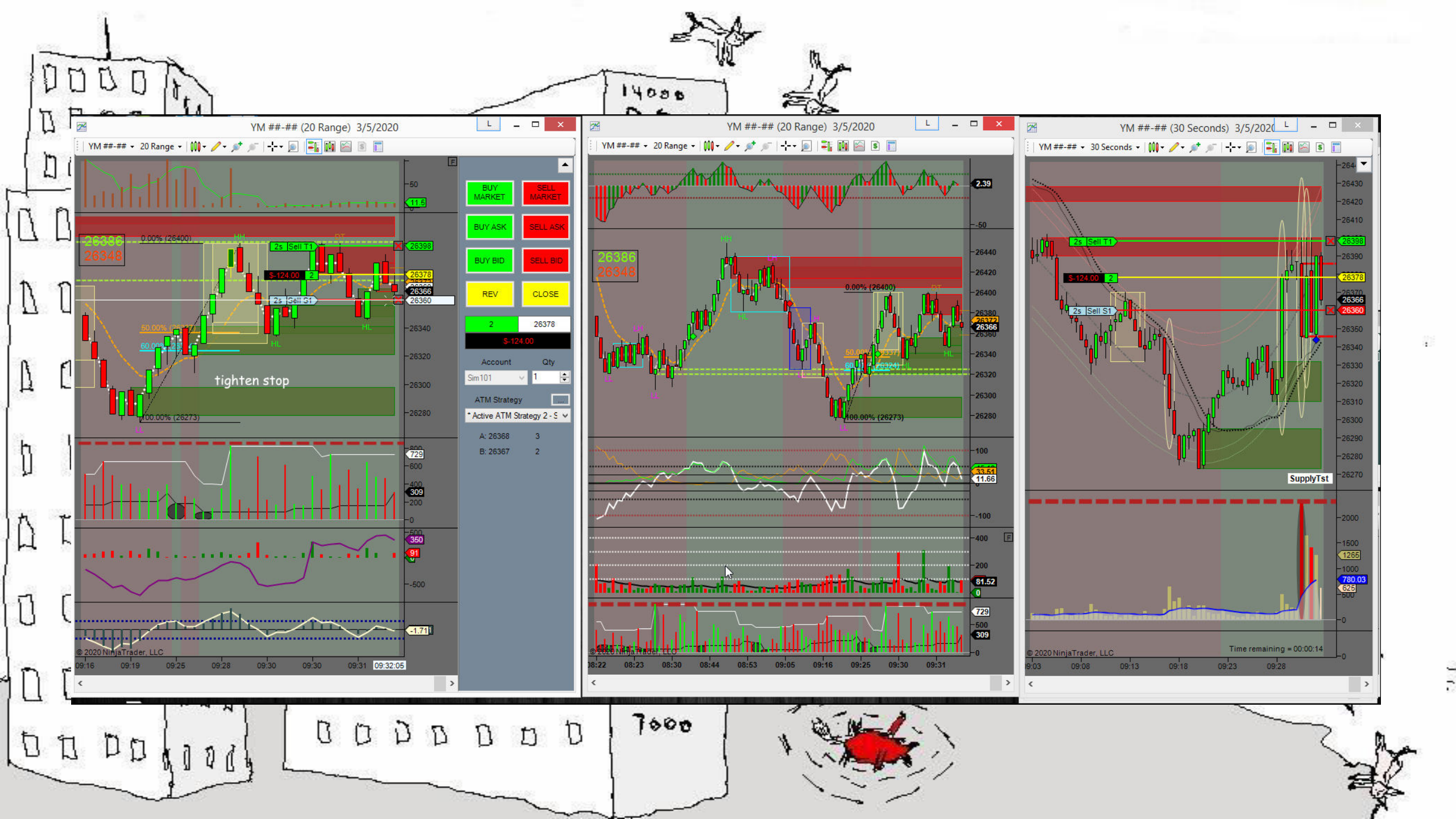
YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
tighten stop
2s Sell T1
2s Sell S1
$-124.00
0.00% (26400)
100.00% (26273)
SupplyTst
Time remaining = 00:00:14
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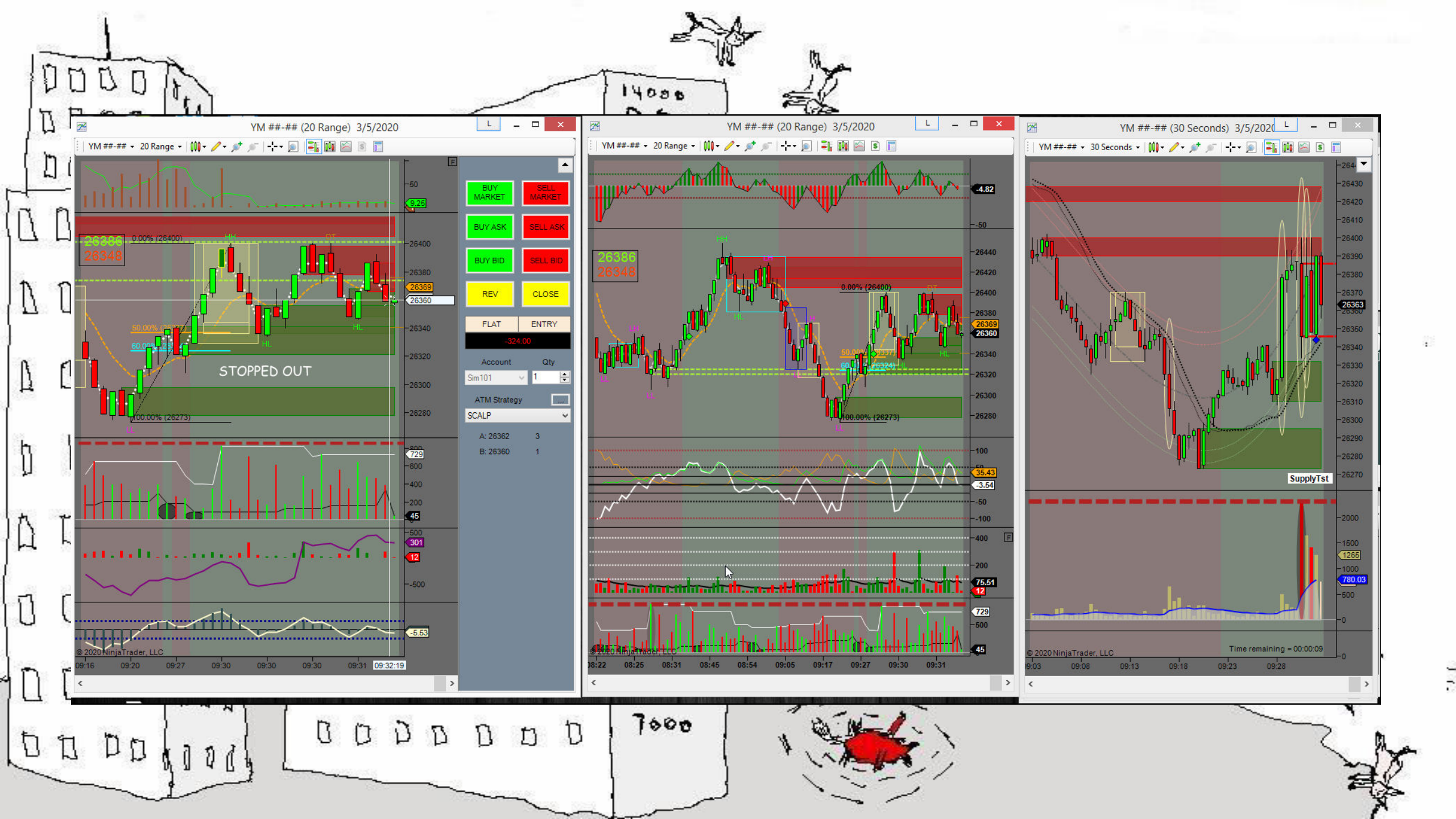
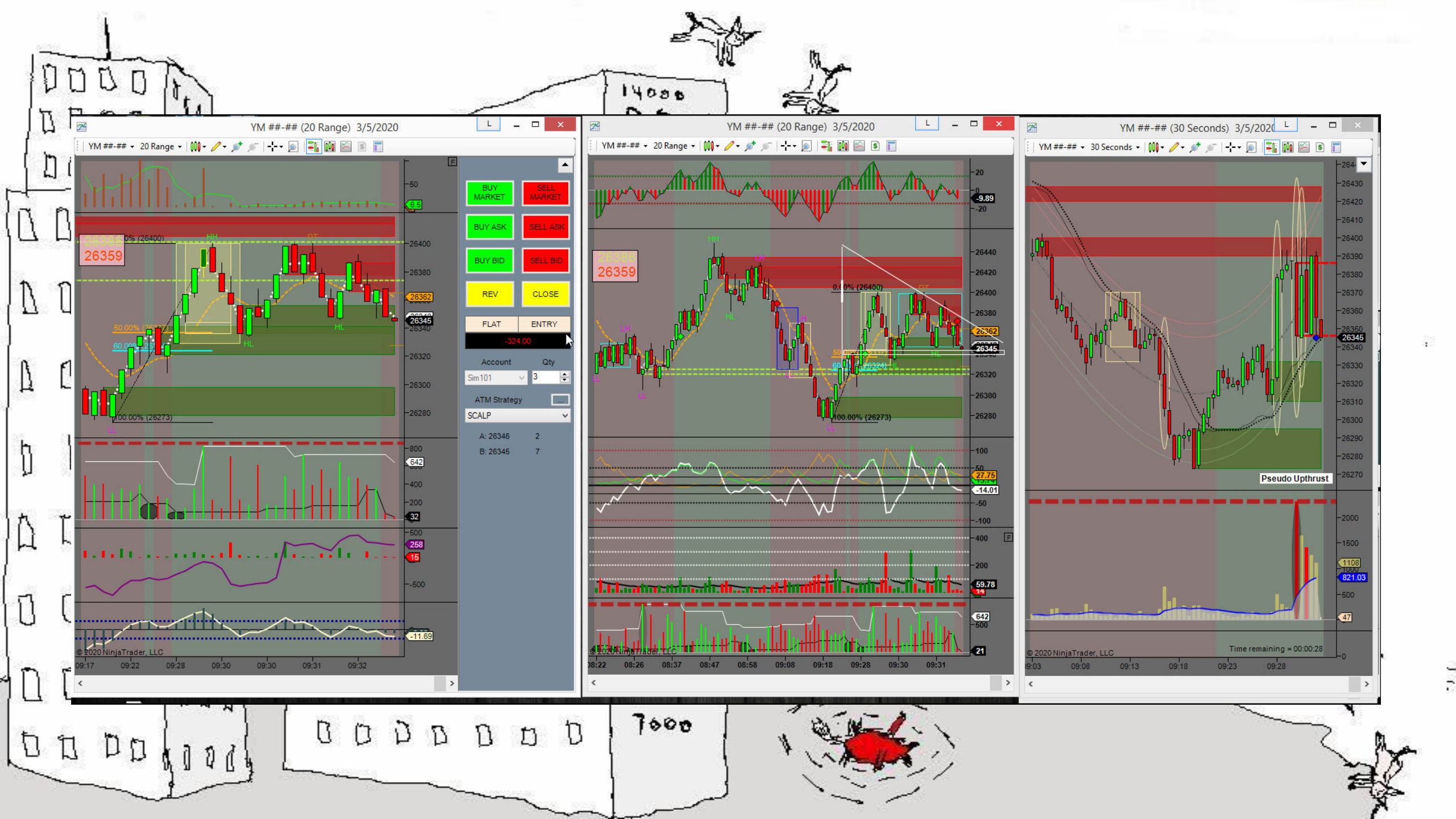
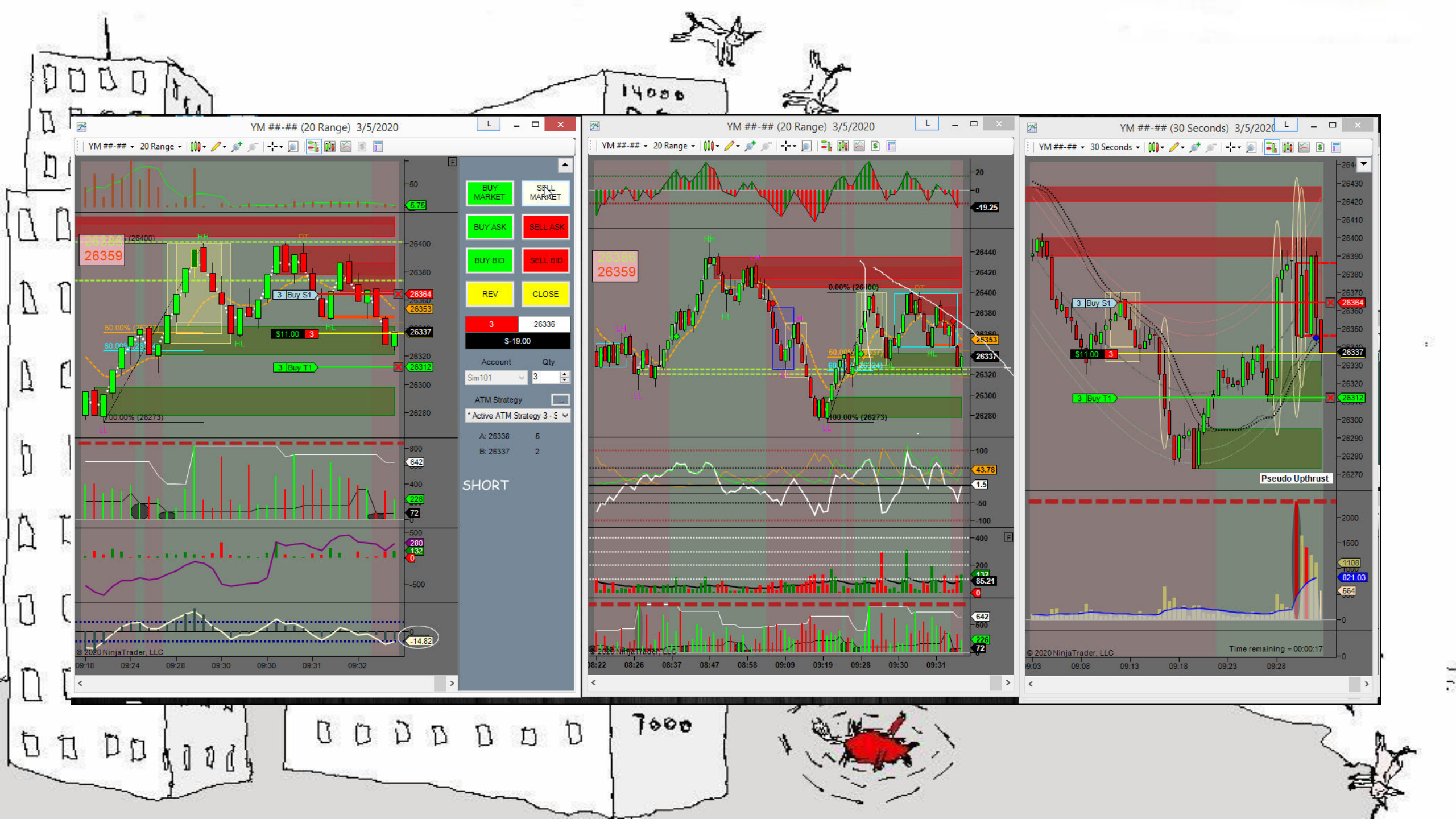
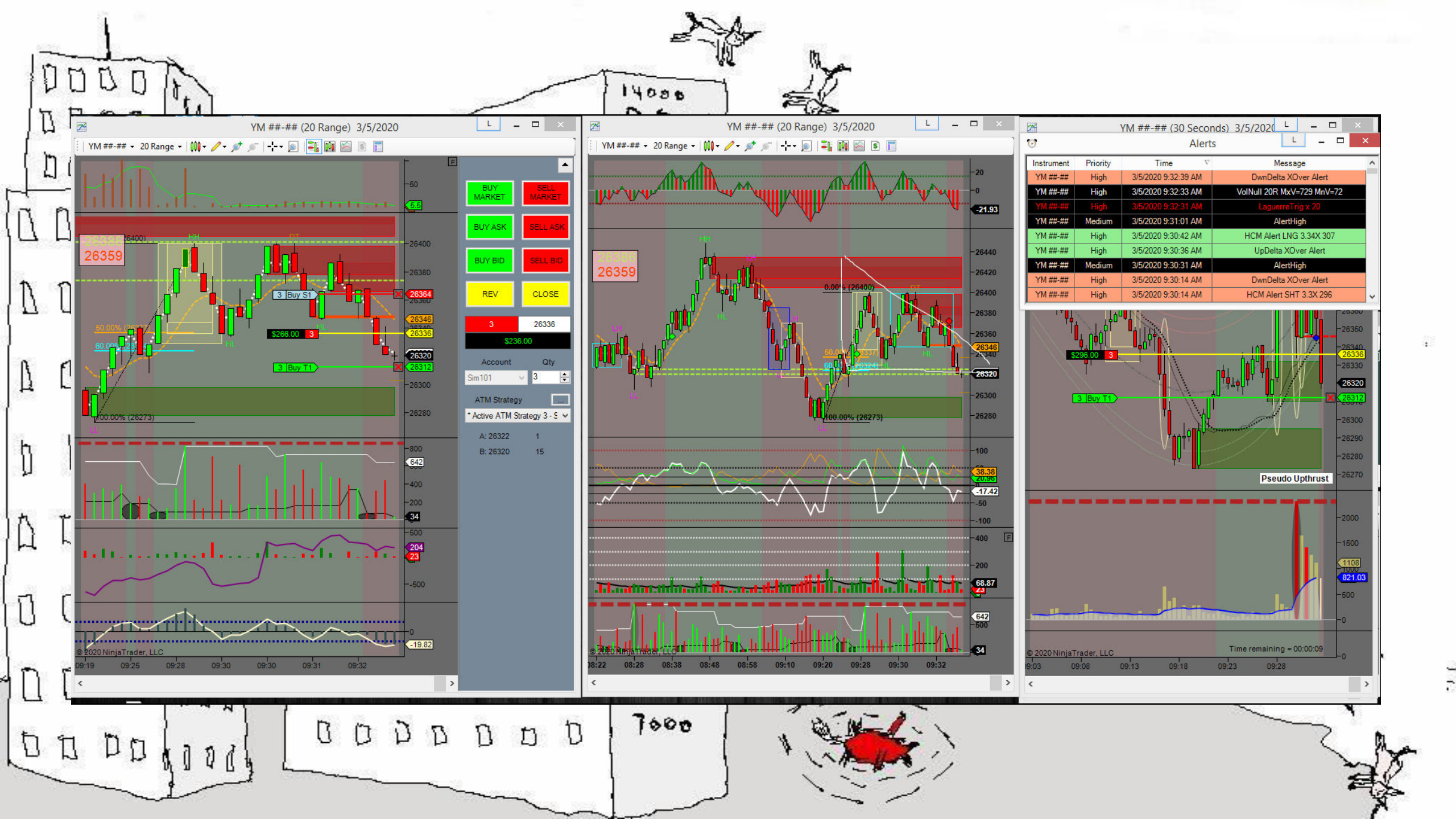
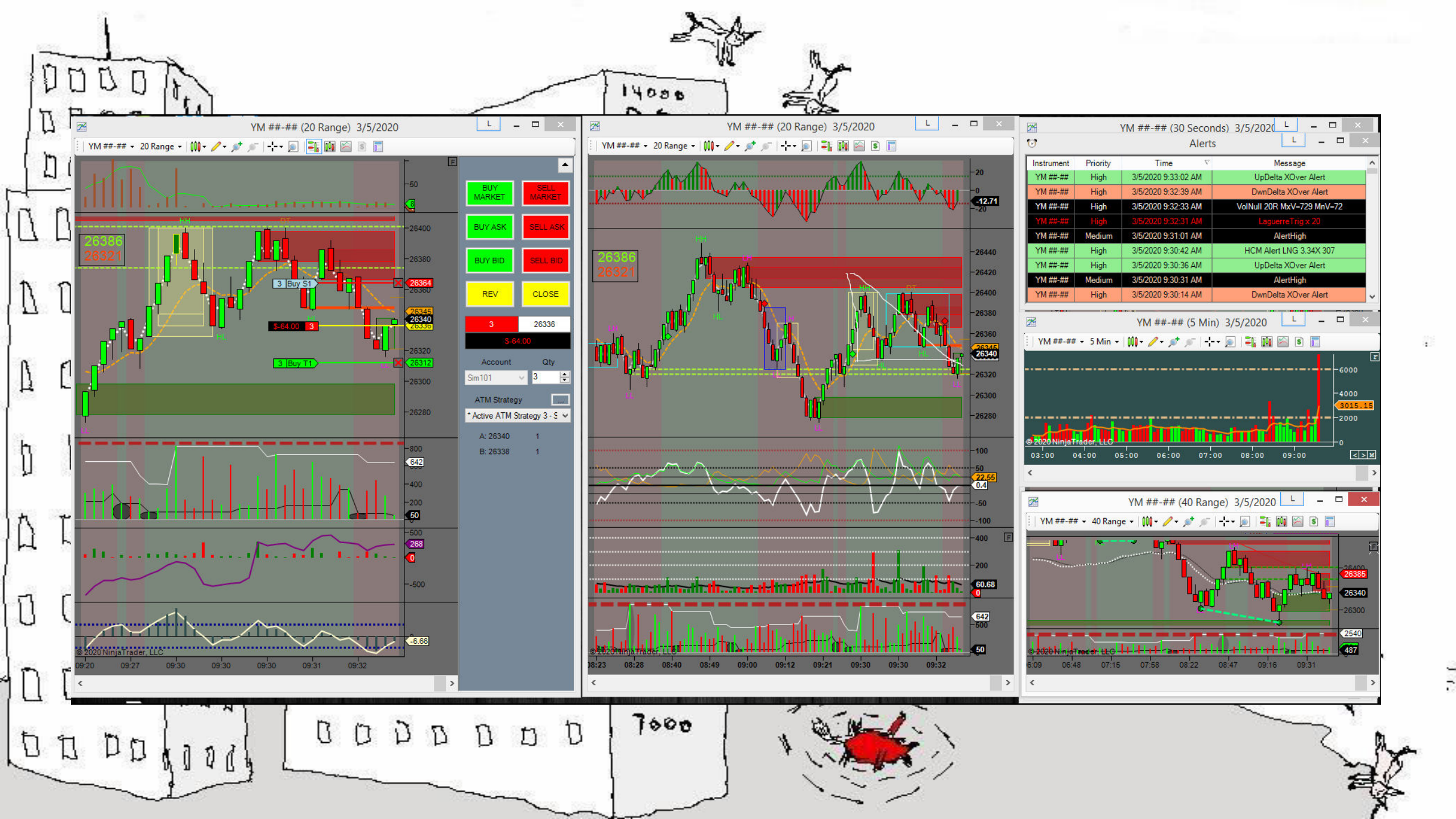

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-324.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26362 3
B: 26360 1
STOPPED OUT
26386
26348
0.00% (26400)
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
YM ##-## 30 Seconds
SupplyTst
Time remaining = 00:00:09


YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-324.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26346 2
B: 26345 7
26359
Pseudo Upthrust
© 2020 NinjaTrader, LLC
Time remaining = 00:00:28


YM ##-## (20 Range) 3/5/2020
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26336
$-19.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - S
A: 26338 5
B: 26337 2
SHORT
3 Buy S1
3 Buy T1
$11.00
Pseudo Upthrust
Time remaining = 00:00:17
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26336
$236.00
Account
Qty
Sim101
3
ATM Strategy
* Active ATM Strategy 3 - S
A: 26322 1
B: 26320 15
26359
3 Buy S1
$266.00 3
3 Buy T1
100.00% (26273)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
0.00% (26400)
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:32:39 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:32:33 AM VolNull 20R MxV=729 MnV=72
YM ##-## High 3/5/2020 9:32:31 AM LaguerreTrig x 20
YM ##-## Medium 3/5/2020 9:31:01 AM AlertHigh
YM ##-## High 3/5/2020 9:30:42 AM HCM Alert LNG 3.34X 307
YM ##-## High 3/5/2020 9:30:36 AM UpDelta XOver Alert
YM ##-## Medium 3/5/2020 9:30:31 AM AlertHigh
YM ##-## High 3/5/2020 9:30:14 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:30:14 AM HCM Alert SHT 3.3X 296
$296.00 3
3 Buy T1
Pseudo Upthrust
Time remaining = 00:00:09


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26386
26321
3 Buy S1
$-64.00 3
3 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26336
$-64.00
Account
Qty
Sim101
3
ATM Strategy
* Active ATM Strategy 3 - S
A: 26340 1
B: 26338 1
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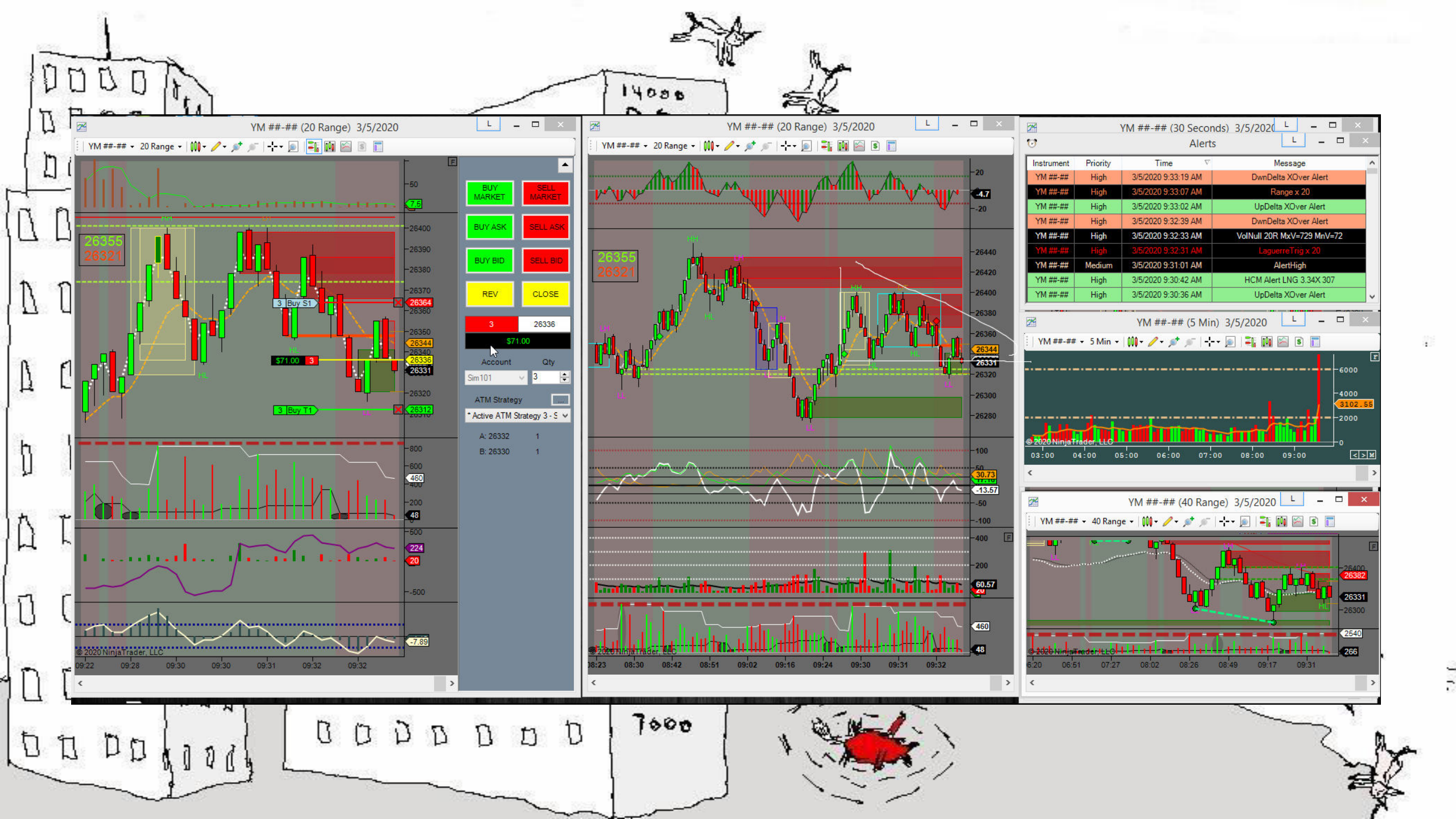
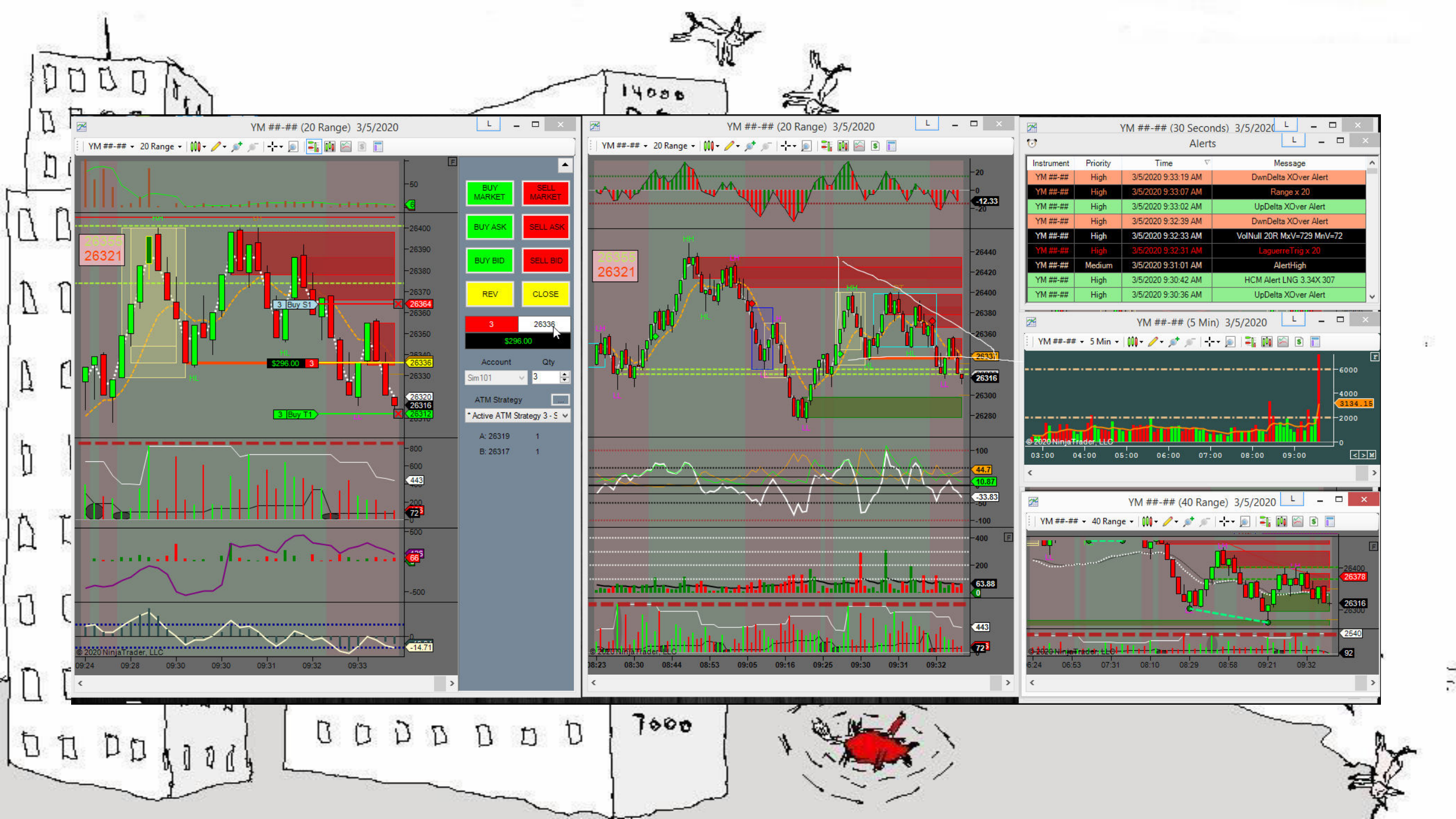
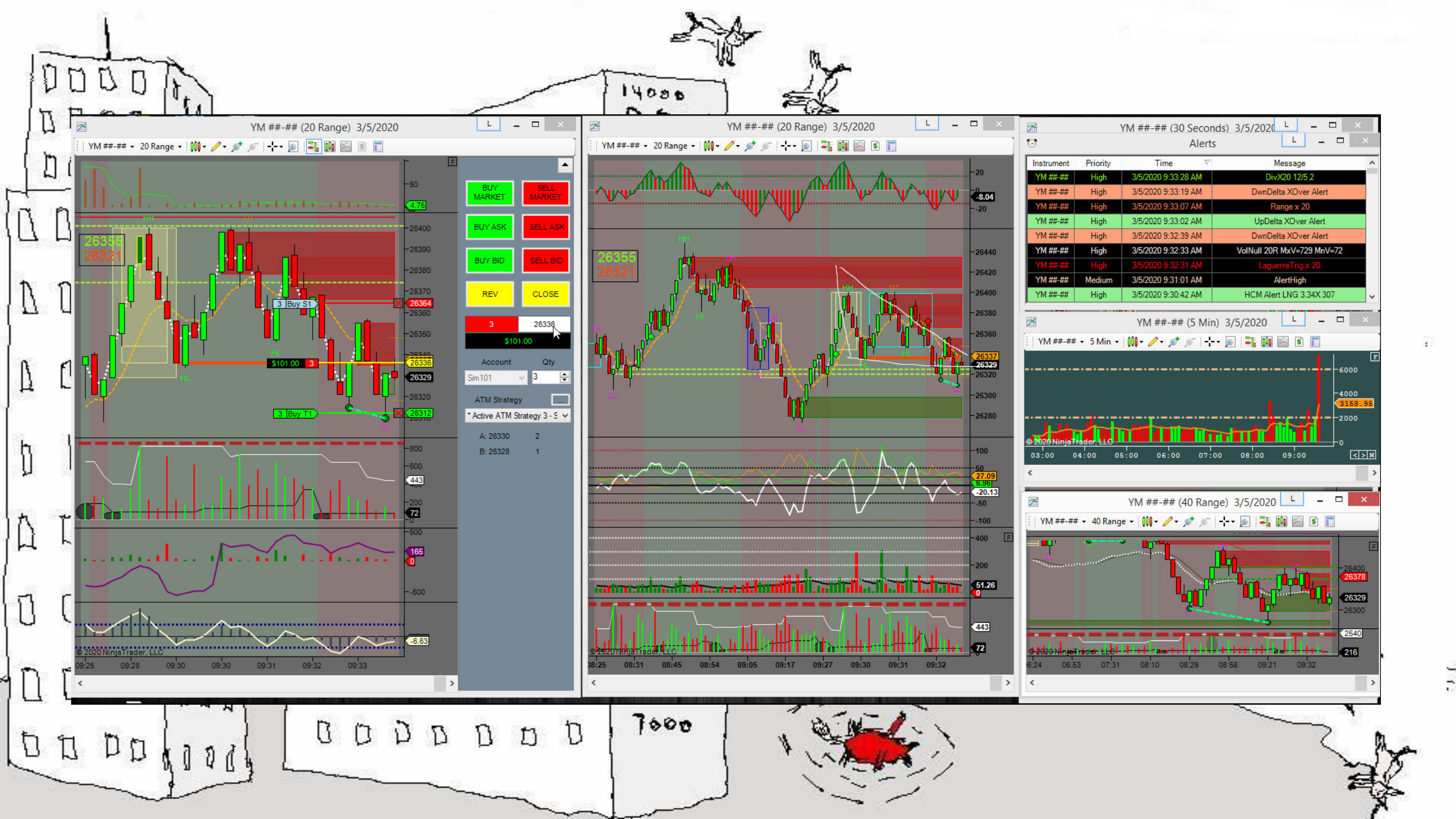
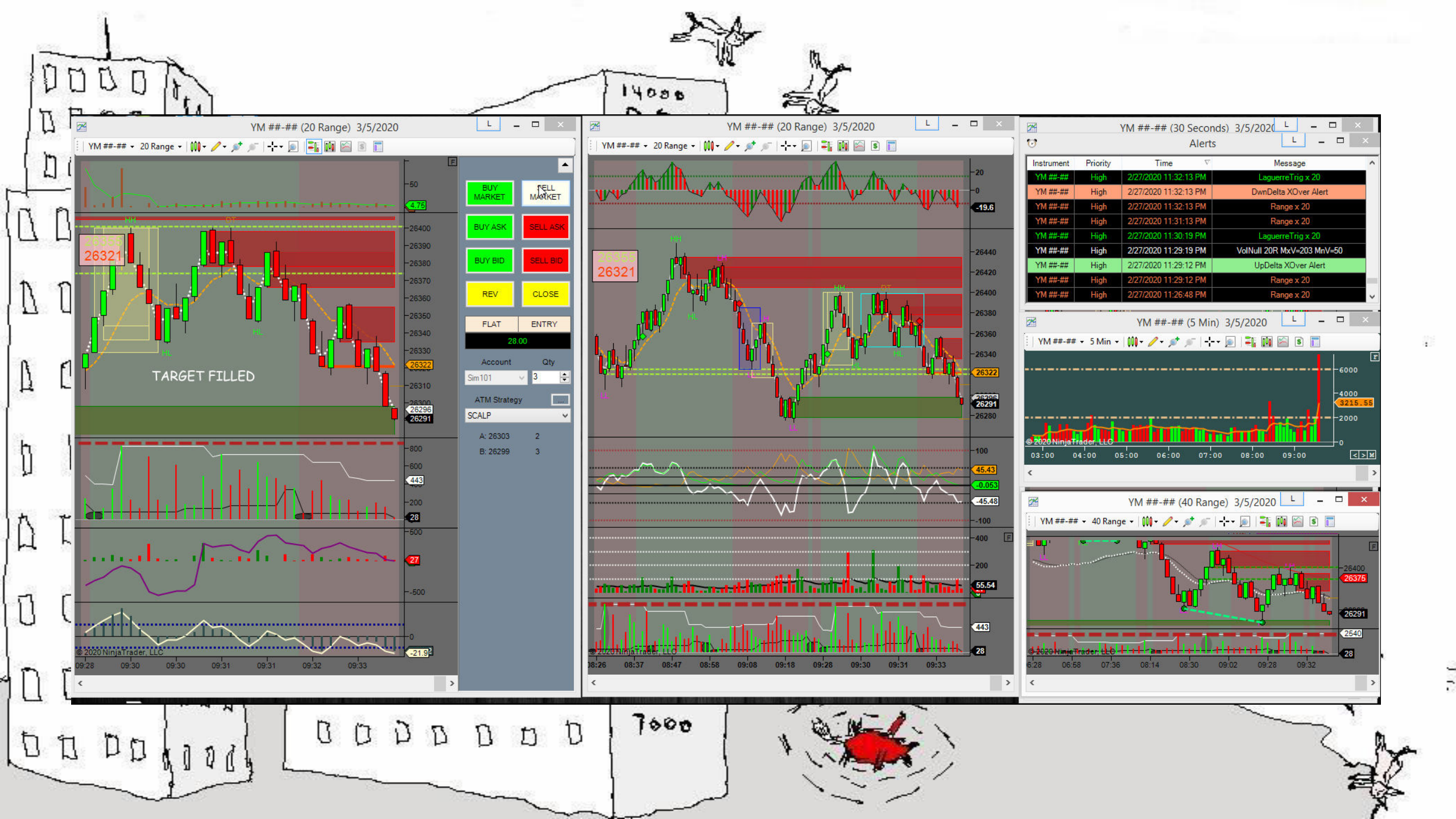
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26386
26321
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:33:02 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:32:39 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:32:33 AM VolNull 20R MxV=729 MnV=72
YM ##-## High 3/5/2020 9:32:31 AM LaguerreTrig x 20
YM ##-## Medium 3/5/2020 9:31:01 AM AlertHigh
YM ##-## High 3/5/2020 9:30:42 AM HCM Alert LNG 3.34X 307
YM ##-## High 3/5/2020 9:30:36 AM UpDelta XOver Alert
YM ##-## Medium 3/5/2020 9:30:31 AM AlertHigh
YM ##-## High 3/5/2020 9:30:14 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26355
26321
3 Buy S1
3 Buy T1
$71.00 3
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26336
$71.00
Account
Qty
Sim101
3
ATM Strategy
* Active ATM Strategy 3 - S
A: 26332 1
B: 26330 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26355
26321
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:33:19 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:33:07 AM Range x 20
YM ##-## High 3/5/2020 9:33:02 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:32:39 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:32:33 AM VolNull 20R MxV=729 MnV=72
YM ##-## High 3/5/2020 9:32:31 AM LaguerreTrig x 20
YM ##-## Medium 3/5/2020 9:31:01 AM AlertHigh
YM ##-## High 3/5/2020 9:30:42 AM HCM Alert LNG 3.34X 307
YM ##-## High 3/5/2020 9:30:36 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26336
$296.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - S
A: 26319 1
B: 26317 1
3 Buy S1
3 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:33:19 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:33:07 AM Range x 20
YM ##-## High 3/5/2020 9:33:02 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:32:39 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:32:33 AM VolNull 20R MxV=729 MnV=72
YM ##-## High 3/5/2020 9:32:31 AM LaguerreTrig x 20
YM ##-## Medium 3/5/2020 9:31:01 AM AlertHigh
YM ##-## High 3/5/2020 9:30:42 AM HCM Alert LNG 3.34X 307
YM ##-## High 3/5/2020 9:30:36 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26336
$101.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - S
A: 26330 2
B: 26328 1
3 Buy S1
3 Buy T1
26355
26321
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:33:28 AM DivX20 12/5 2
YM ##-## High 3/5/2020 9:33:19 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:33:07 AM Range x 20
YM ##-## High 3/5/2020 9:33:02 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:32:39 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:32:33 AM VolNull 20R MxV=729 MnV=72
YM ##-## High 3/5/2020 9:32:31 AM LaguerreTrig x 20
YM ##-## Medium 3/5/2020 9:31:01 AM AlertHigh
YM ##-## High 3/5/2020 9:30:42 AM HCM Alert LNG 3.34X 307
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
28.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26303 2
B: 26299 3
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 2/27/2020 11:32:13 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:32:13 PM DwnDelta XOver Alert
YM ##-## High 2/27/2020 11:32:13 PM Range x 20
YM ##-## High 2/27/2020 11:31:13 PM Range x 20
YM ##-## High 2/27/2020 11:30:19 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:29:19 PM VolNull 20R MxV=203 MnV=50
YM ##-## High 2/27/2020 11:29:12 PM UpDelta XOver Alert
YM ##-## High 2/27/2020 11:29:12 PM Range x 20
YM ##-## High 2/27/2020 11:26:48 PM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020
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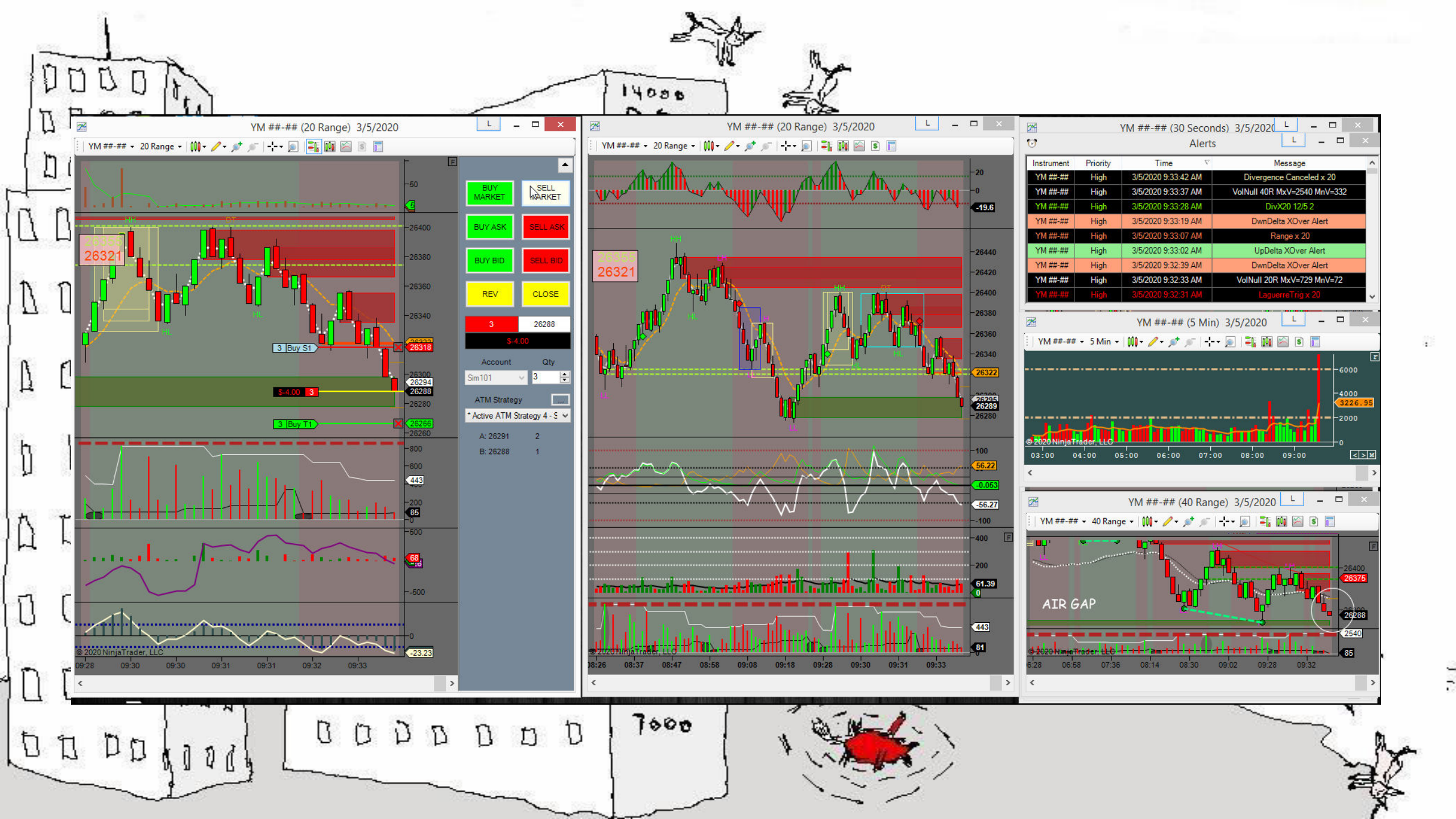
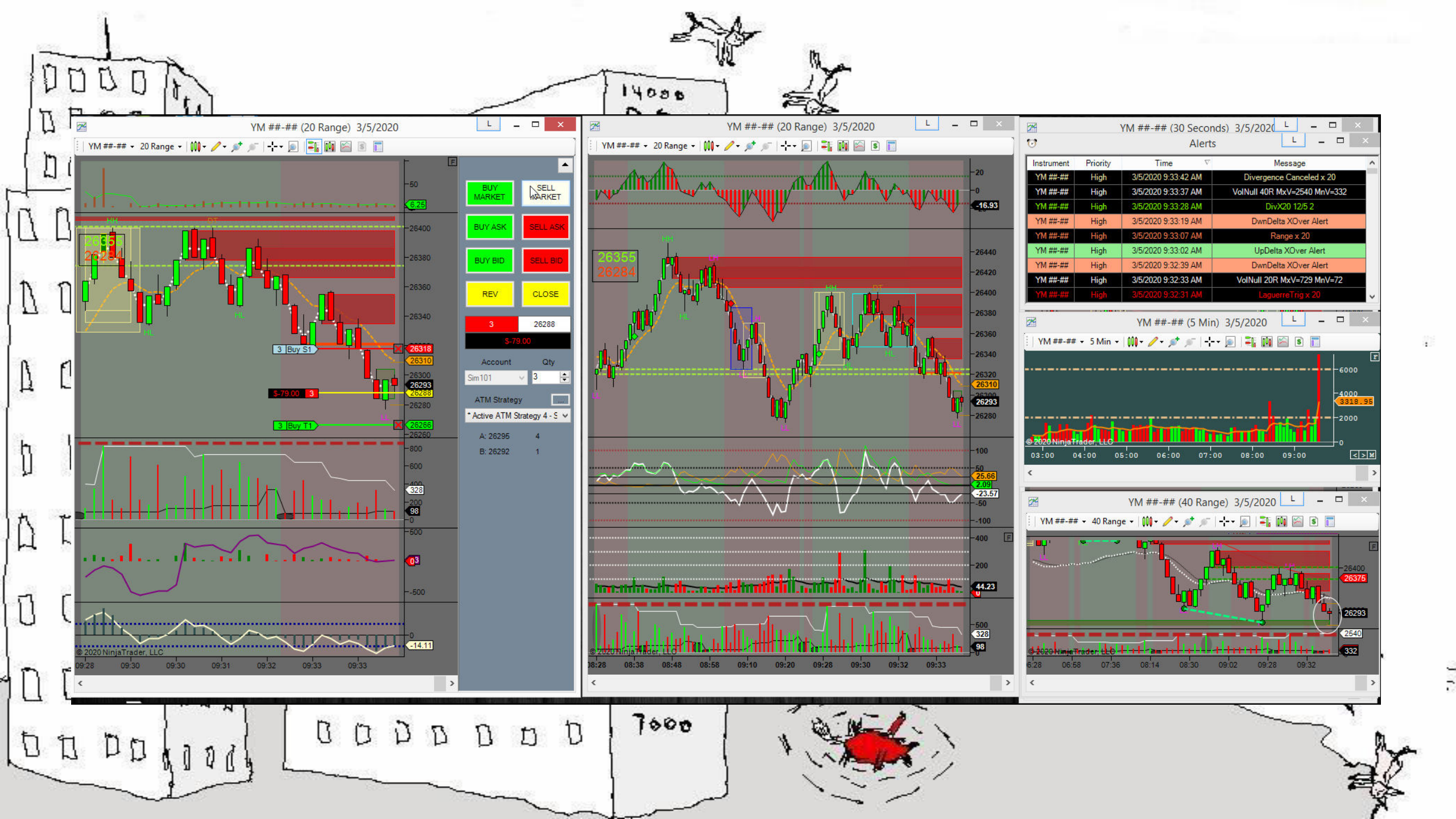
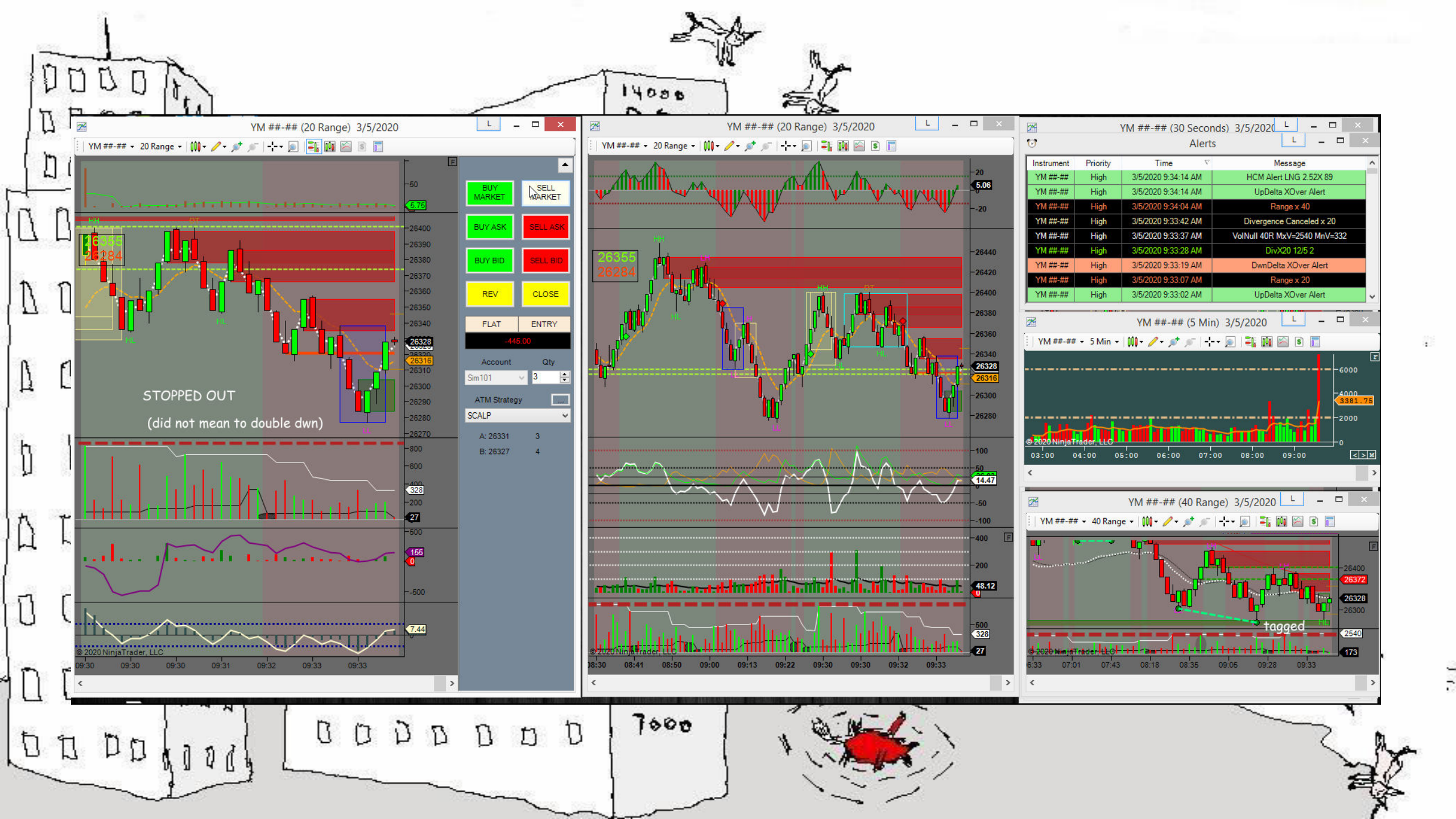

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26288
$-4.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 4 - S
A: 26291 2
B: 26288 1
3 Buy S1
3 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:33:42 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:33:37 AM VolNull 40R MxV=2540 MnV=332
YM ##-## High 3/5/2020 9:33:28 AM DivX20 12/5 2
YM ##-## High 3/5/2020 9:33:19 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:33:07 AM Range x 20
YM ##-## High 3/5/2020 9:33:02 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:32:39 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:32:33 AM VolNull 20R MxV=729 MnV=72
YM ##-## High 3/5/2020 9:32:31 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
AIR GAP


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26288
$-79.00
Account
Qty
Sim101
3
ATM Strategy
Active ATM Strategy 4 - S
A: 26295 4
B: 26292 1
3 Buy S1
3 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:33:42 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:33:37 AM VolNull 40R MxV=2540 MnV=332
YM ##-## High 3/5/2020 9:33:28 AM DivX20 12/5 2
YM ##-## High 3/5/2020 9:33:19 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:33:07 AM Range x 20
YM ##-## High 3/5/2020 9:33:02 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:32:39 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:32:33 AM VolNull 20R MxV=729 MnV=72
YM ##-## High 3/5/2020 9:32:31 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
STOPPED OUT
(did not mean to double dwn)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-445.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26331 3
B: 26327 4
YM ##-## (20 Range) 3/5/2020
26355
26284
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## High 3/5/2020 9:33:42 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:33:37 AM VolNull 40R MxV=2540 MnV=332
YM ##-## High 3/5/2020 9:33:28 AM DivX20 12/5 2
YM ##-## High 3/5/2020 9:33:19 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:33:07 AM Range x 20
YM ##-## High 3/5/2020 9:33:02 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020
tagged
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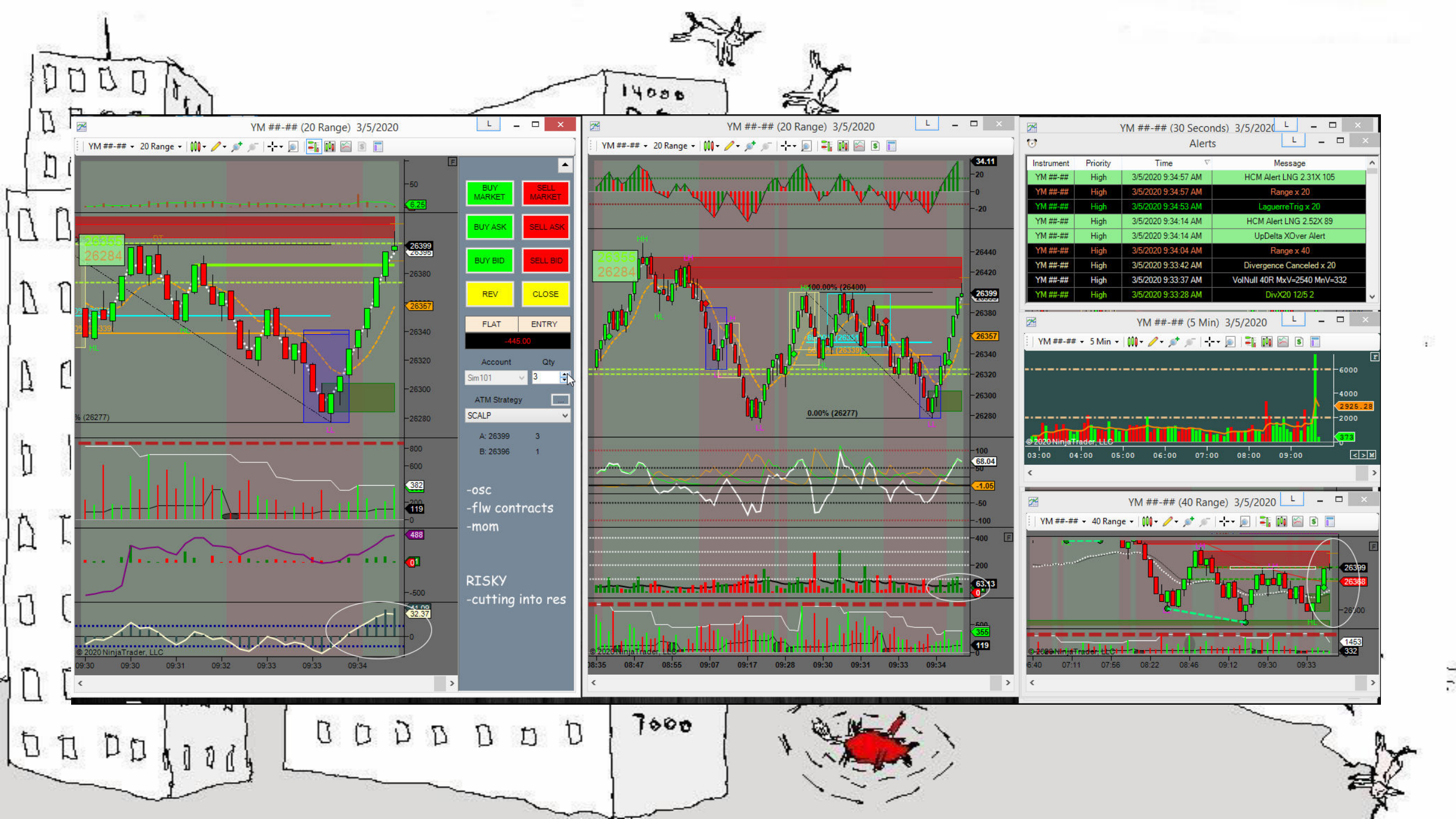
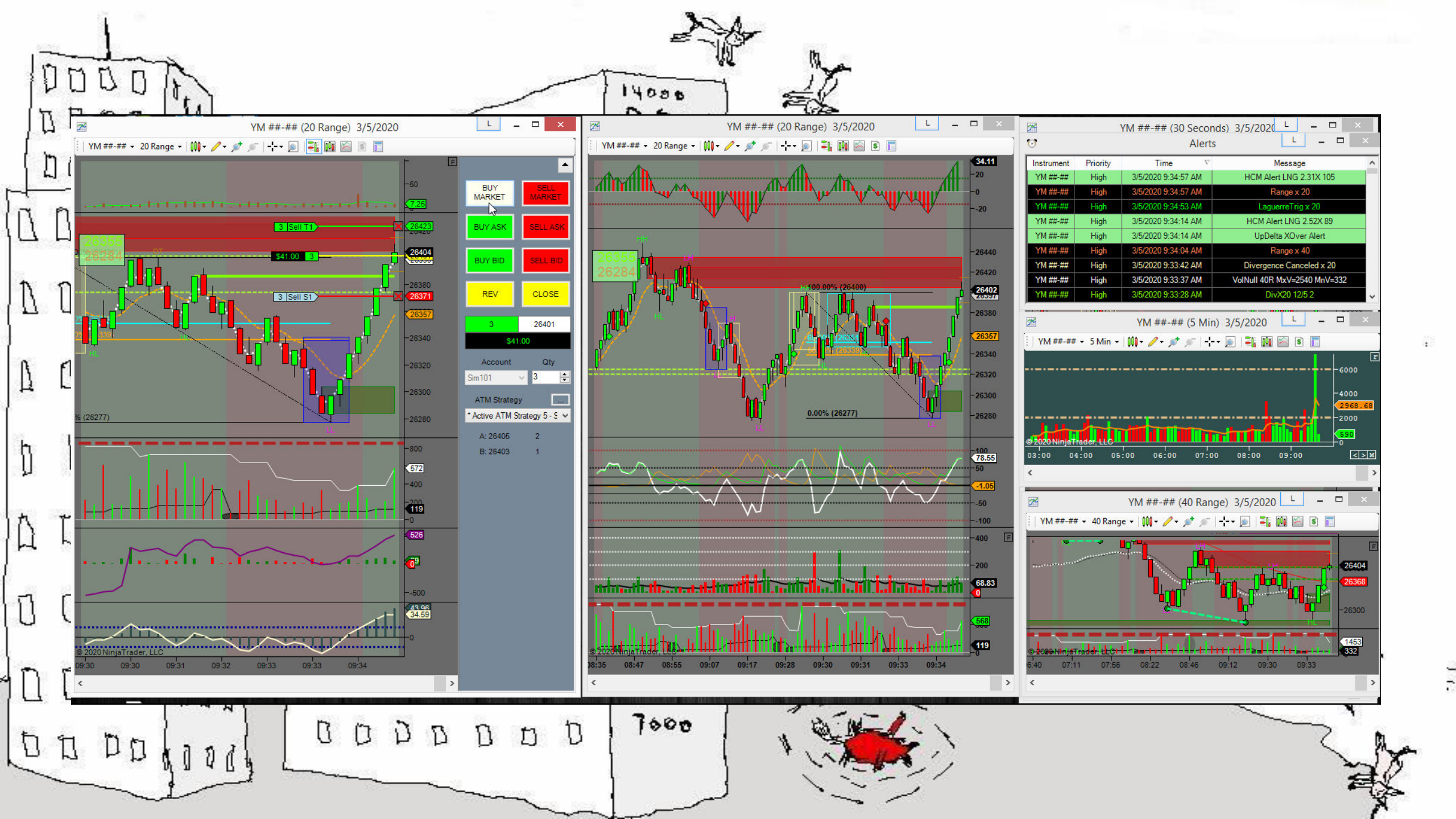
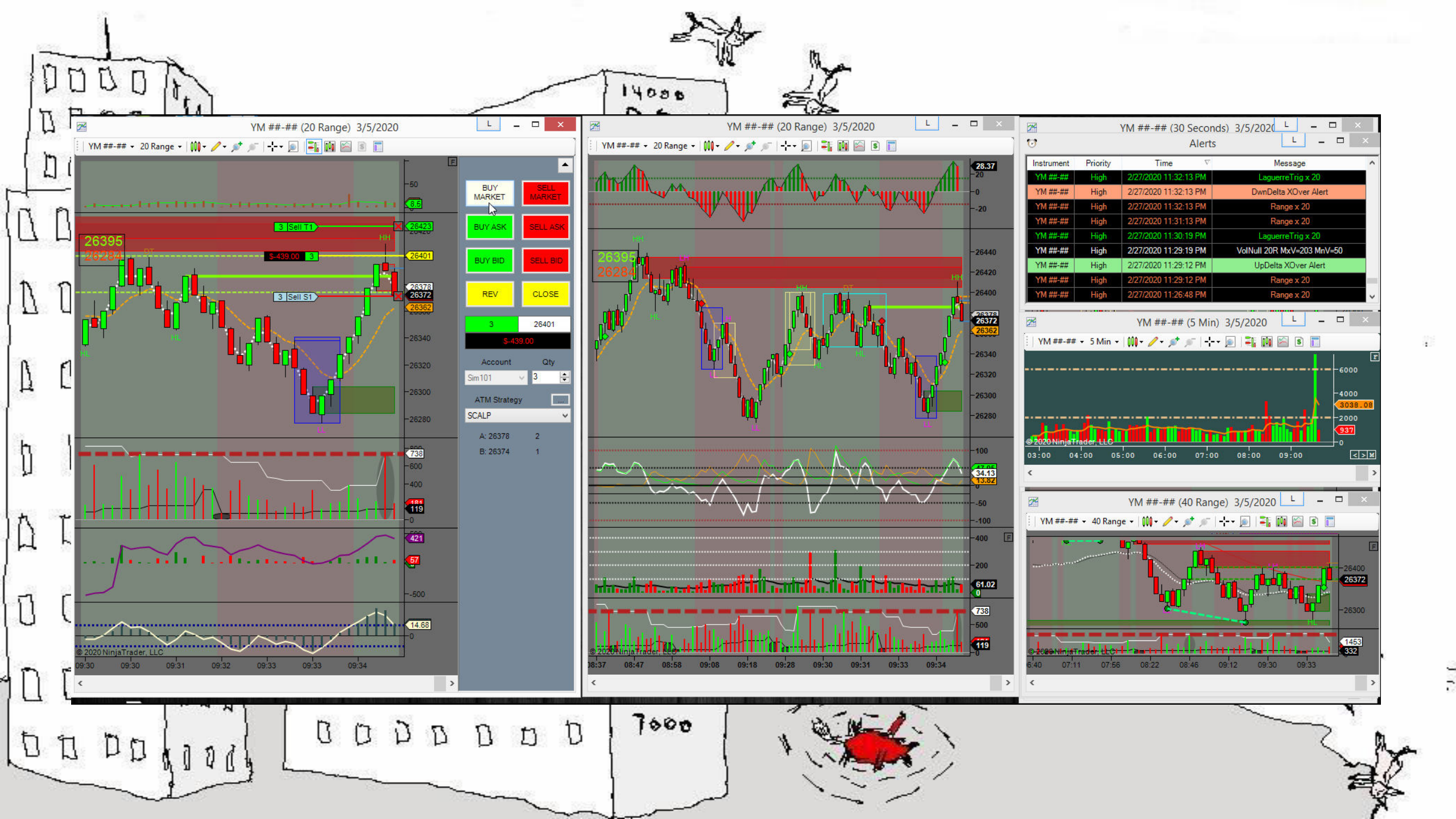
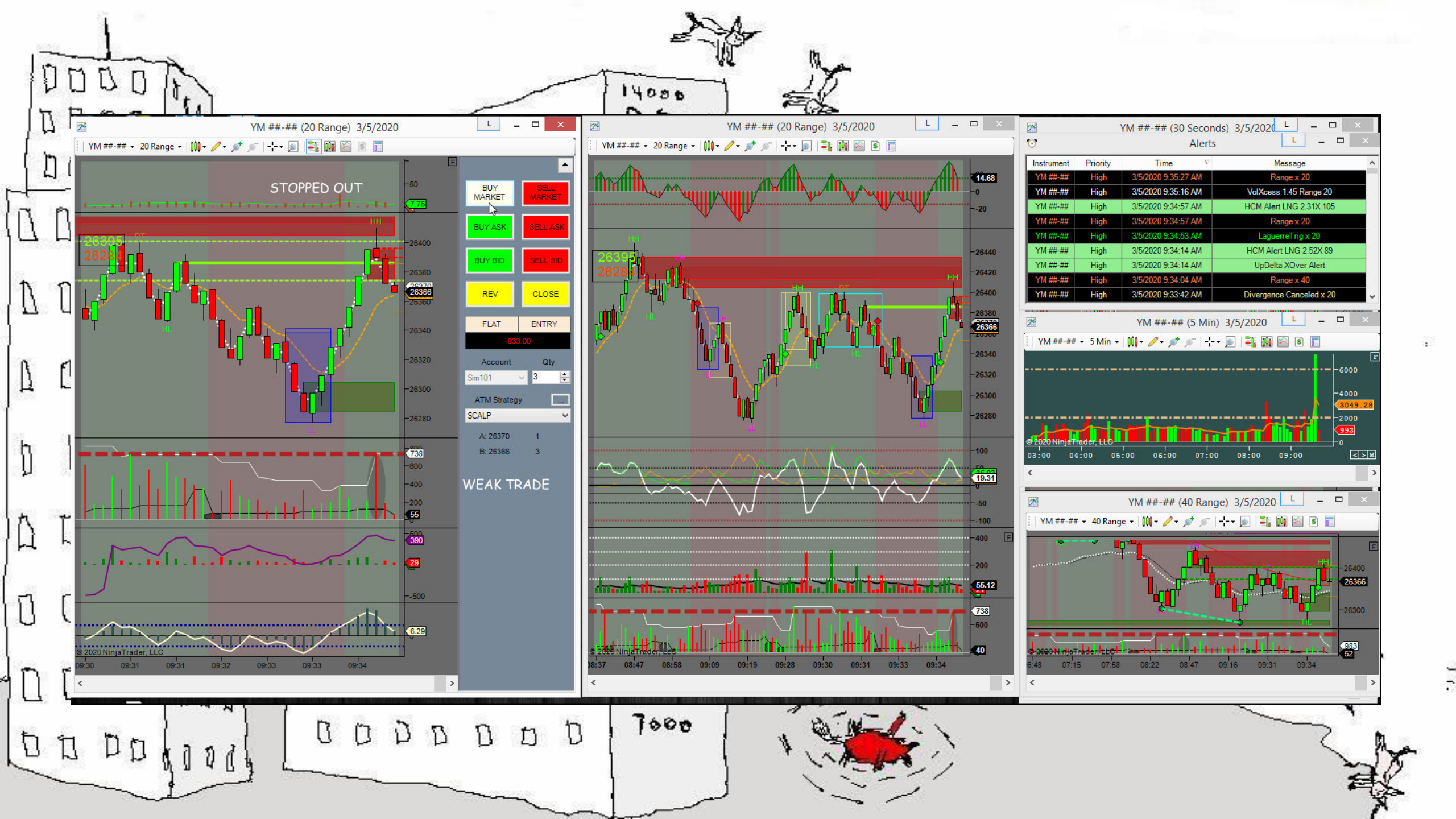
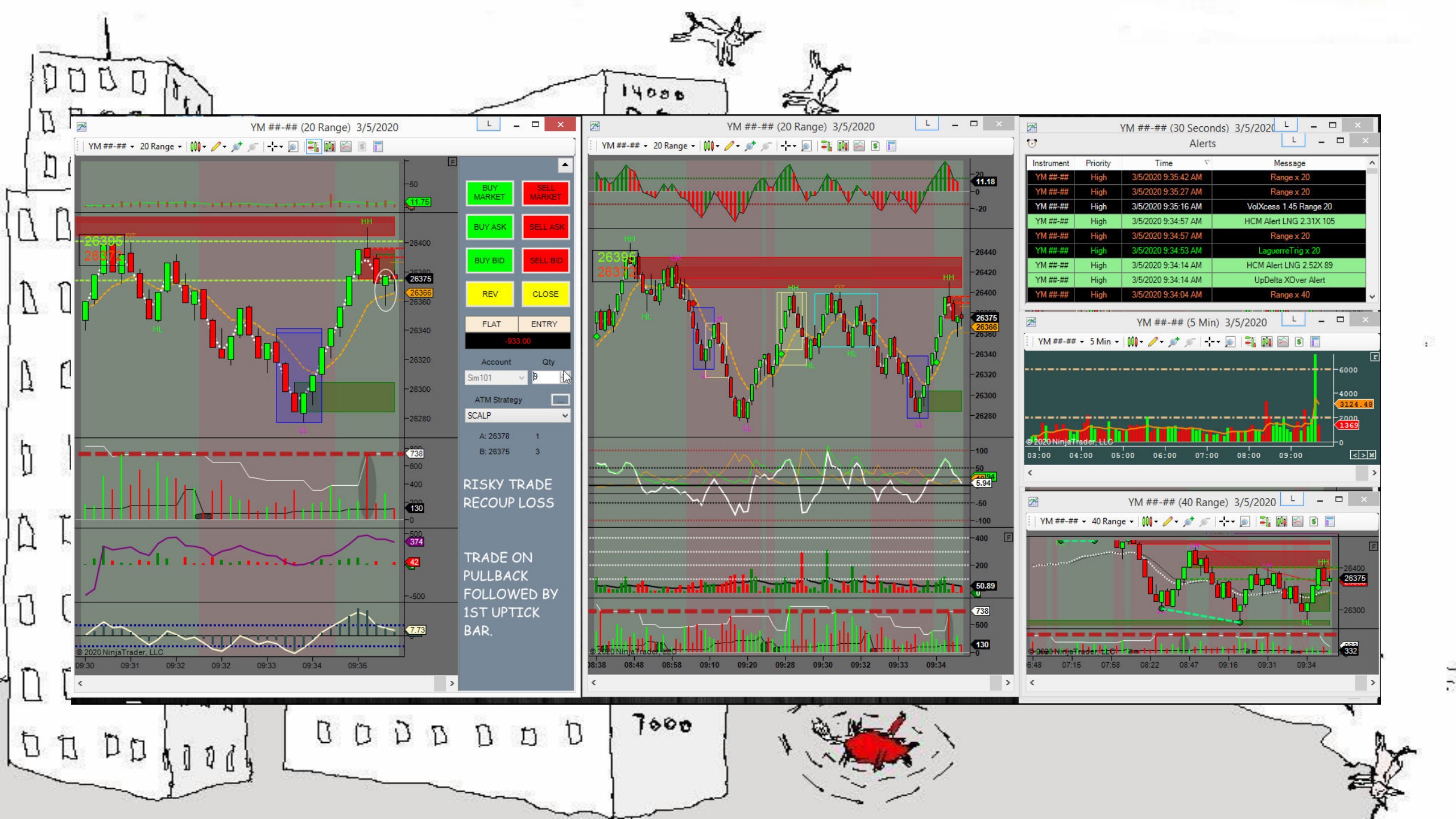
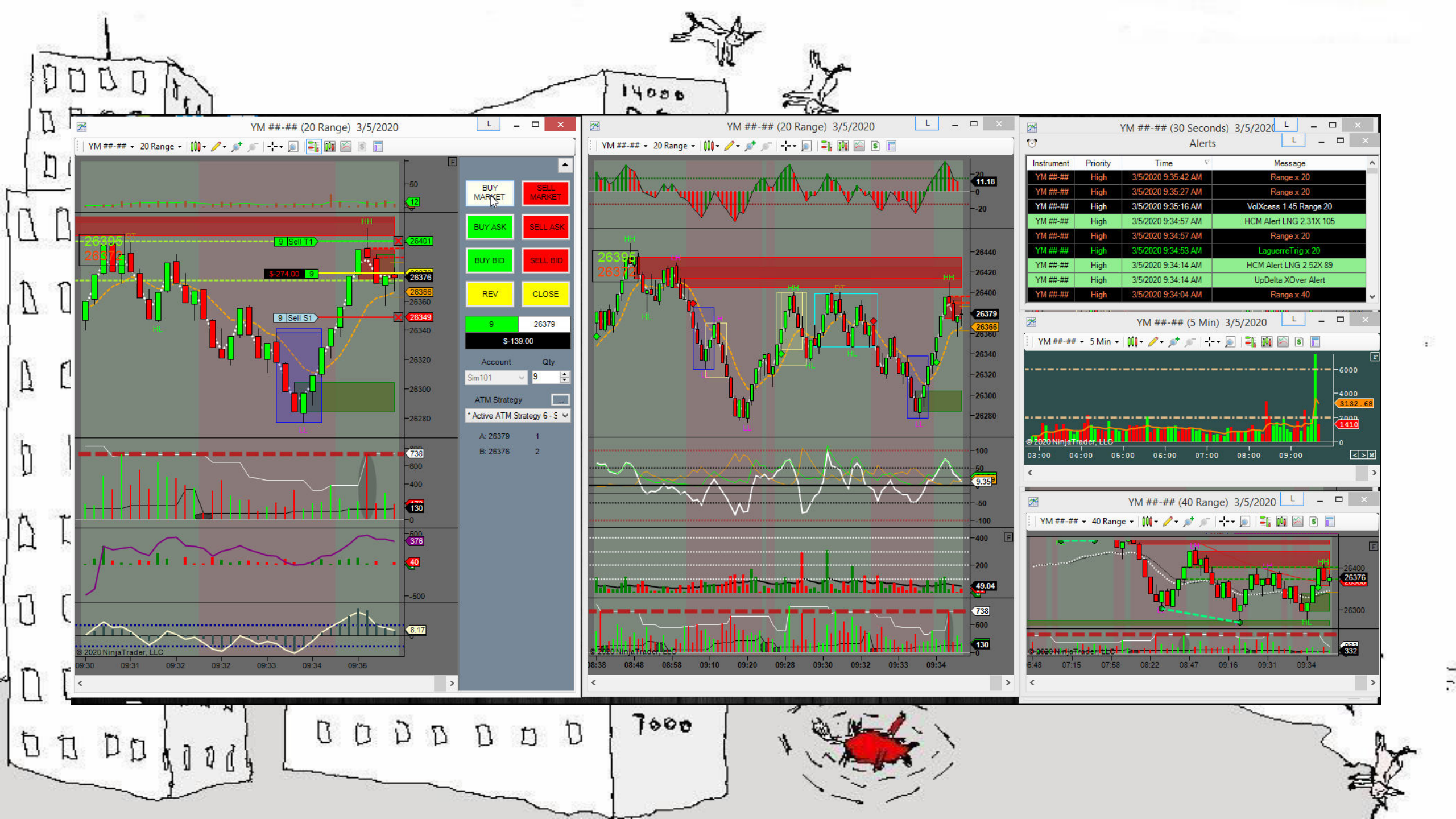

YM ##-## (20 Range) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-445.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26399 3
B: 26396 1
-osc
-flw contracts
-mom
RISKY
-cutting into res
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
100.00% (26400)
0.00% (26277)
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## High 3/5/2020 9:33:42 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:33:37 AM VolNull 40R MxV=2540 MnV=332
YM ##-## High 3/5/2020 9:33:28 AM DivX20 12/5 2
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020

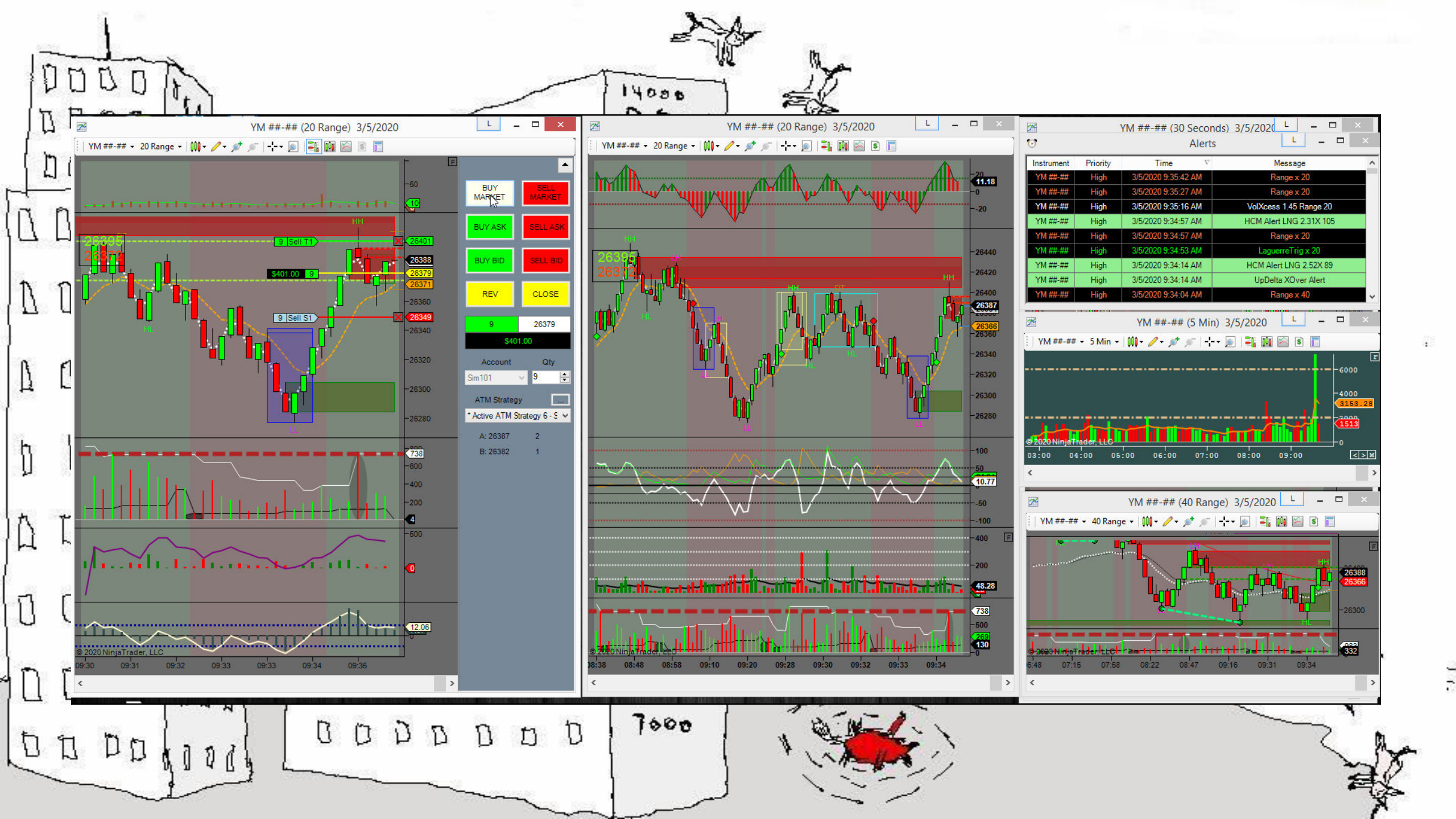

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3 Sell T1
$41.00 3
3 Sell S1
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - S
A: 26405 2
B: 26403 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
100.00% (26400)
0.00% (26277)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## High 3/5/2020 9:33:42 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:33:37 AM VolNull 40R MxV=2540 MnV=332
YM ##-## High 3/5/2020 9:33:28 AM DivX20 12/5 2
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC

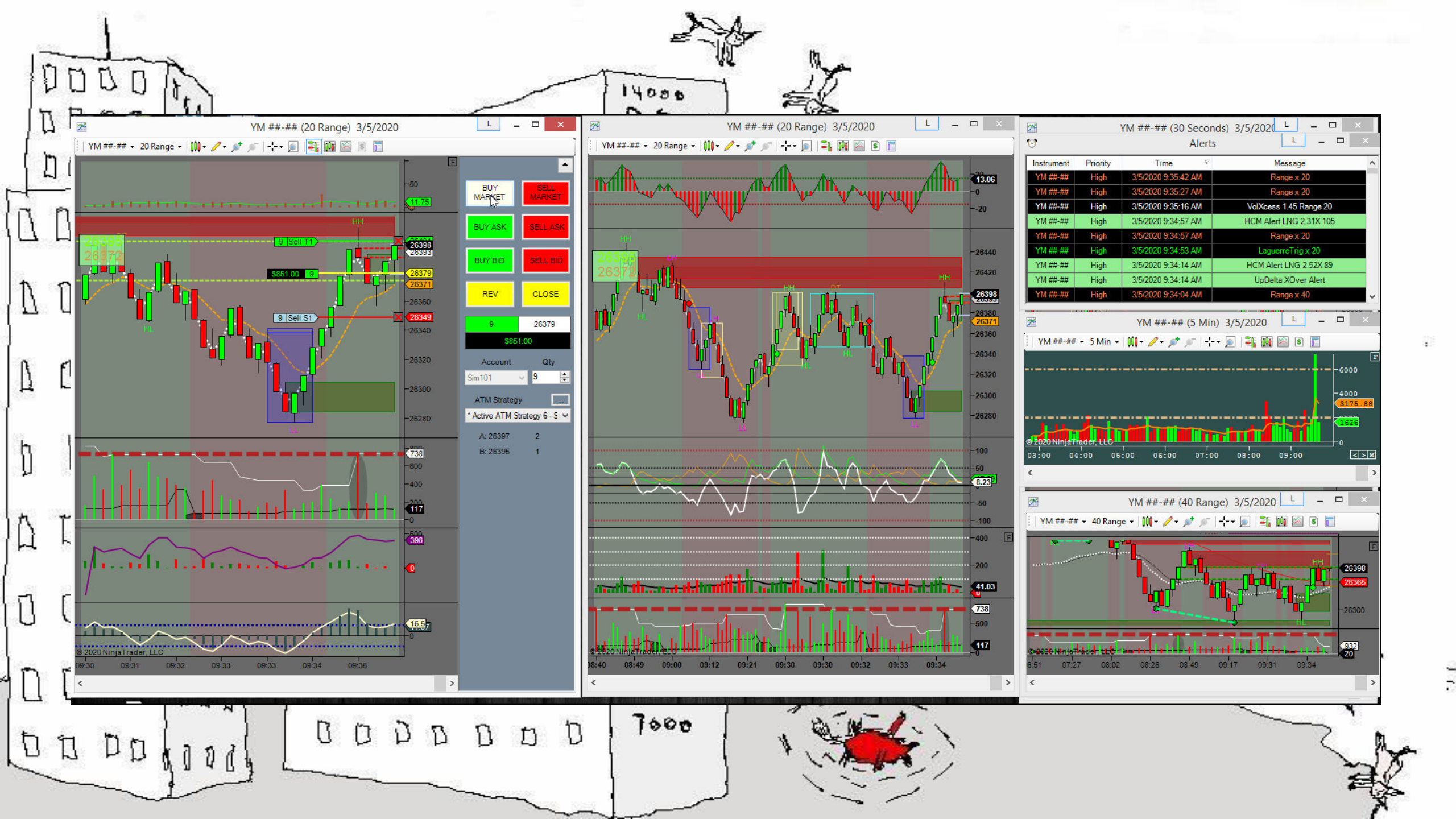

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26395
26284
3 Sell T1
$-439.00 3
3 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
26401
$-439.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26378 2
B: 26374 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 2/27/2020 11:32:13 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:32:13 PM DwnDelta XOver Alert
YM ##-## High 2/27/2020 11:32:13 PM Range x 20
YM ##-## High 2/27/2020 11:31:13 PM Range x 20
YM ##-## High 2/27/2020 11:30:19 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:29:19 PM VolNull 20R MxV=203 MnV=50
YM ##-## High 2/27/2020 11:29:12 PM UpDelta XOver Alert
YM ##-## High 2/27/2020 11:29:12 PM Range x 20
YM ##-## High 2/27/2020 11:26:48 PM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-933.00
Account
Qty
Sim101
3
ATM Strategy
SCALP
A: 26370 1
B: 26366 3
WEAK TRADE
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## High 3/5/2020 9:33:42 AM Divergence Canceled x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020


YM ##-## (20 Range) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-933.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26378 1
B: 26375 3
RISKY TRADE
RECOUP LOSS
TRADE ON
PULLBACK
FOLLOWED BY
1ST UPTICK
BAR.
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
9 Sell T1
$-274.00 9
9 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
9
26379
$-139.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - S
A: 26379 1
B: 26376 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
9 Sell T1
$401.00 9
9 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
9
26379
$401.00
Account
Qty
Sim101
9
ATM Strategy
* Active ATM Strategy 6 - S
A: 26387 2
B: 26382 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
9 Sell T1
$851.00 9
9 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
9
26379
$851.00
Account
Qty
Sim101
9
ATM Strategy
* Active ATM Strategy 6 - S
A: 26397 2
B: 26395 1
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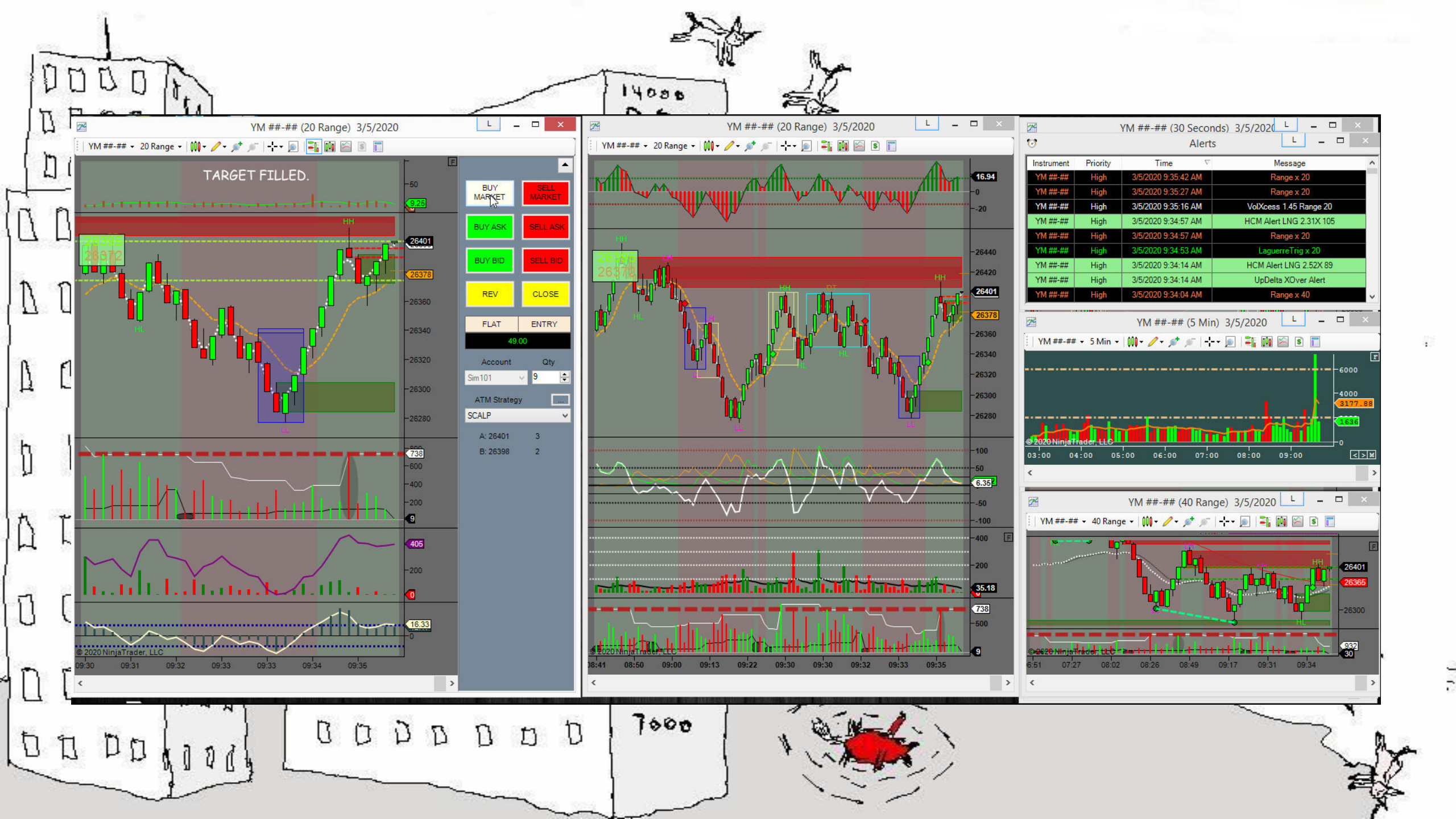
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
TARGET FILLED.
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
49.00
Account
Qty
Sim101
9
ATM Strategy
SCALP
A: 26401 3
B: 26398 2
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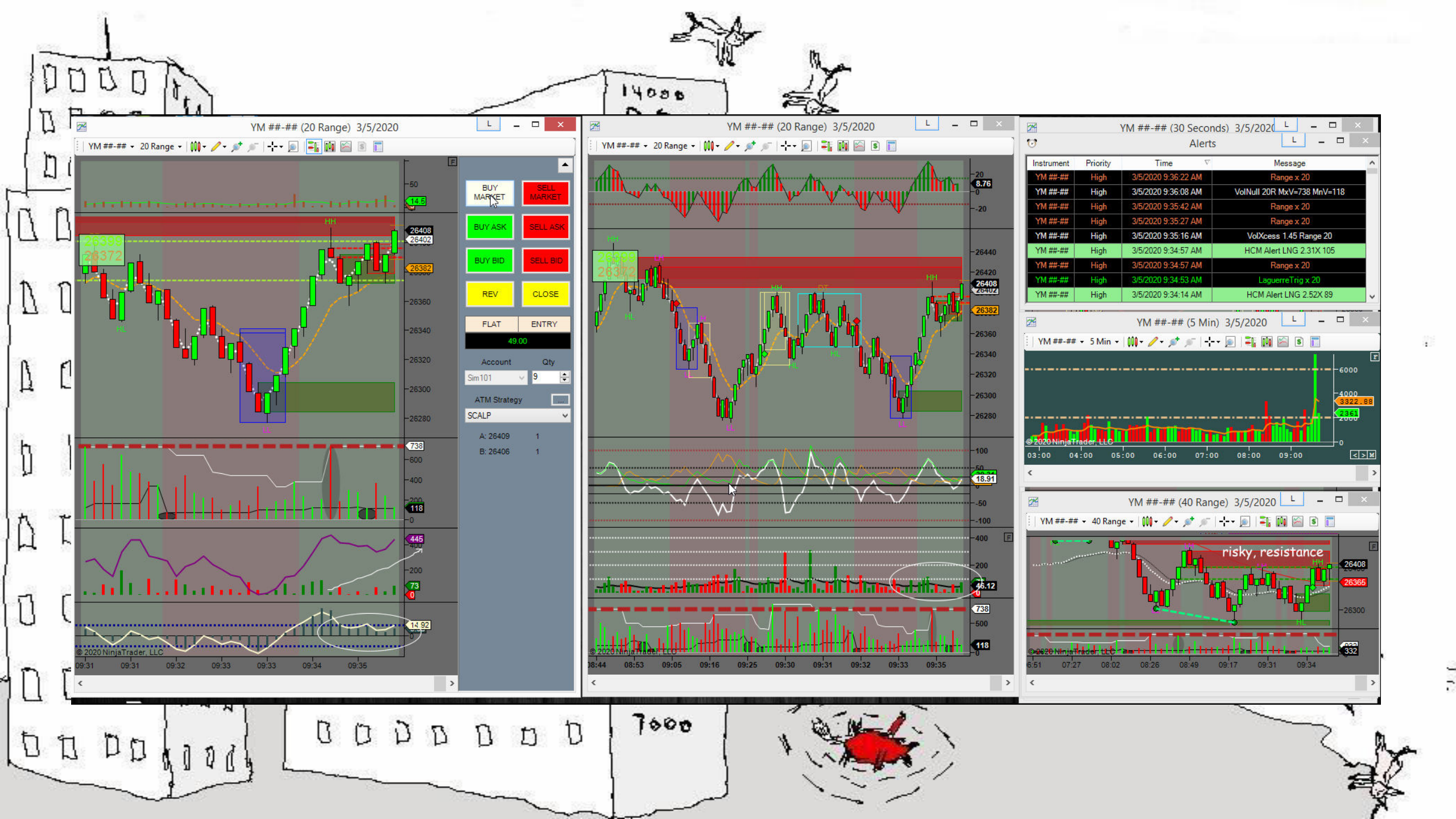
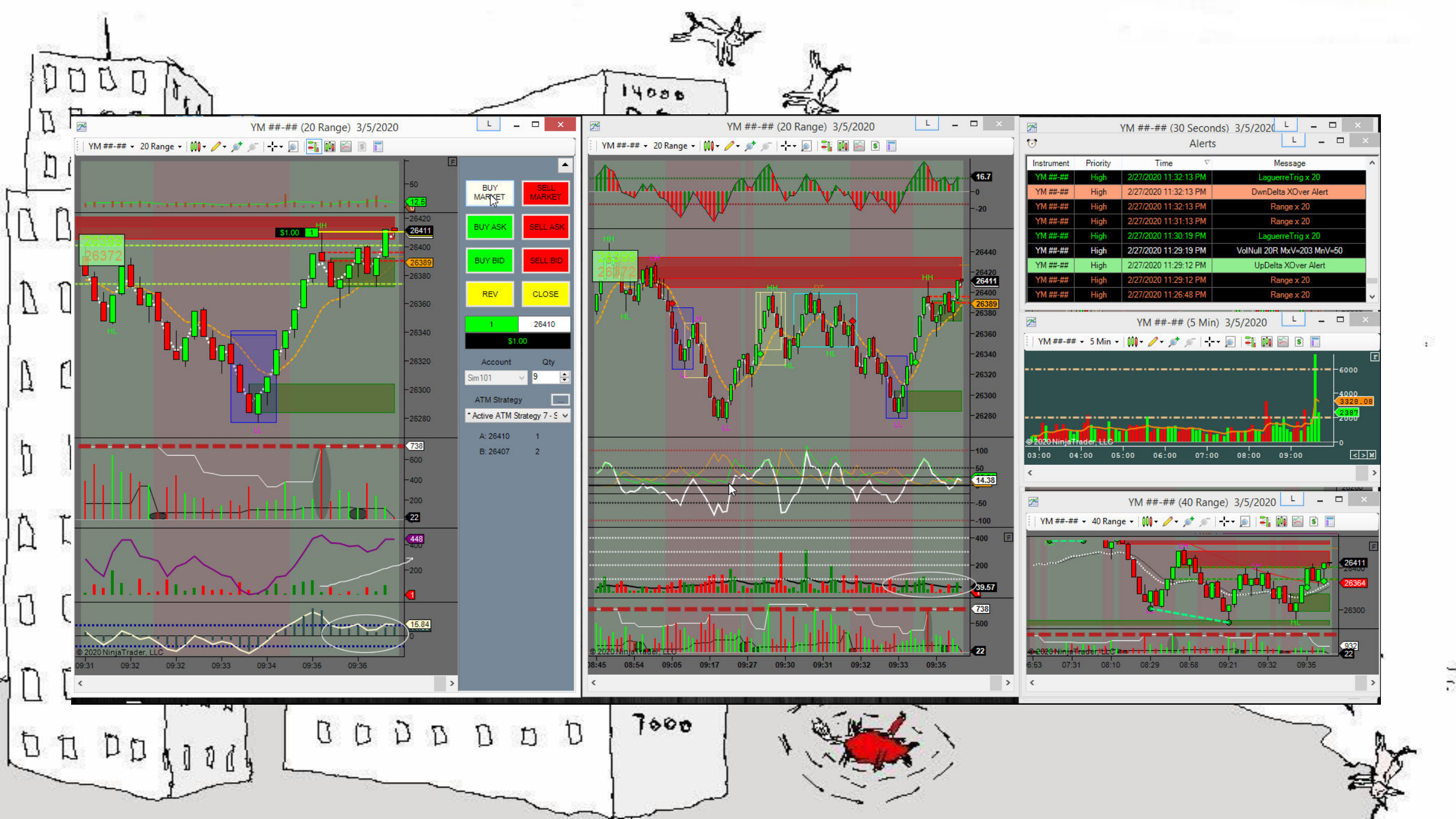
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## High 3/5/2020 9:34:14 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:34:04 AM Range x 40
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
49.00
Account
Qty
Sim101
9
ATM Strategy
SCALP
A: 26409 1
B: 26406 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:36:22 AM Range x 20
YM ##-## High 3/5/2020 9:36:08 AM VolNull 20R MxV=738 MnV=118
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:34:14 AM HCM Alert LNG 2.52X 89
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
risky, resistance


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26410
$1.00
Account
Qty
Sim101
9
ATM Strategy
* Active ATM Strategy 7 - S
A: 26410 1
B: 26407 2
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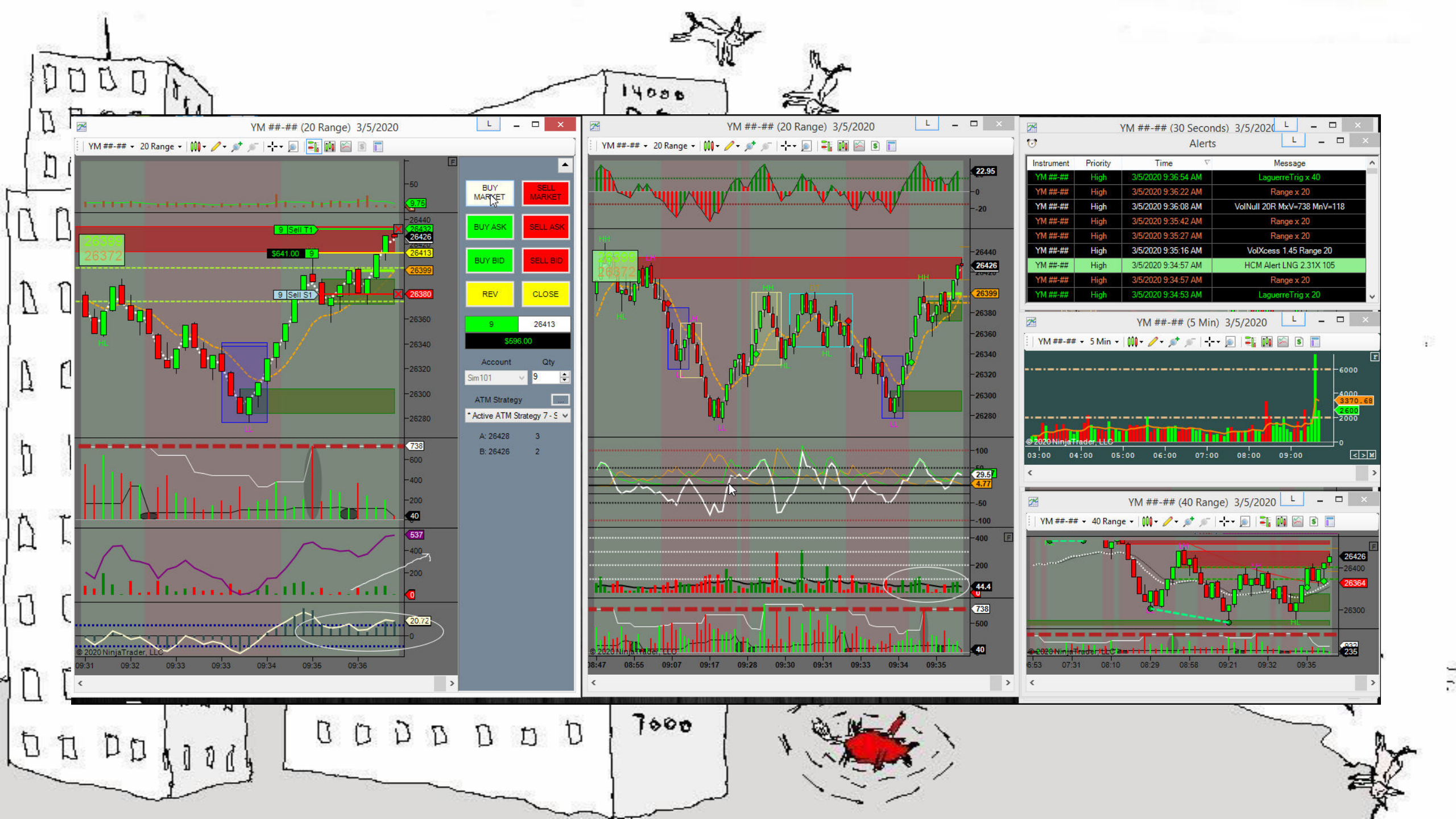
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 2/27/2020 11:32:13 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:32:13 PM DwnDelta XOver Alert
YM ##-## High 2/27/2020 11:32:13 PM Range x 20
YM ##-## High 2/27/2020 11:31:13 PM Range x 20
YM ##-## High 2/27/2020 11:30:19 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:29:19 PM VolNull 20R MxV=203 MnV=50
YM ##-## High 2/27/2020 11:29:12 PM UpDelta XOver Alert
YM ##-## High 2/27/2020 11:29:12 PM Range x 20
YM ##-## High 2/27/2020 11:26:48 PM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
9 Sell T1
$641.00 9
9 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
9
26413
$596.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 7 - S
A: 26428 3
B: 26426 2
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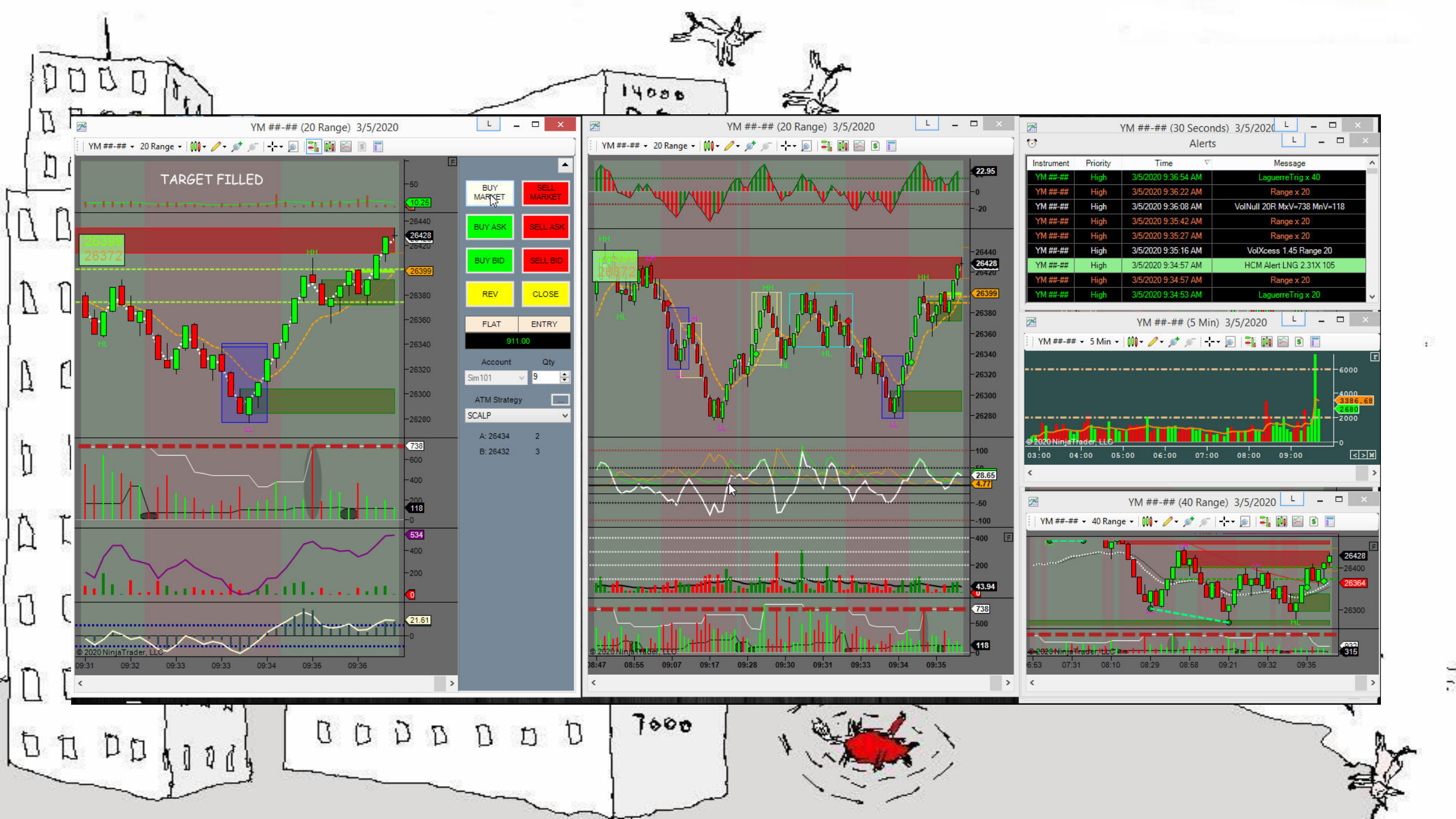
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:36:54 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:36:22 AM Range x 20
YM ##-## High 3/5/2020 9:36:08 AM VolNull 20R MxV=738 MnV=118
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
911.00
Account
Qty
Sim101
9
ATM Strategy
SCALP
A: 26434 2
B: 26432 3
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:36:54 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:36:22 AM Range x 20
YM ##-## High 3/5/2020 9:36:08 AM VolNull 20R MxV=738 MnV=118
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## High 3/5/2020 9:34:57 AM Range x 20
YM ##-## High 3/5/2020 9:34:53 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020
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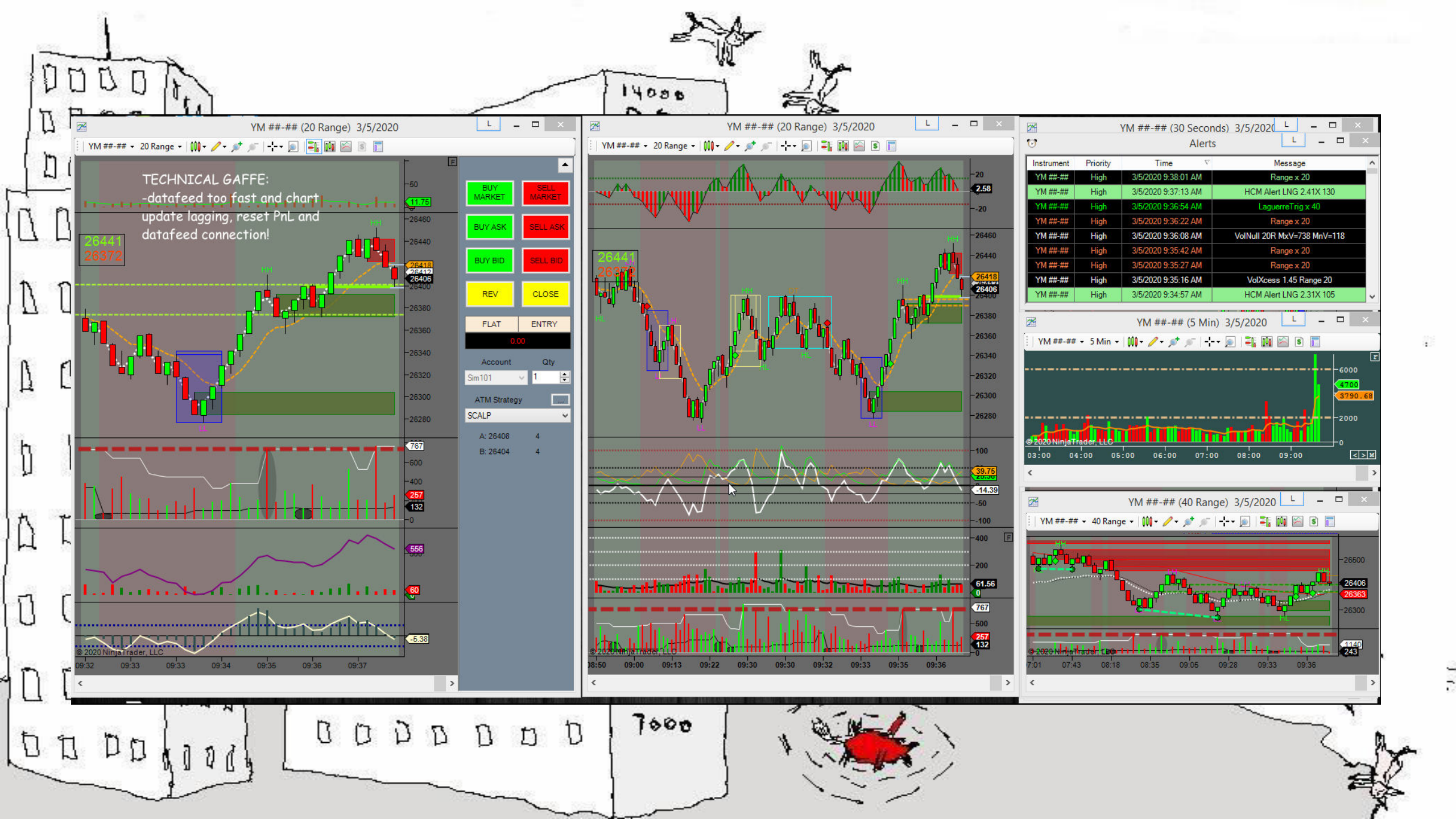
YM ##-## (20 Range) 3/5/2020
TECHNICAL GAFFE:
-datafeed too fast and chart update lagging, reset PnL and datafeed connection!
26441
26372
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26408 4
B: 26404 4
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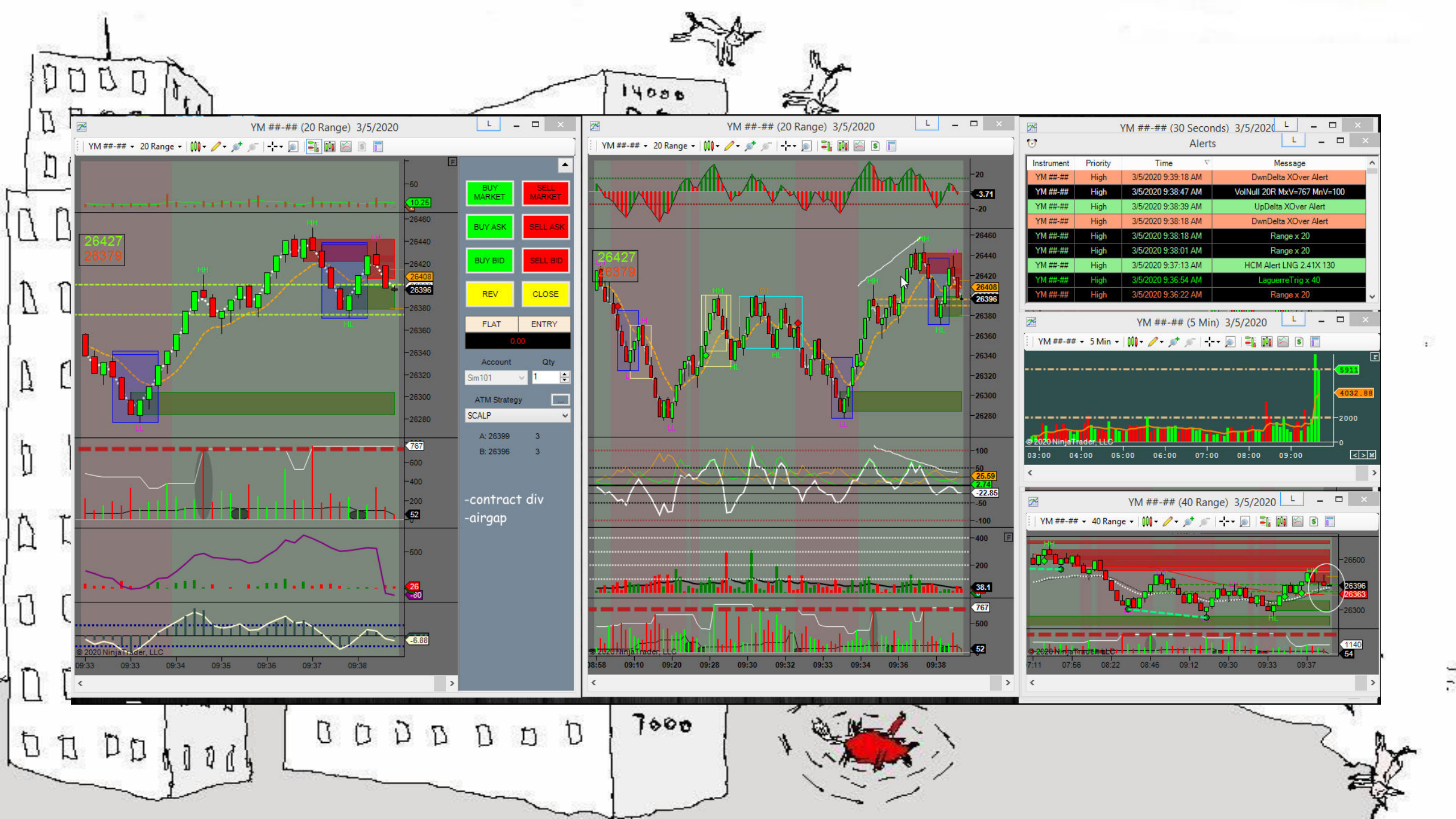
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:38:01 AM Range x 20
YM ##-## High 3/5/2020 9:37:13 AM HCM Alert LNG 2.41X 130
YM ##-## High 3/5/2020 9:36:54 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:36:22 AM Range x 20
YM ##-## High 3/5/2020 9:36:08 AM VolNull 20R MxV=738 MnV=118
YM ##-## High 3/5/2020 9:35:42 AM Range x 20
YM ##-## High 3/5/2020 9:35:27 AM Range x 20
YM ##-## High 3/5/2020 9:35:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:34:57 AM HCM Alert LNG 2.31X 105
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26427
26379
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26399 3
B: 26396 3
-contract div
-airgap
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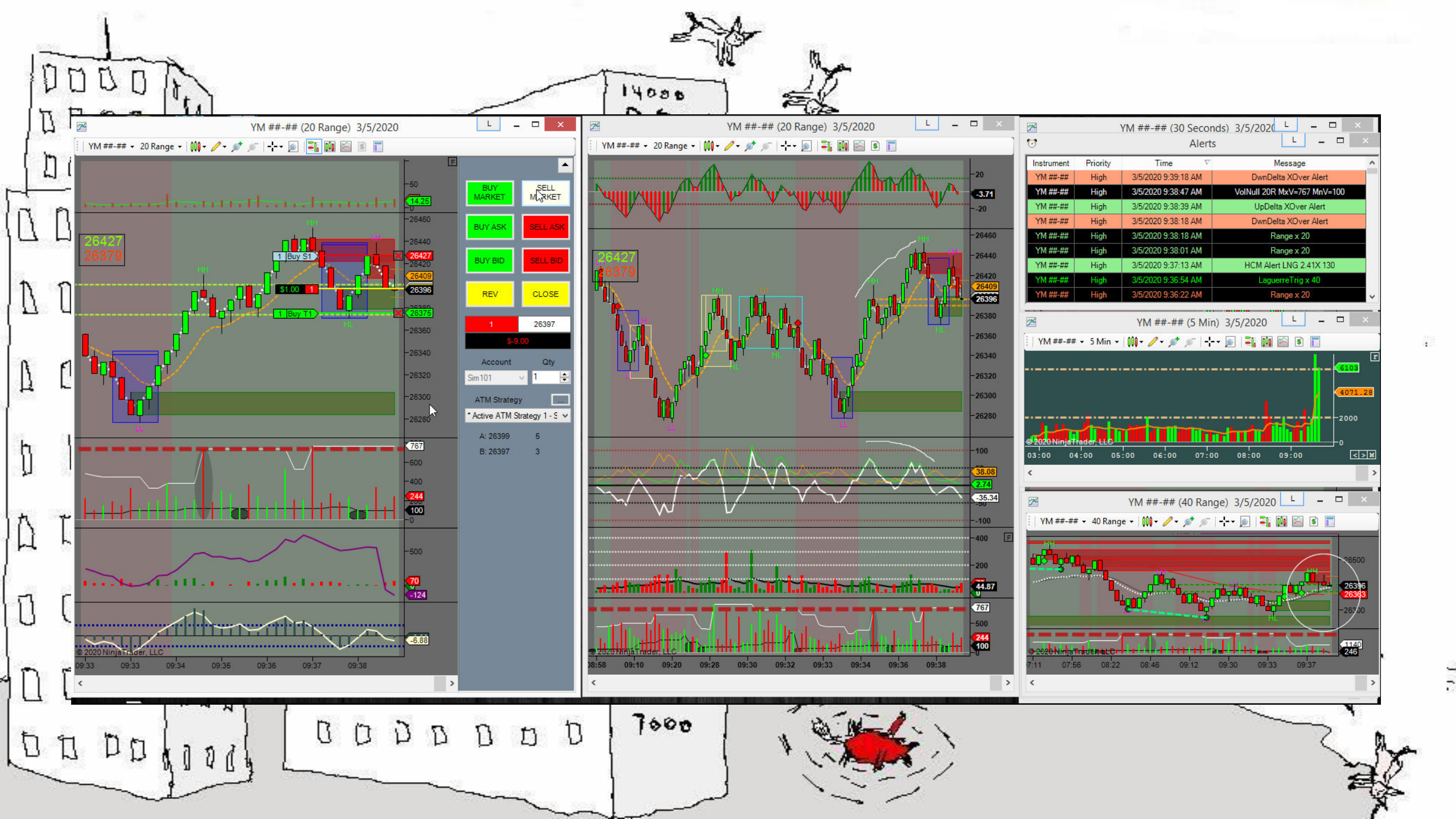
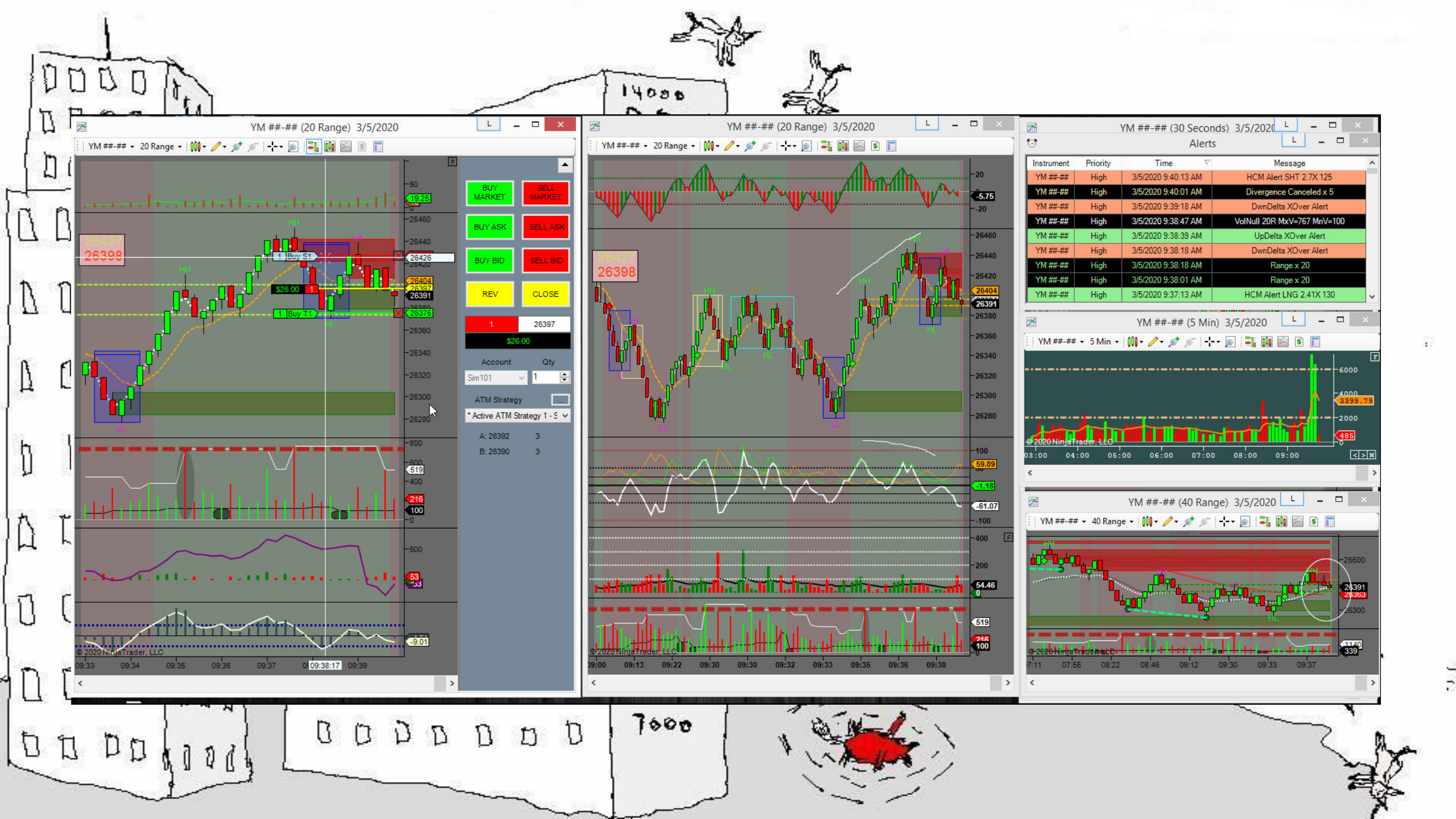
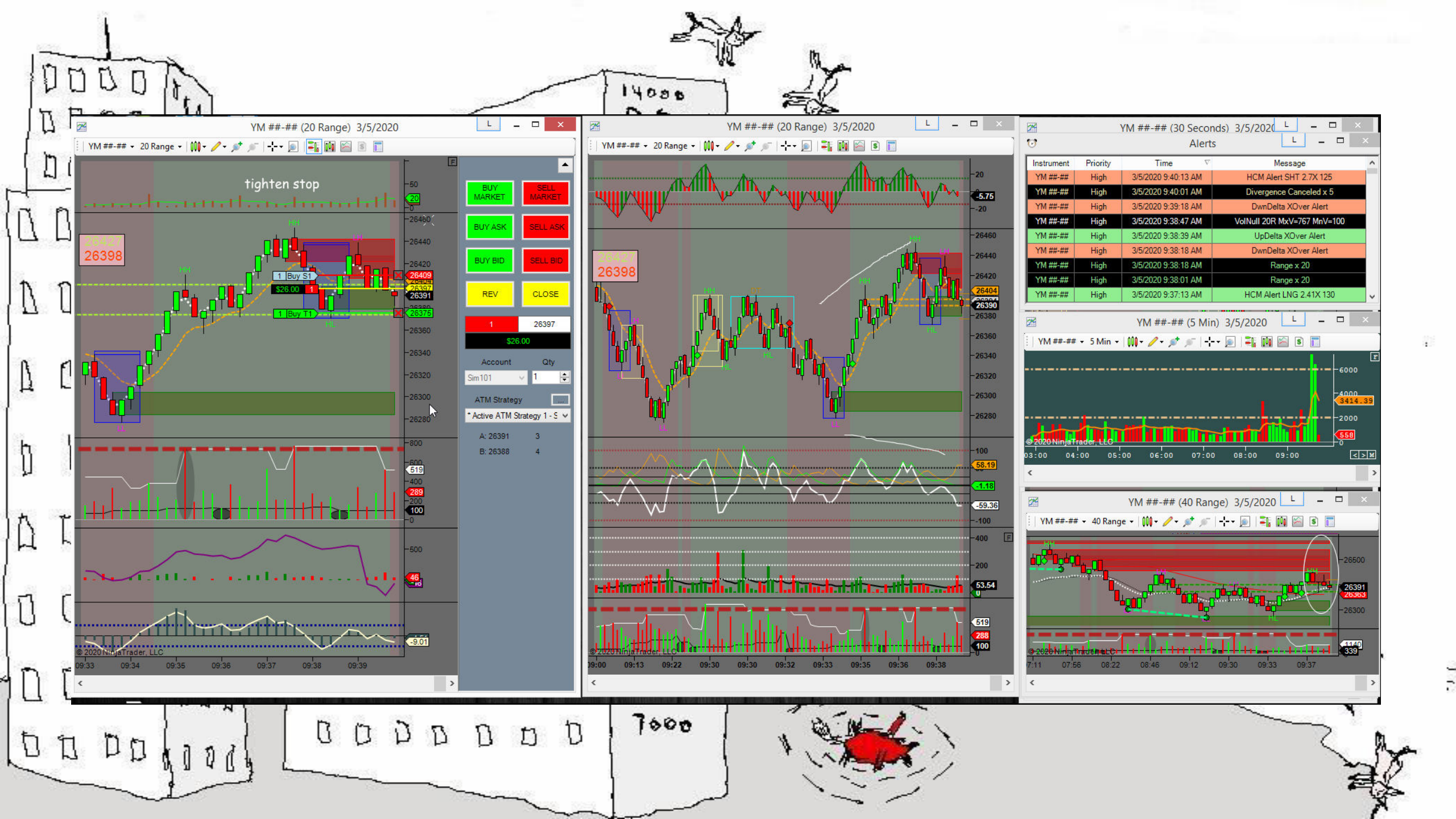
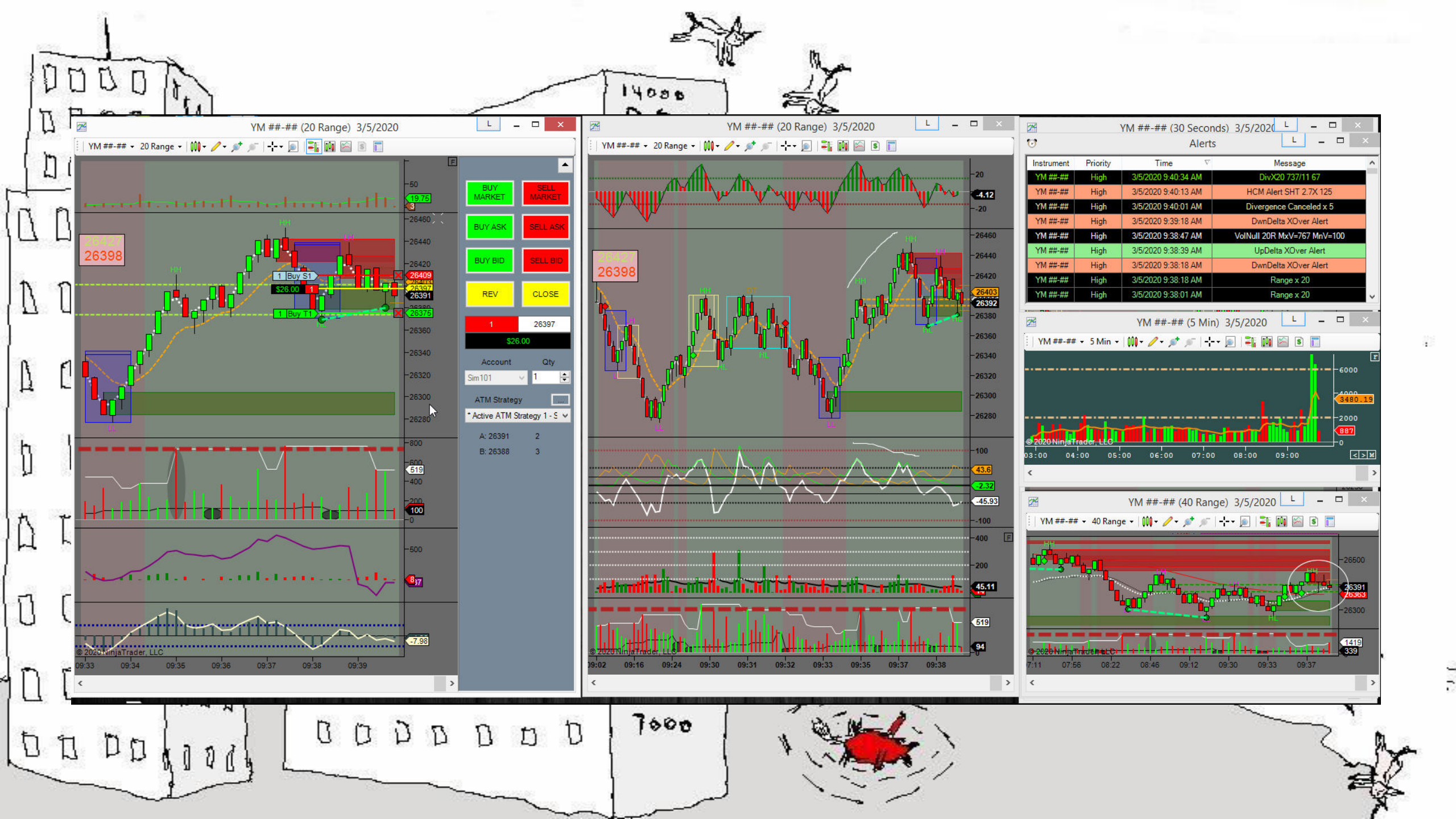
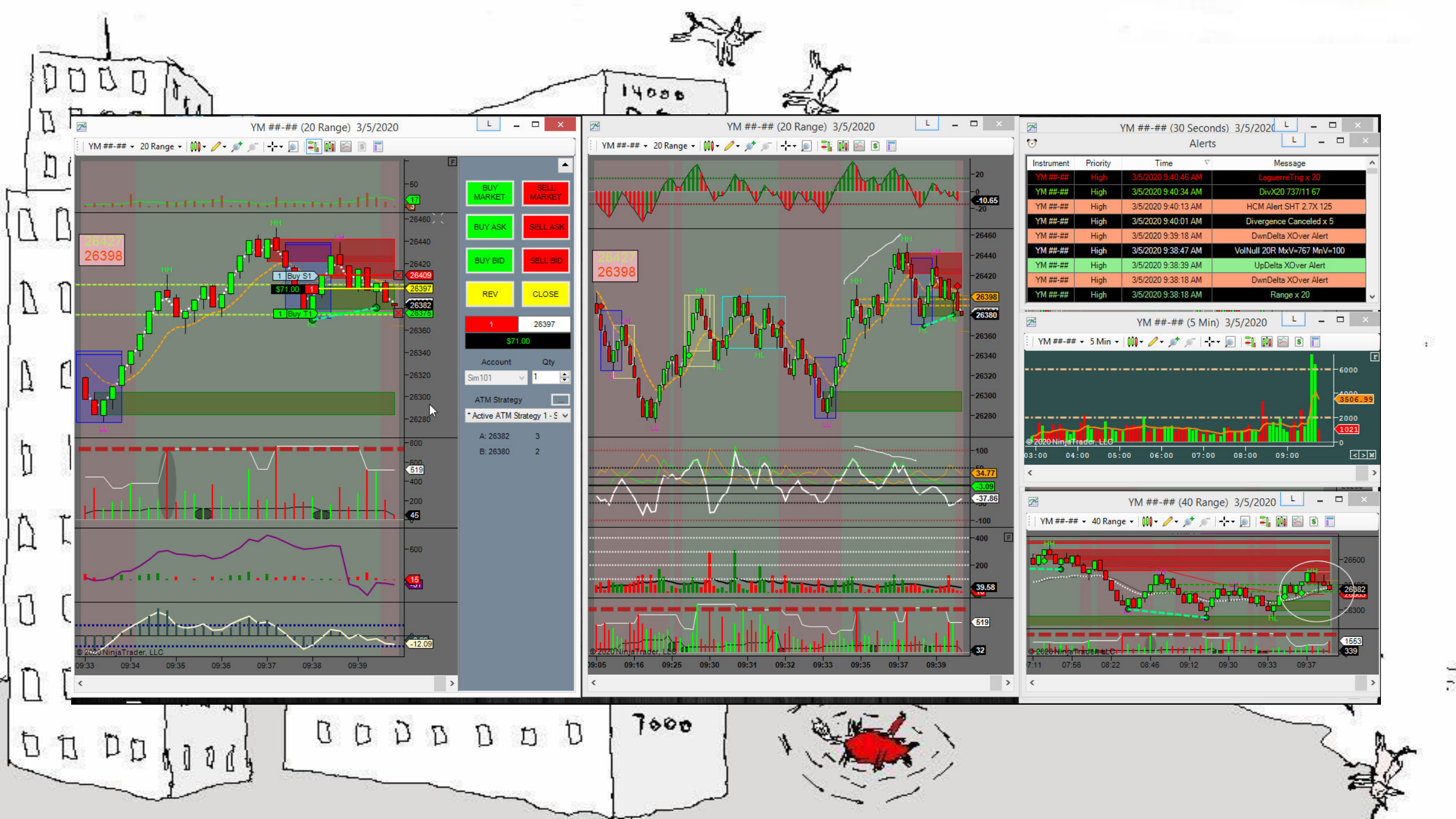
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26427
26379
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:39:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:47 AM VolNull 20R MxV=767 MnV=100
YM ##-## High 3/5/2020 9:38:39 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM Range x 20
YM ##-## High 3/5/2020 9:38:01 AM Range x 20
YM ##-## High 3/5/2020 9:37:13 AM HCM Alert LNG 2.41X 130
YM ##-## High 3/5/2020 9:36:54 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:36:22 AM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC

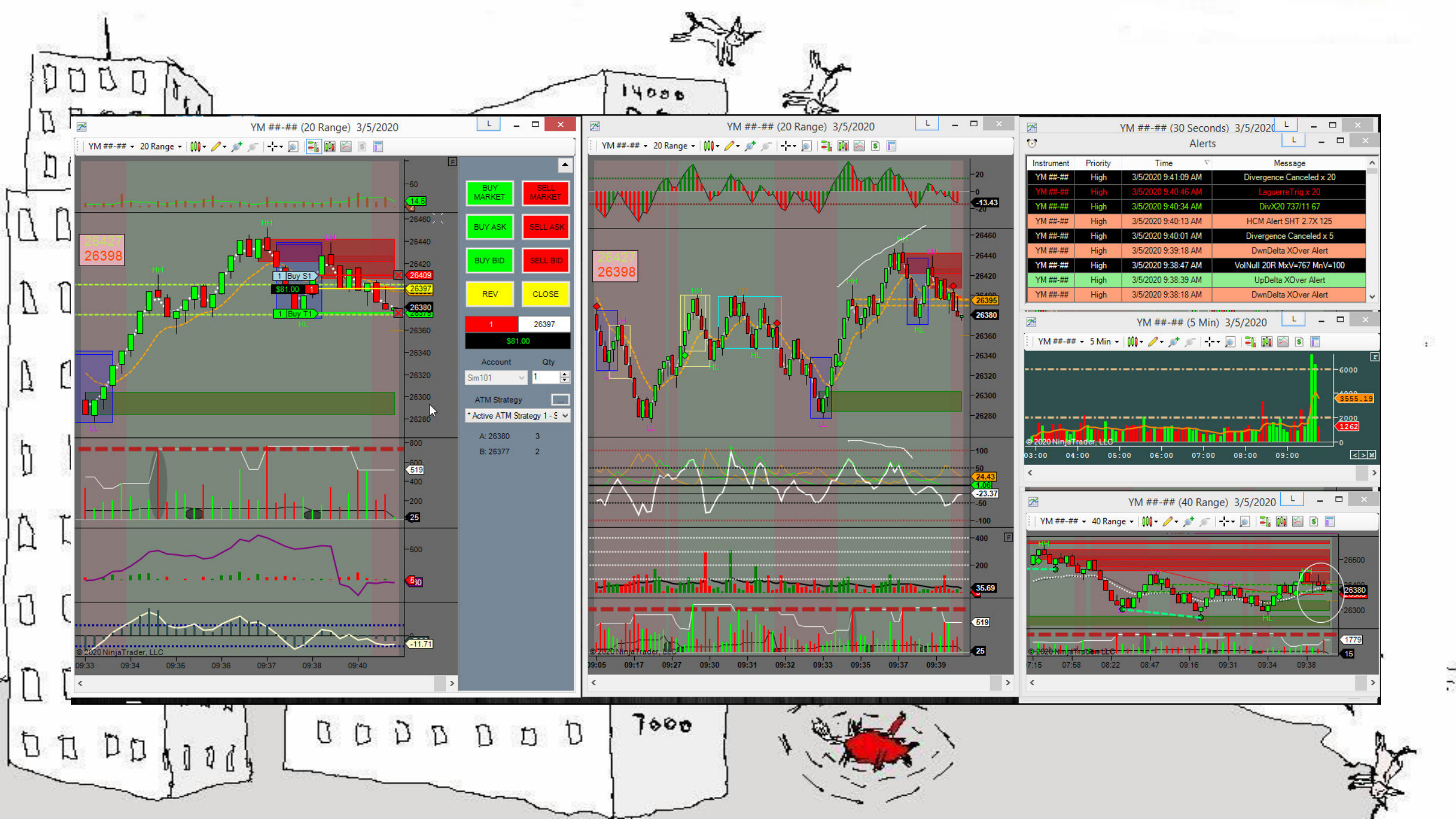

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26427
26379
1 Buy S1
$1.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26397
$-9.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 1 - S
A: 26399 5
B: 26397 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26427
26379
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:39:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:47 AM VolNull 20R MxV=767 MnV=100
YM ##-## High 3/5/2020 9:38:39 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM Range x 20
YM ##-## High 3/5/2020 9:38:01 AM Range x 20
YM ##-## High 3/5/2020 9:37:13 AM HCM Alert LNG 2.41X 130
YM ##-## High 3/5/2020 9:36:54 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:36:22 AM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC

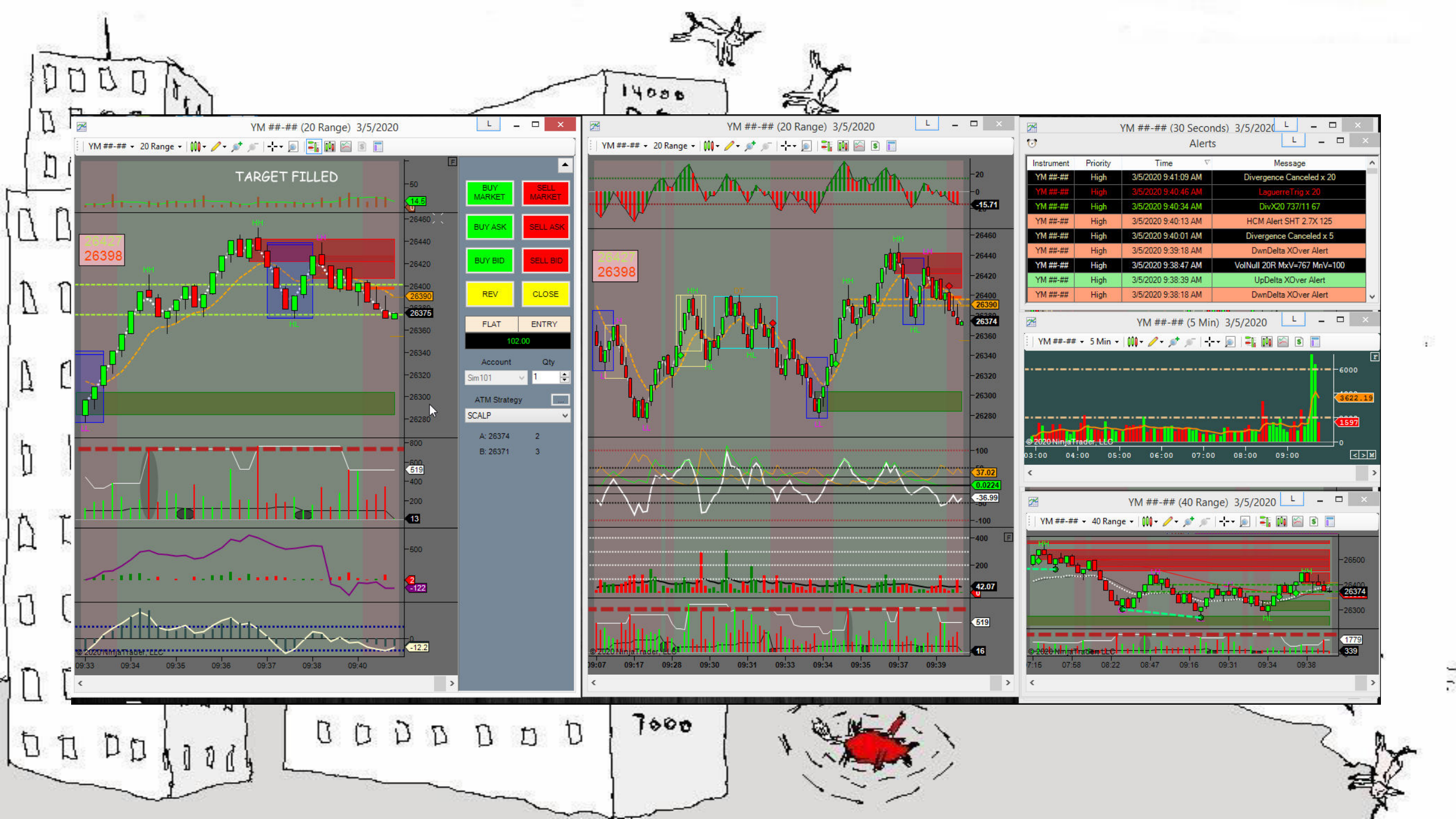

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26397
$26.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26392 3
B: 26390 3
26398
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:40:13 AM HCM Alert SHT 2.7X 125
YM ##-## High 3/5/2020 9:40:01 AM Divergence Canceled x 5
YM ##-## High 3/5/2020 9:39:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:47 AM VolNull 20R MxV=767 MnV=100
YM ##-## High 3/5/2020 9:38:39 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM Range x 20
YM ##-## High 3/5/2020 9:38:01 AM Range x 20
YM ##-## High 3/5/2020 9:37:13 AM HCM Alert LNG 2.41X 130
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

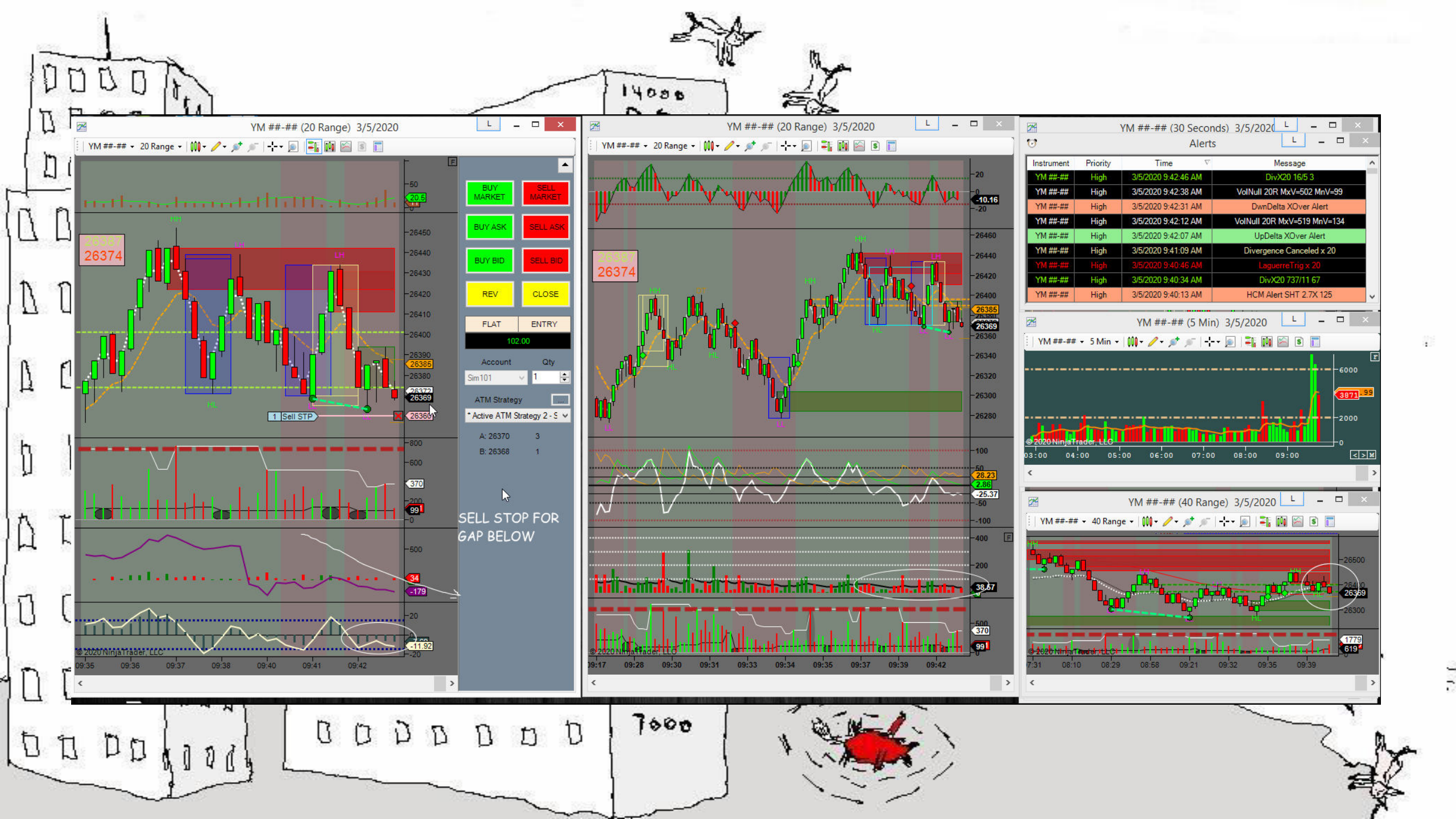

YM ##-## (20 Range) 3/5/2020
tighten stop
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26398
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1 Buy S1
$26.00
1 Buy T1
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - S
A: 26391 2
B: 26388 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26398
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## High 3/5/2020 9:40:13 AM HCM Alert SHT 2.7X 125
YM ##-## High 3/5/2020 9:40:01 AM Divergence Canceled x 5
YM ##-## High 3/5/2020 9:39:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:47 AM VolNull 20R MxV=767 MnV=100
YM ##-## High 3/5/2020 9:38:39 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM Range x 20
YM ##-## High 3/5/2020 9:38:01 AM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26398
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26397
$71.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26382 3
B: 26380 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26398
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## High 3/5/2020 9:40:13 AM HCM Alert SHT 2.7X 125
YM ##-## High 3/5/2020 9:40:01 AM Divergence Canceled x 5
YM ##-## High 3/5/2020 9:39:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:47 AM VolNull 20R MxV=767 MnV=100
YM ##-## High 3/5/2020 9:38:39 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26398
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26397
$81.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 26380 3
B: 26377 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26398
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:41:09 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## High 3/5/2020 9:40:13 AM HCM Alert SHT 2.7X 125
YM ##-## High 3/5/2020 9:40:01 AM Divergence Canceled x 5
YM ##-## High 3/5/2020 9:39:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:47 AM VolNull 20R MxV=767 MnV=100
YM ##-## High 3/5/2020 9:38:39 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
TARGET FILLED
26398
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26374 2
B: 26371 3
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:41:09 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## High 3/5/2020 9:40:13 AM HCM Alert SHT 2.7X 125
YM ##-## High 3/5/2020 9:40:01 AM Divergence Canceled x 5
YM ##-## High 3/5/2020 9:39:18 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:38:47 AM VolNull 20R MxV=767 MnV=100
YM ##-## High 3/5/2020 9:38:39 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:38:18 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020


YM ##-## (20 Range) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - S
A: 26370 3
B: 26368 1
1 Sell STP
SELL STOP FOR GAP BELOW
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## High 3/5/2020 9:42:38 AM VolNull 20R MxV=502 MnV=99
YM ##-## High 3/5/2020 9:42:31 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:42:12 AM VolNull 20R MxV=519 MnV=134
YM ##-## High 3/5/2020 9:42:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:41:09 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## High 3/5/2020 9:40:13 AM HCM Alert SHT 2.7X 125
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020
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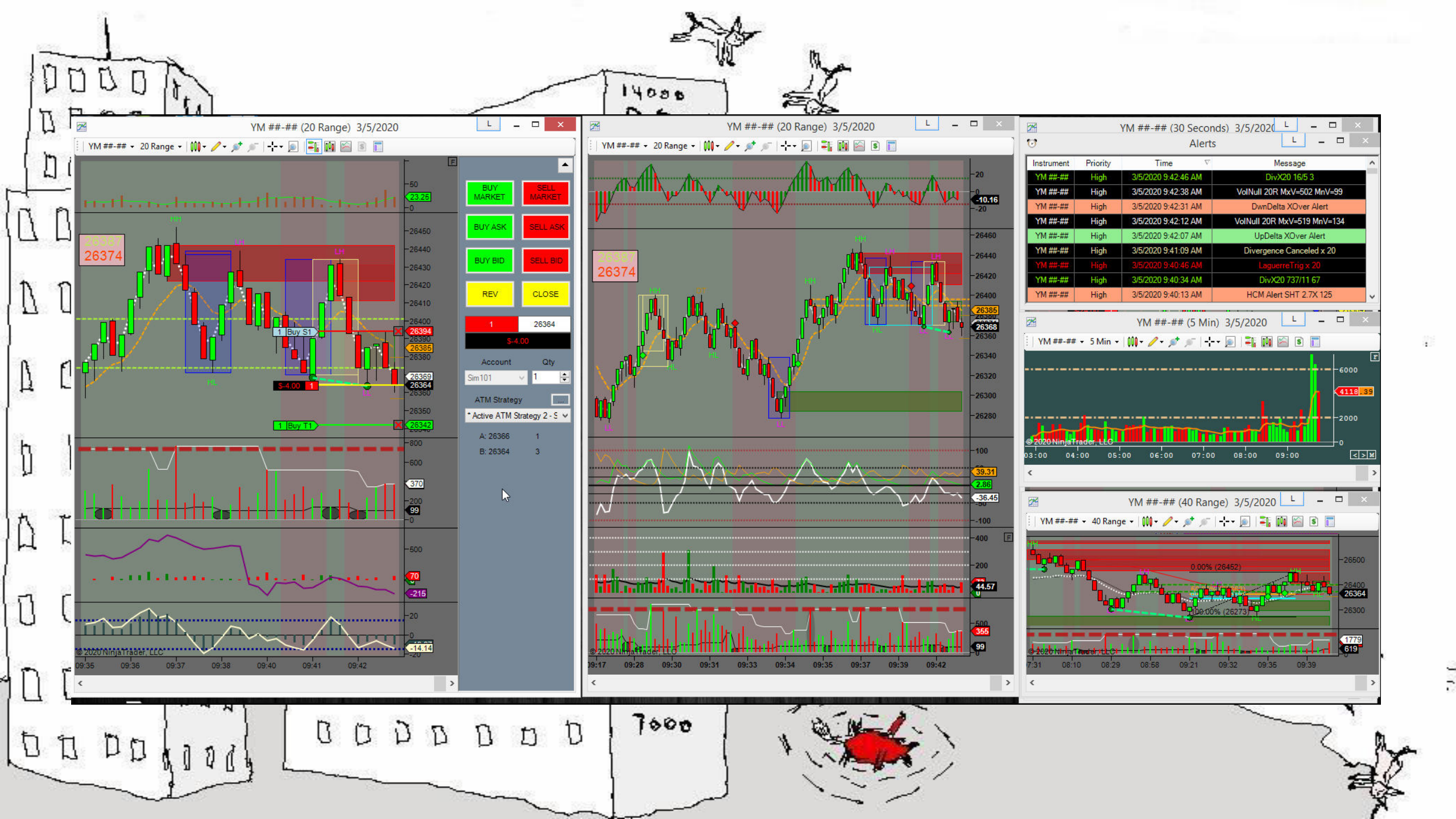
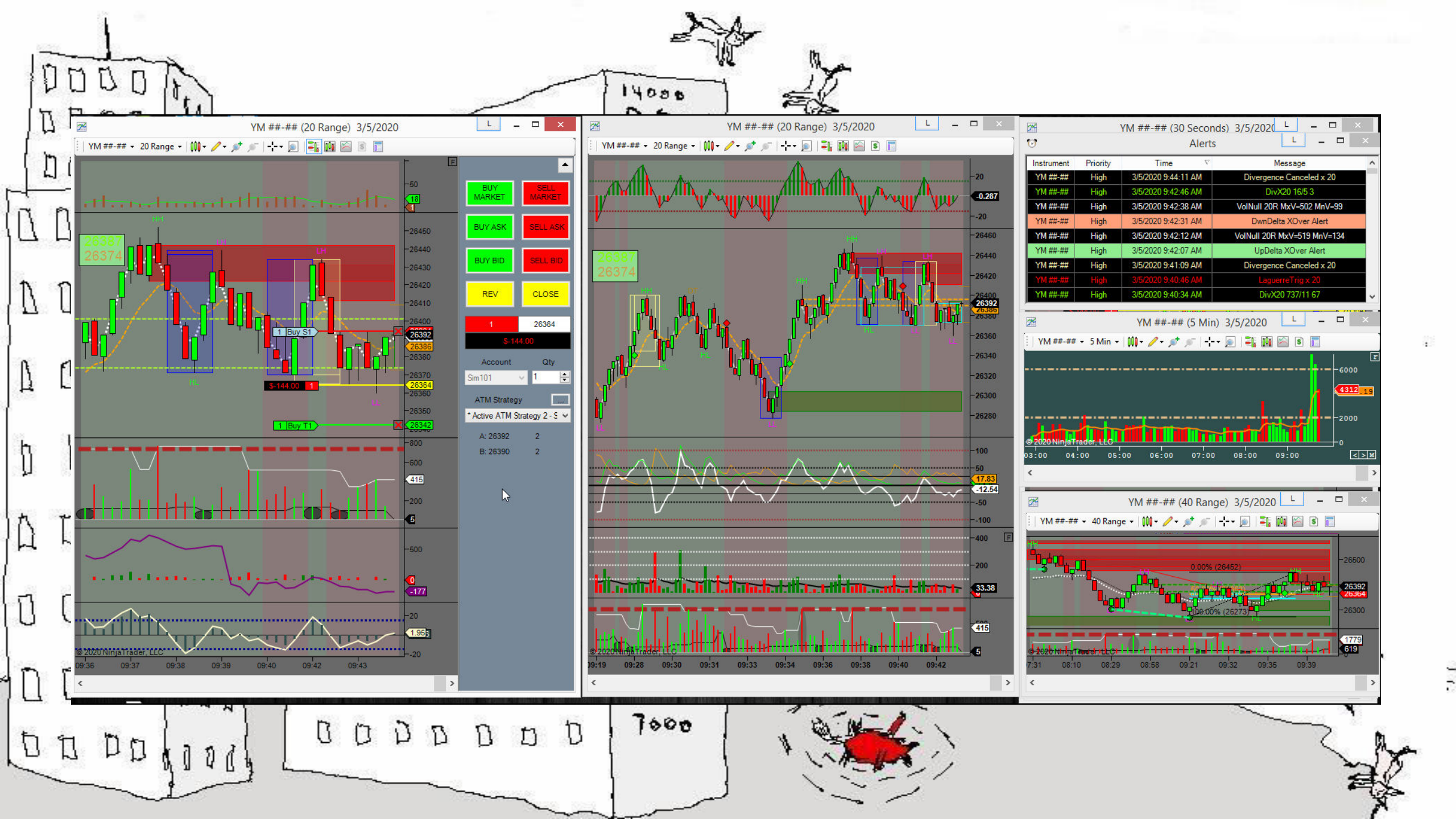
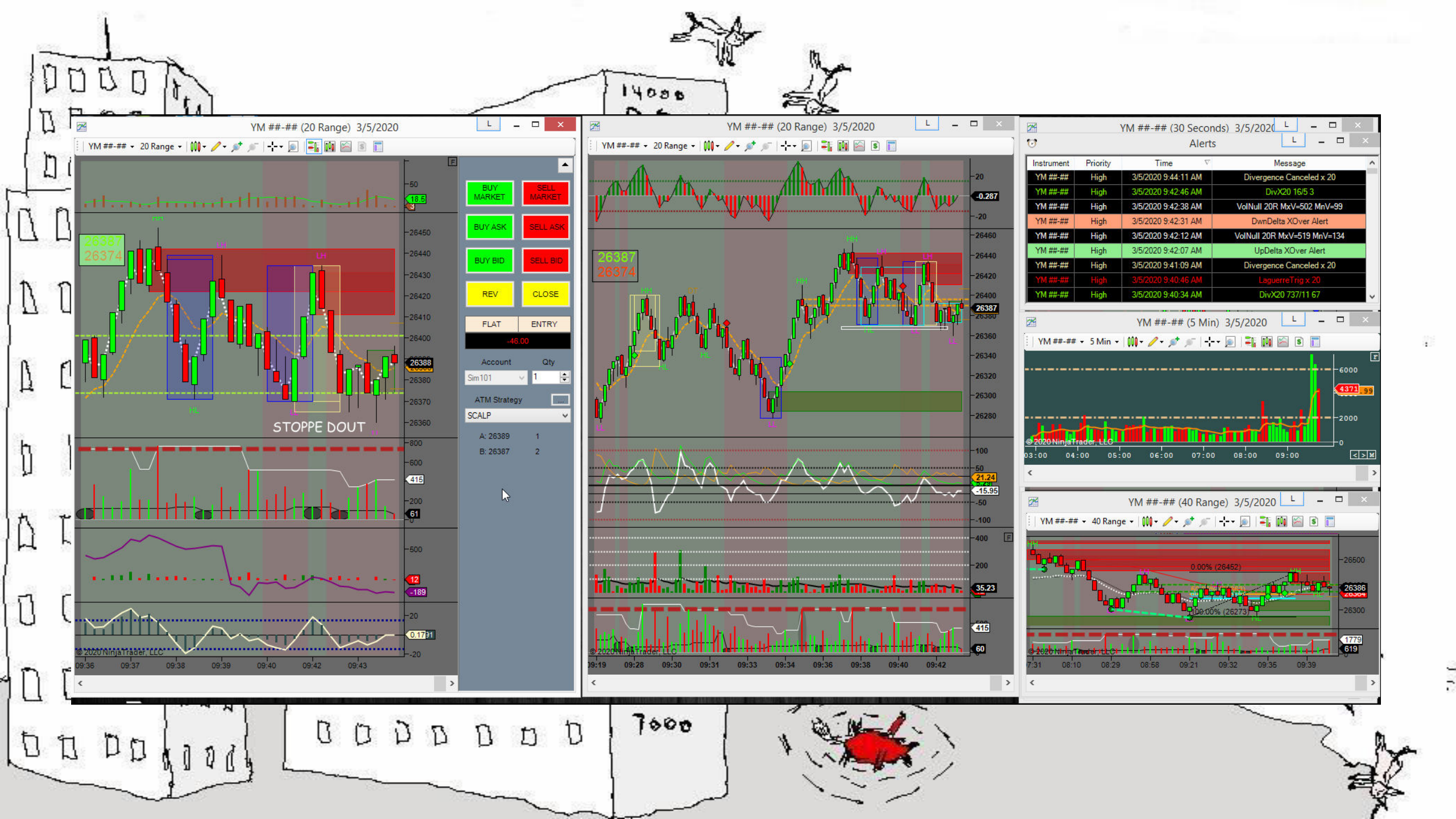
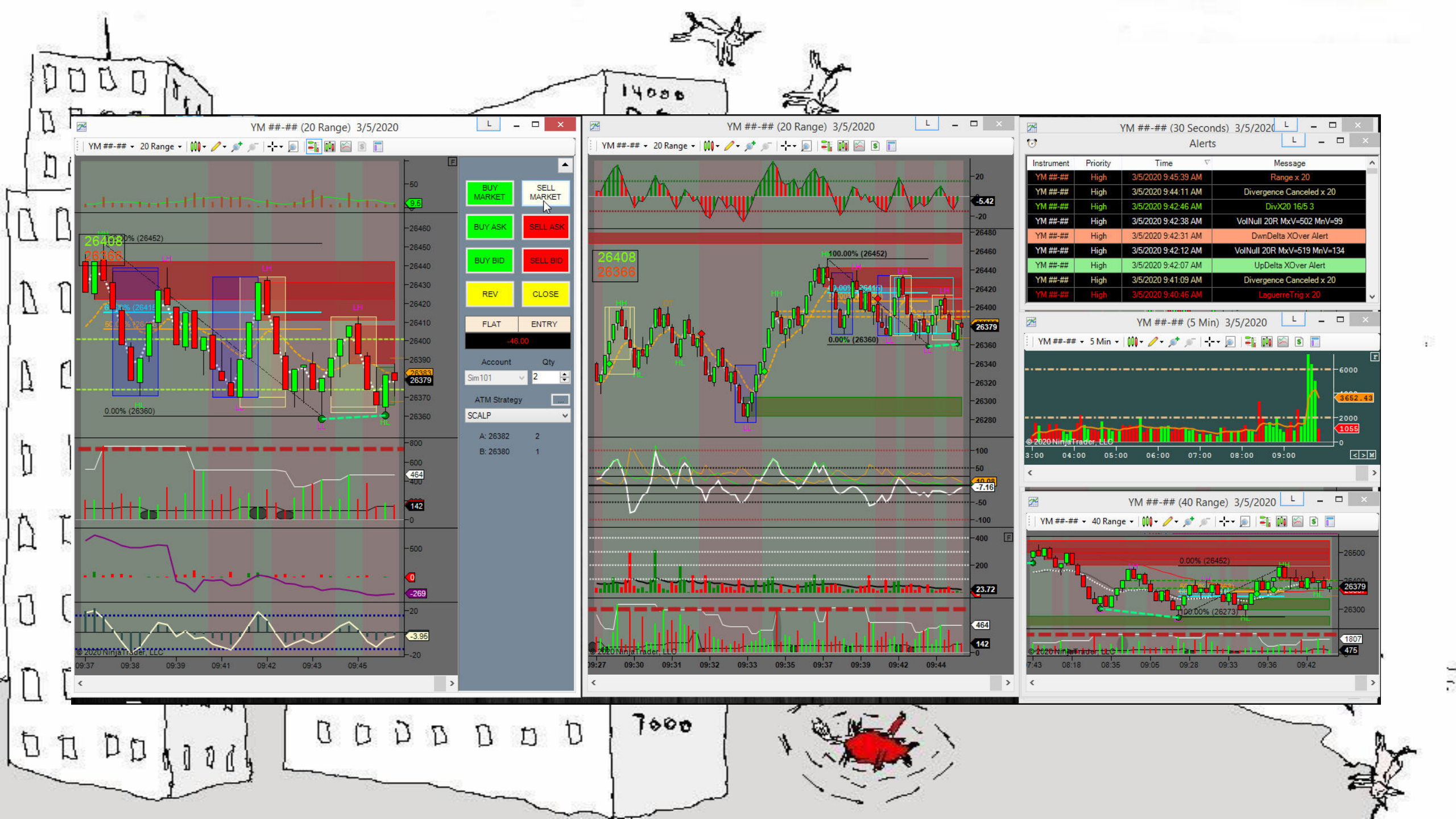
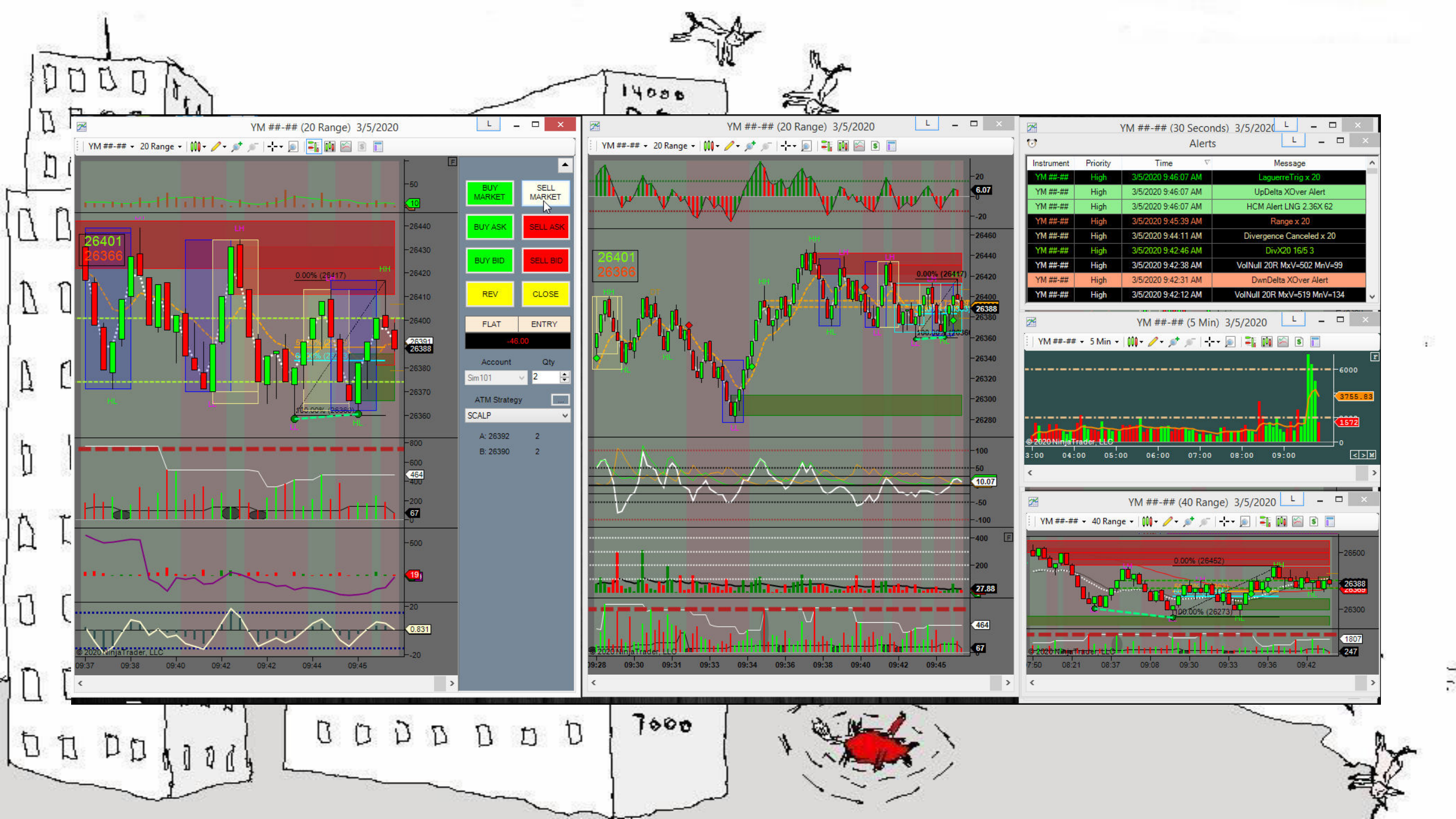
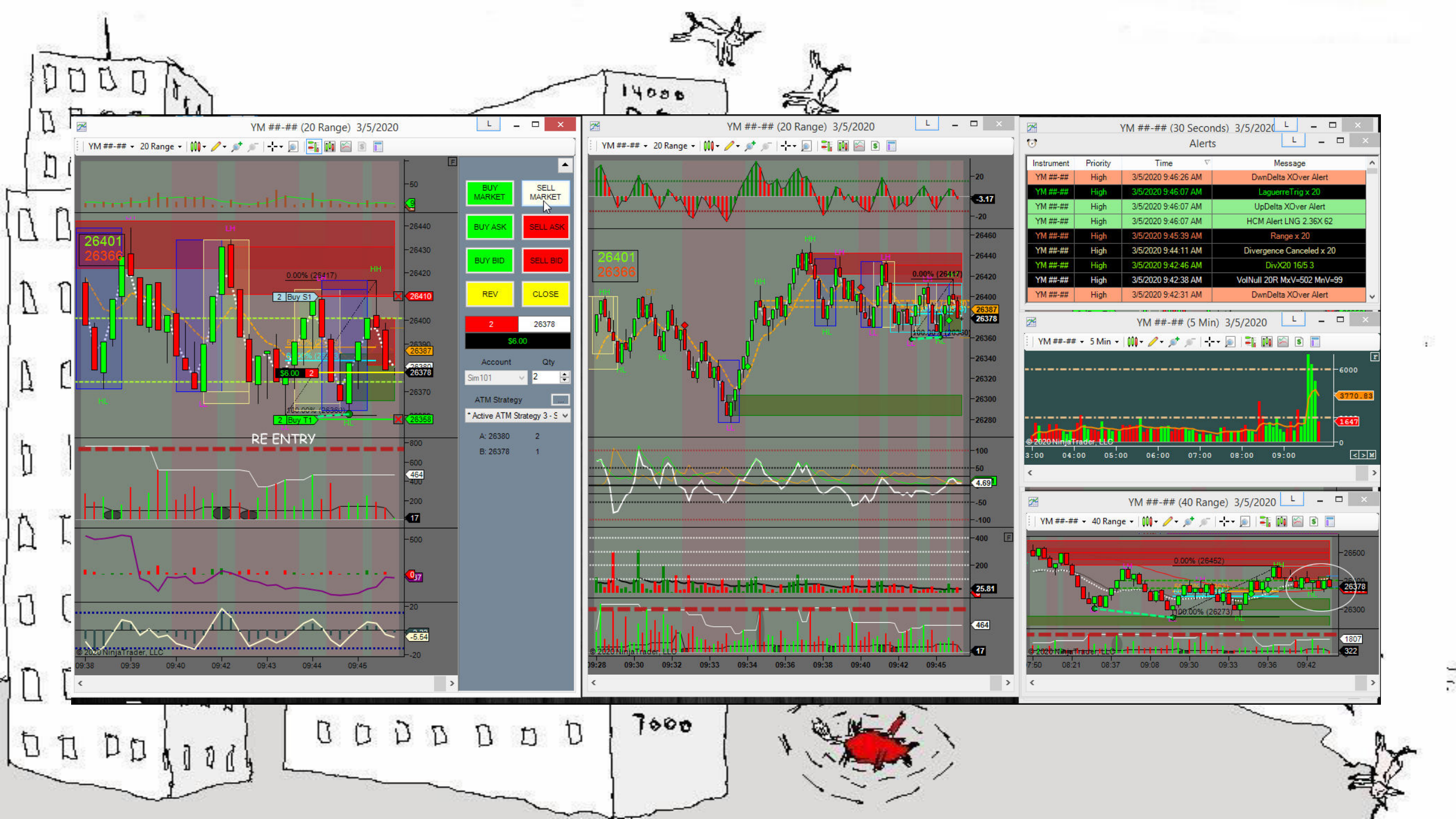

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26364
$-4.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - S
A: 26366 1
B: 26364 3
1 Buy S1
1 Buy T1
26374
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26374
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## High 3/5/2020 9:42:38 AM VolNull 20R MxV=502 MnV=99
YM ##-## High 3/5/2020 9:42:31 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:42:12 AM VolNull 20R MxV=519 MnV=134
YM ##-## High 3/5/2020 9:42:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:41:09 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## High 3/5/2020 9:40:13 AM HCM Alert SHT 2.7X 125
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
© 2020 NinjaTrader, LLC

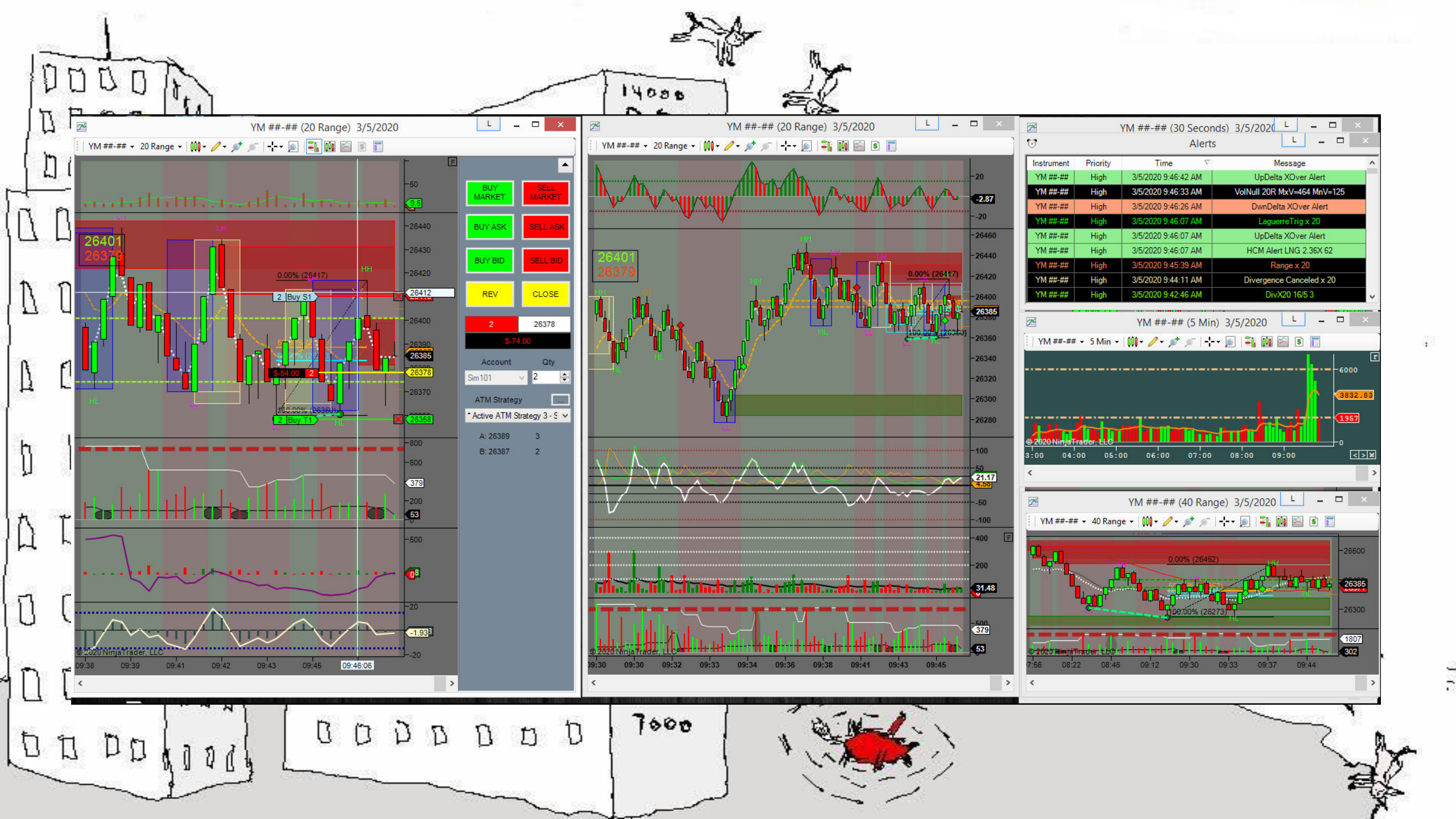

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26364
$-144.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - S
A: 26392 2
B: 26390 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:44:11 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## High 3/5/2020 9:42:38 AM VolNull 20R MxV=502 MnV=99
YM ##-## High 3/5/2020 9:42:31 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:42:12 AM VolNull 20R MxV=519 MnV=134
YM ##-## High 3/5/2020 9:42:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:41:09 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-46.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26389 1
B: 26387 2
26387
26374
STOPPE DOUT
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:44:11 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## High 3/5/2020 9:42:38 AM VolNull 20R MxV=502 MnV=99
YM ##-## High 3/5/2020 9:42:31 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:42:12 AM VolNull 20R MxV=519 MnV=134
YM ##-## High 3/5/2020 9:42:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:41:09 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:40:34 AM DivX20 737/11 67
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-46.00
Account
Qty
Sim101
2
ATM Strategy
SCALP
A: 26382 2
B: 26380 1
26408
26366
100.00% (26452)
0.00% (26360)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:45:39 AM Range x 20
YM ##-## High 3/5/2020 9:44:11 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## High 3/5/2020 9:42:38 AM VolNull 20R MxV=502 MnV=99
YM ##-## High 3/5/2020 9:42:31 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:42:12 AM VolNull 20R MxV=519 MnV=134
YM ##-## High 3/5/2020 9:42:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:41:09 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:40:46 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
100.00% (26273)


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26401
26366
0.00% (26417)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-46.00
Account
Qty
Sim101
2
ATM Strategy
SCALP
A: 26392 2
B: 26390 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26401
26366
0.00% (26417)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM HCM Alert LNG 2.36X 62
YM ##-## High 3/5/2020 9:45:39 AM Range x 20
YM ##-## High 3/5/2020 9:44:11 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## High 3/5/2020 9:42:38 AM VolNull 20R MxV=502 MnV=99
YM ##-## High 3/5/2020 9:42:31 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:42:12 AM VolNull 20R MxV=519 MnV=134
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
0.00% (26273)
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26401
26366
0.00% (26417)
2 Buy S1
2 Buy T1
RE ENTRY
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26378
$6.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - S
A: 26380 2
B: 26378 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM HCM Alert LNG 2.36X 62
YM ##-## High 3/5/2020 9:45:39 AM Range x 20
YM ##-## High 3/5/2020 9:44:11 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## High 3/5/2020 9:42:38 AM VolNull 20R MxV=502 MnV=99
YM ##-## High 3/5/2020 9:42:31 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
0.00% (26273)


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26378
$-74.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - S
A: 26389 3
B: 26387 2
26401
26379
0.00% (26417)
2 Buy S1
2 Buy T1
$-54.00
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26401
26379
0.00% (26417)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM HCM Alert LNG 2.36X 62
YM ##-## High 3/5/2020 9:45:39 AM Range x 20
YM ##-## High 3/5/2020 9:44:11 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 9:42:46 AM DivX20 16/5 3
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
0.00% (26273)
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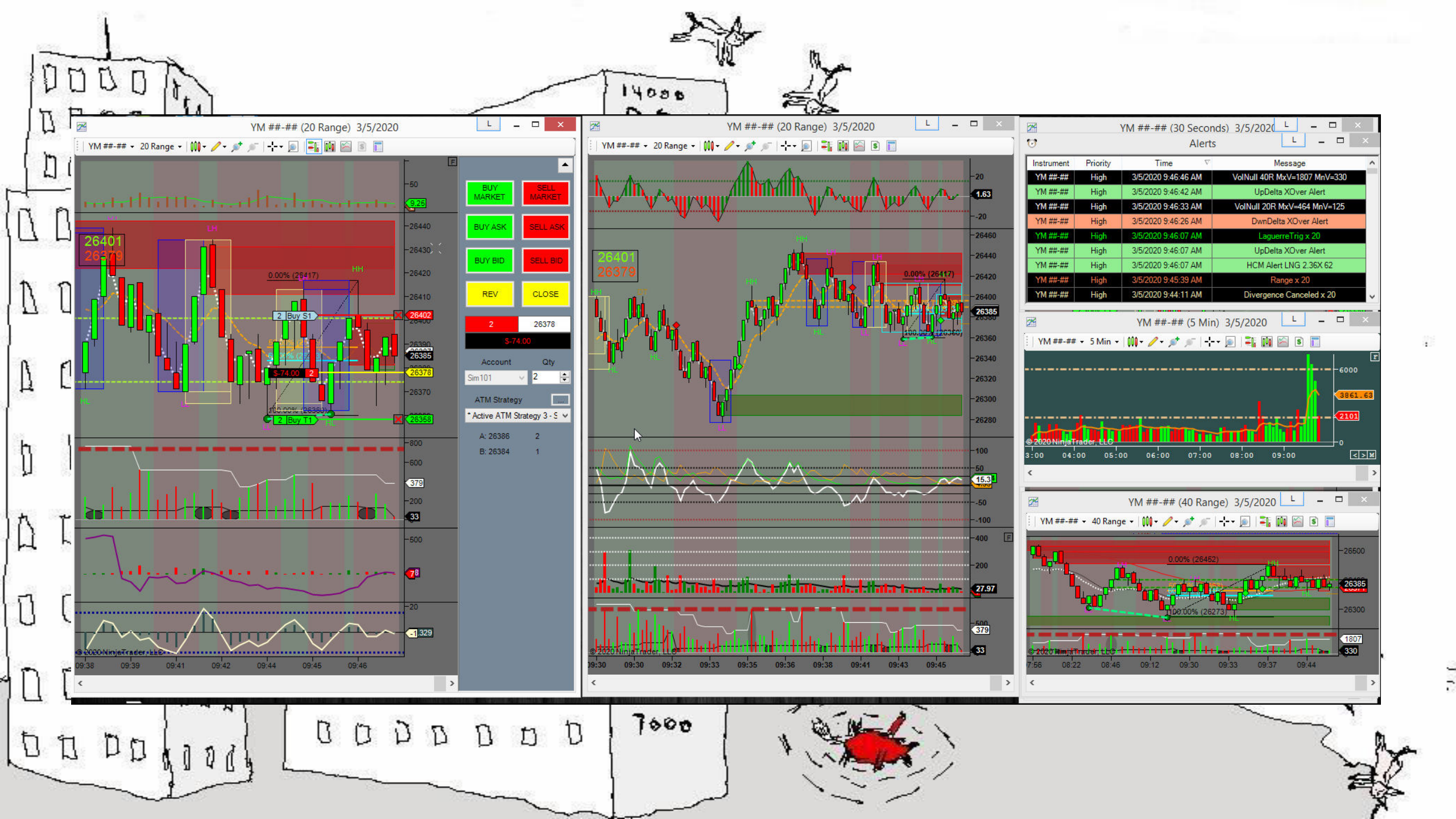
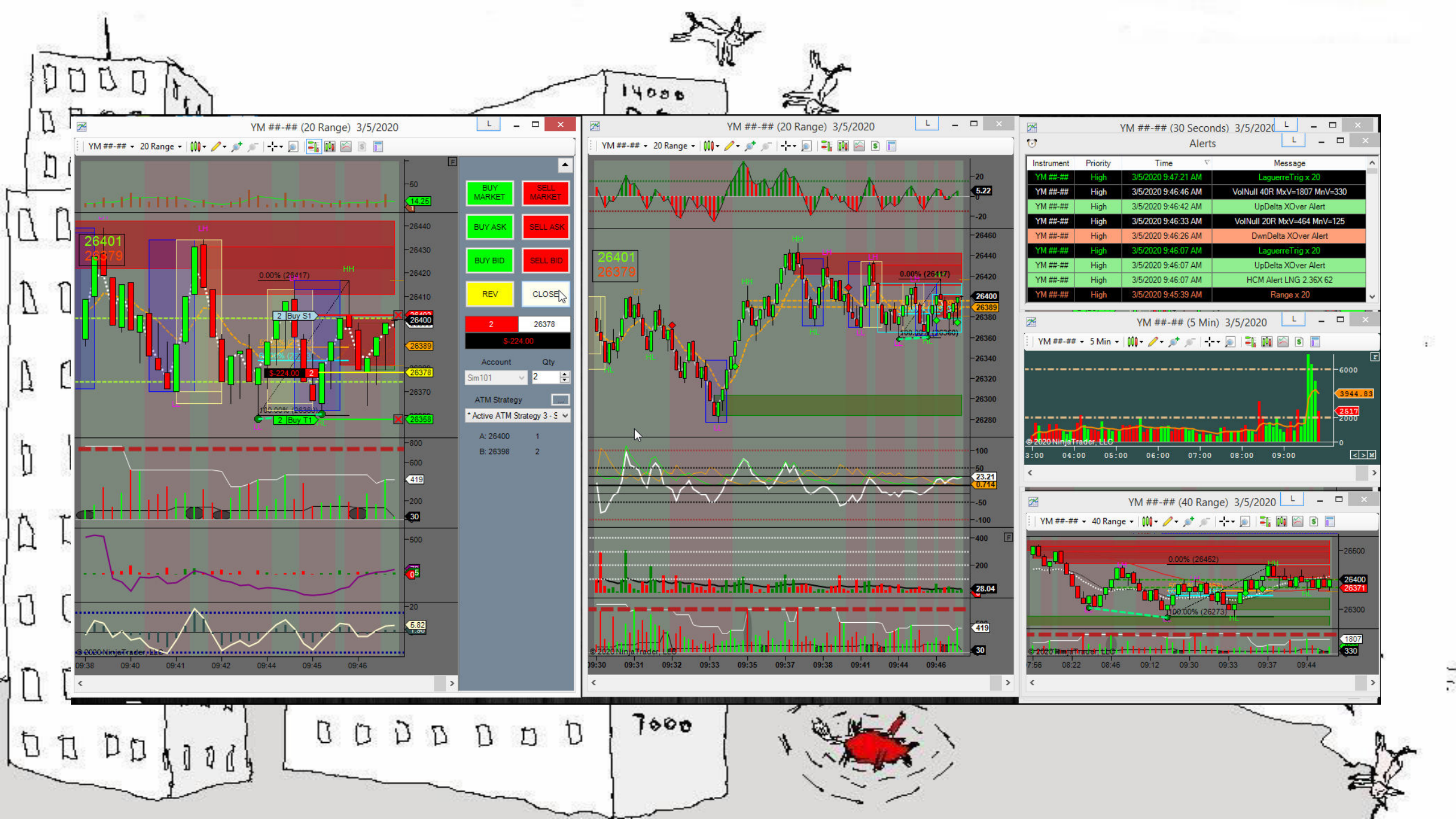
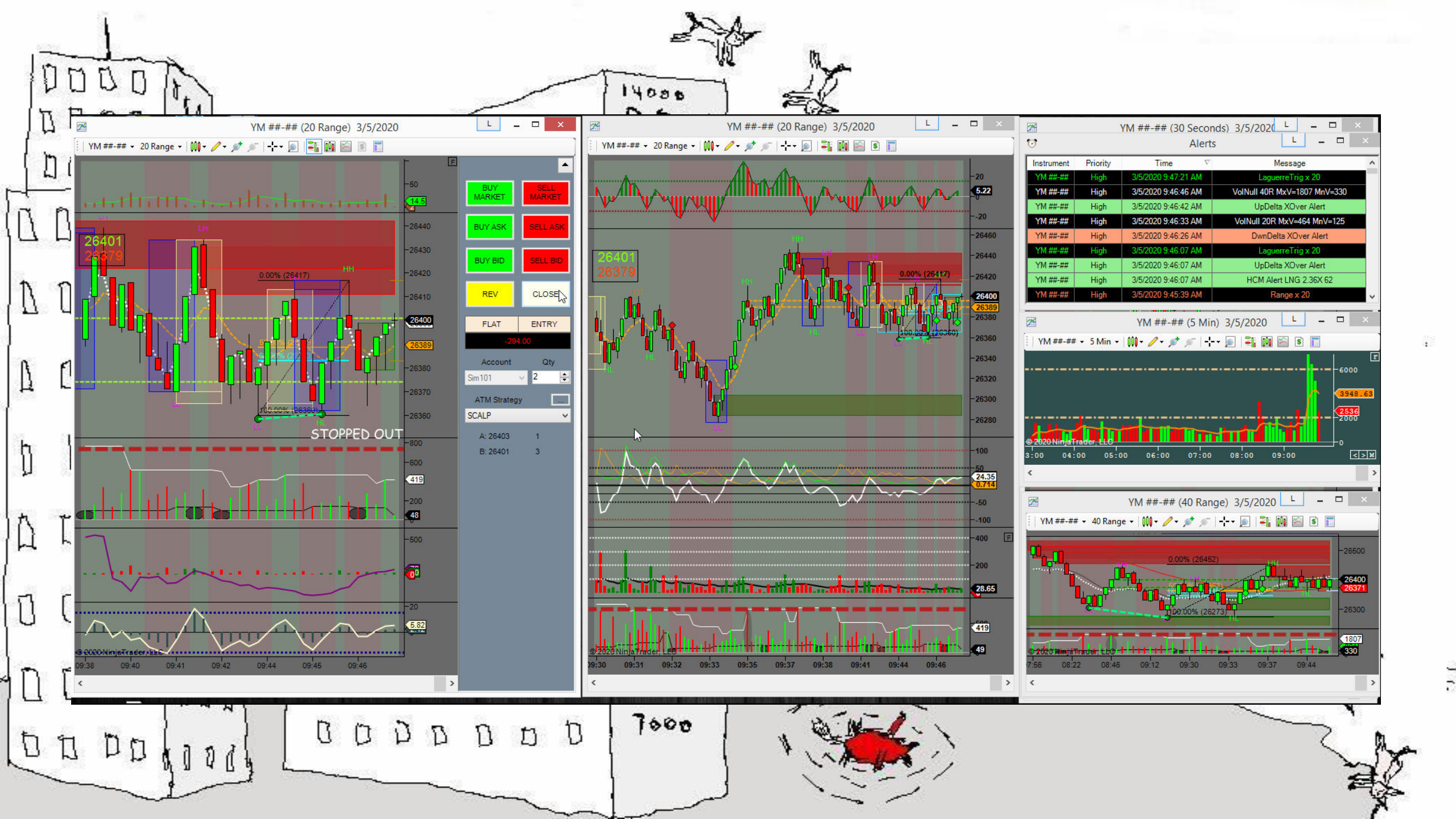

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26378
$-74.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - S
A: 26386 2
B: 26384 1
2 Buy S1
2 Buy T1
0.00% (26417)
26401
26379
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM HCM Alert LNG 2.36X 62
YM ##-## High 3/5/2020 9:45:39 AM Range x 20
YM ##-## High 3/5/2020 9:44:11 AM Divergence Canceled x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
0.00% (26273)


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26378
$-224.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - S
A: 26400 1
B: 26398 2
2 Buy S1
2 Buy T1
0.00% (26417)
26401
26379
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:47:21 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM HCM Alert LNG 2.36X 62
YM ##-## High 3/5/2020 9:45:39 AM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
0.00% (26273)


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26401
26379
0.00% (26417)
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-294.00
Account
Qty
Sim101
2
ATM Strategy
SCALP
A: 26403 1
B: 26401 3
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:47:21 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM HCM Alert LNG 2.36X 62
YM ##-## High 3/5/2020 9:45:39 AM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
0.00% (26273)
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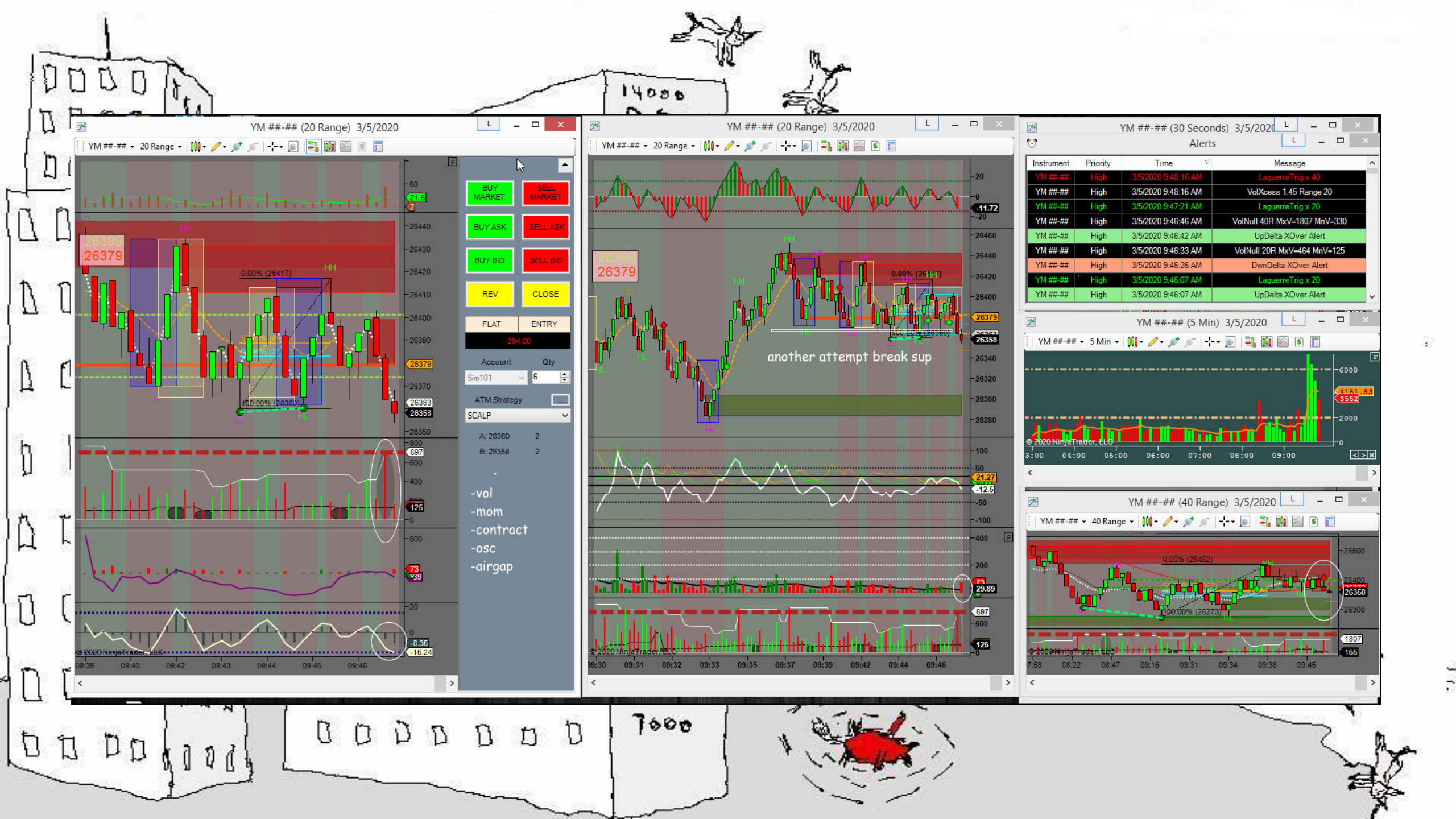
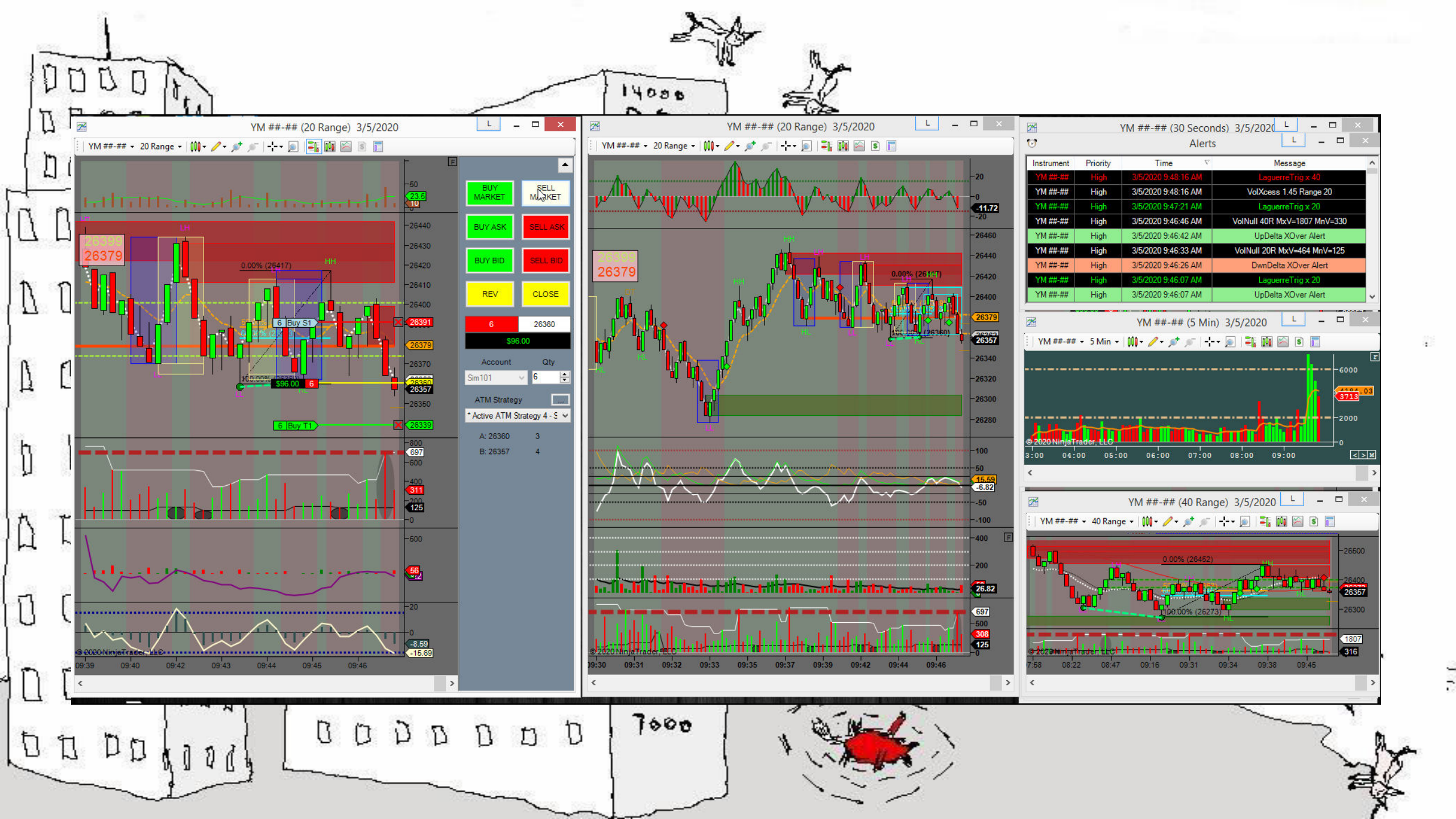
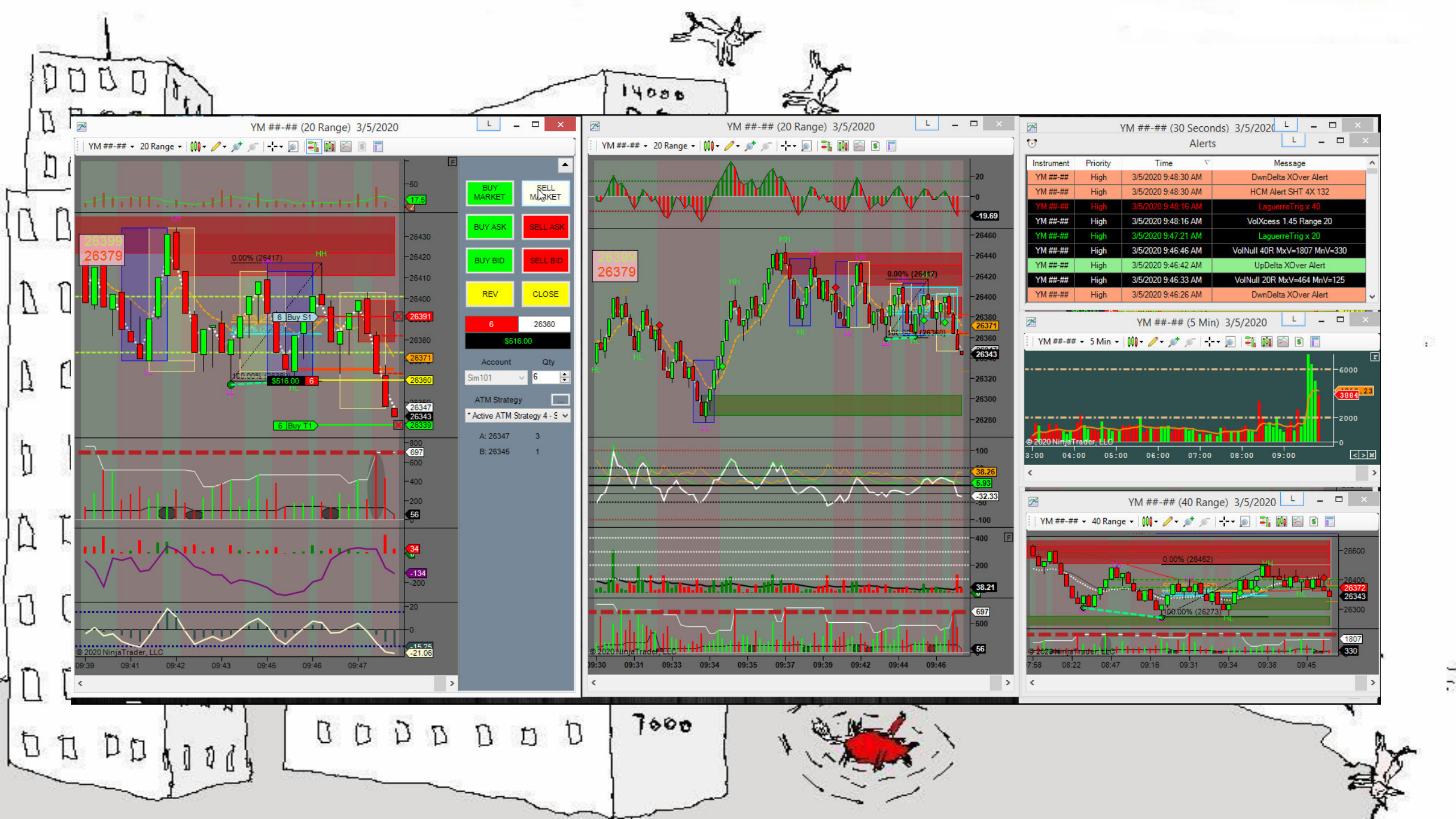
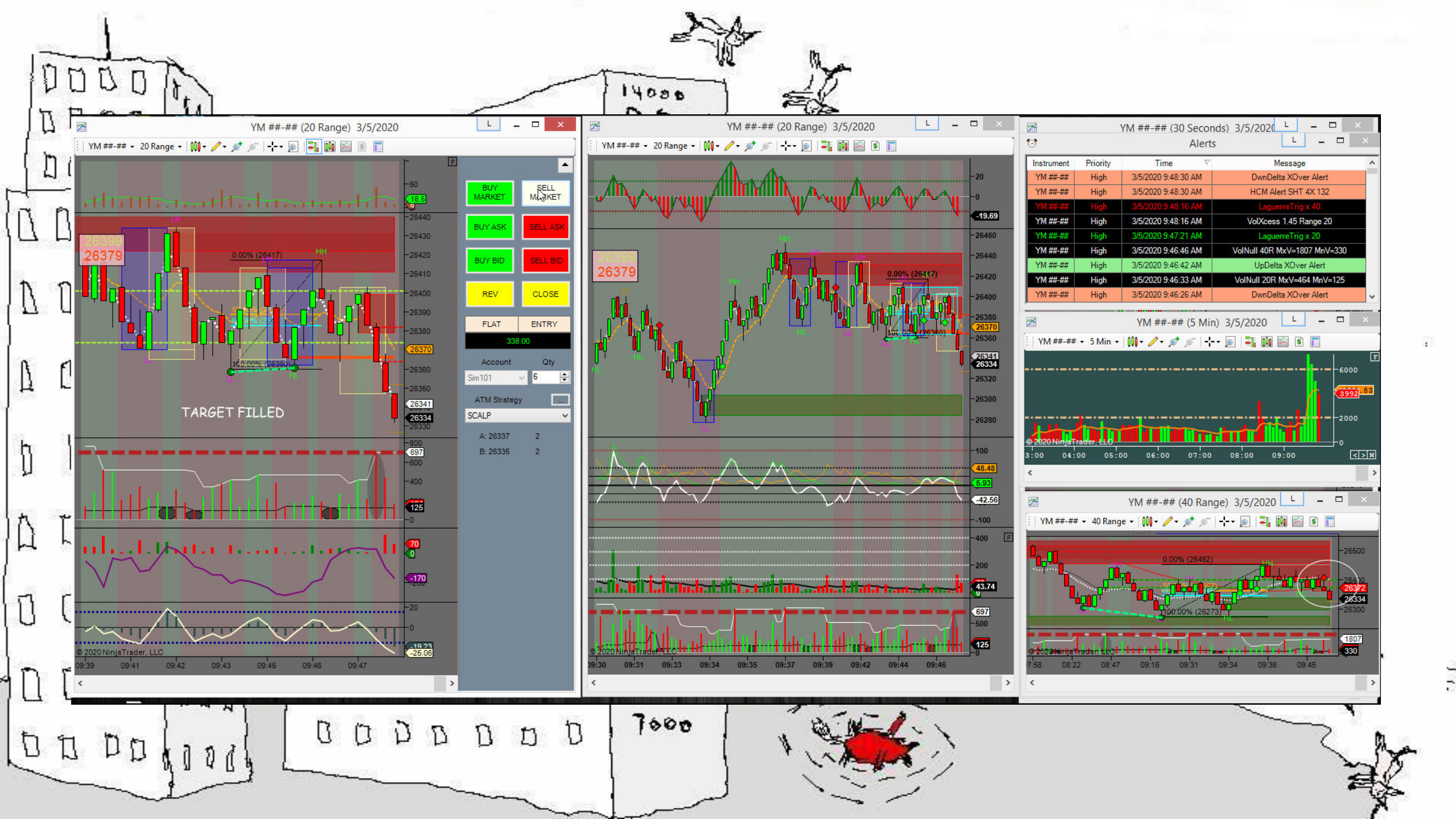

YM ##-## (20 Range) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-294.00
Account
Qty
Sim101
6
ATM Strategy
SCALP
A: 26360 2
B: 26358 2
-vol
-mom
-contract
-osc
-airgap
YM ##-## (20 Range) 3/5/2020
another attempt break sup
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:48:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:48:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:47:21 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
6
26360
$96.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 4 - S
A: 26360 3
B: 26357 4
6 Buy S1
6 Buy T1
0.00% (26417)
26379
26391
26357
26339
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
0.00% (26417)
26379
26357
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:48:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:48:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:47:21 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:46:07 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:07 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
26357
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
6
26360
$516.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 4 - S
A: 26347 3
B: 26345 1
6 Buy S1
6 Buy T1
0.00% (26417)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
0.00% (26417)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:48:30 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:48:30 AM HCM Alert SHT 4X 132
YM ##-## High 3/5/2020 9:48:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:48:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:47:21 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26399
26379
0.00% (26417)
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
338.00
Account
Qty
Sim101
6
ATM Strategy
SCALP
A: 26337 2
B: 26335 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26399
26379
0.00% (26417)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:48:30 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:48:30 AM HCM Alert SHT 4X 132
YM ##-## High 3/5/2020 9:48:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:48:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:47:21 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## High 3/5/2020 9:46:26 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
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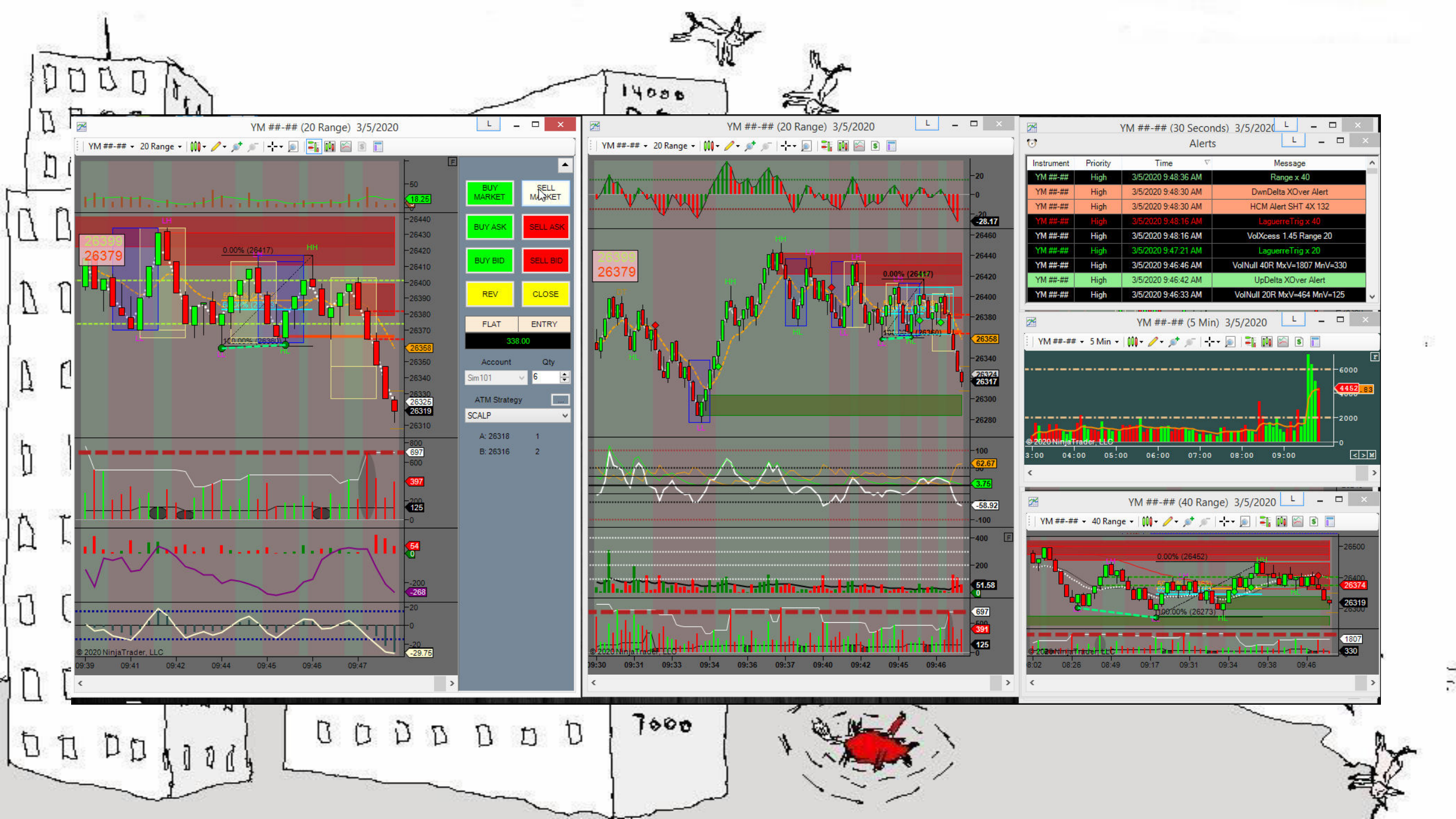
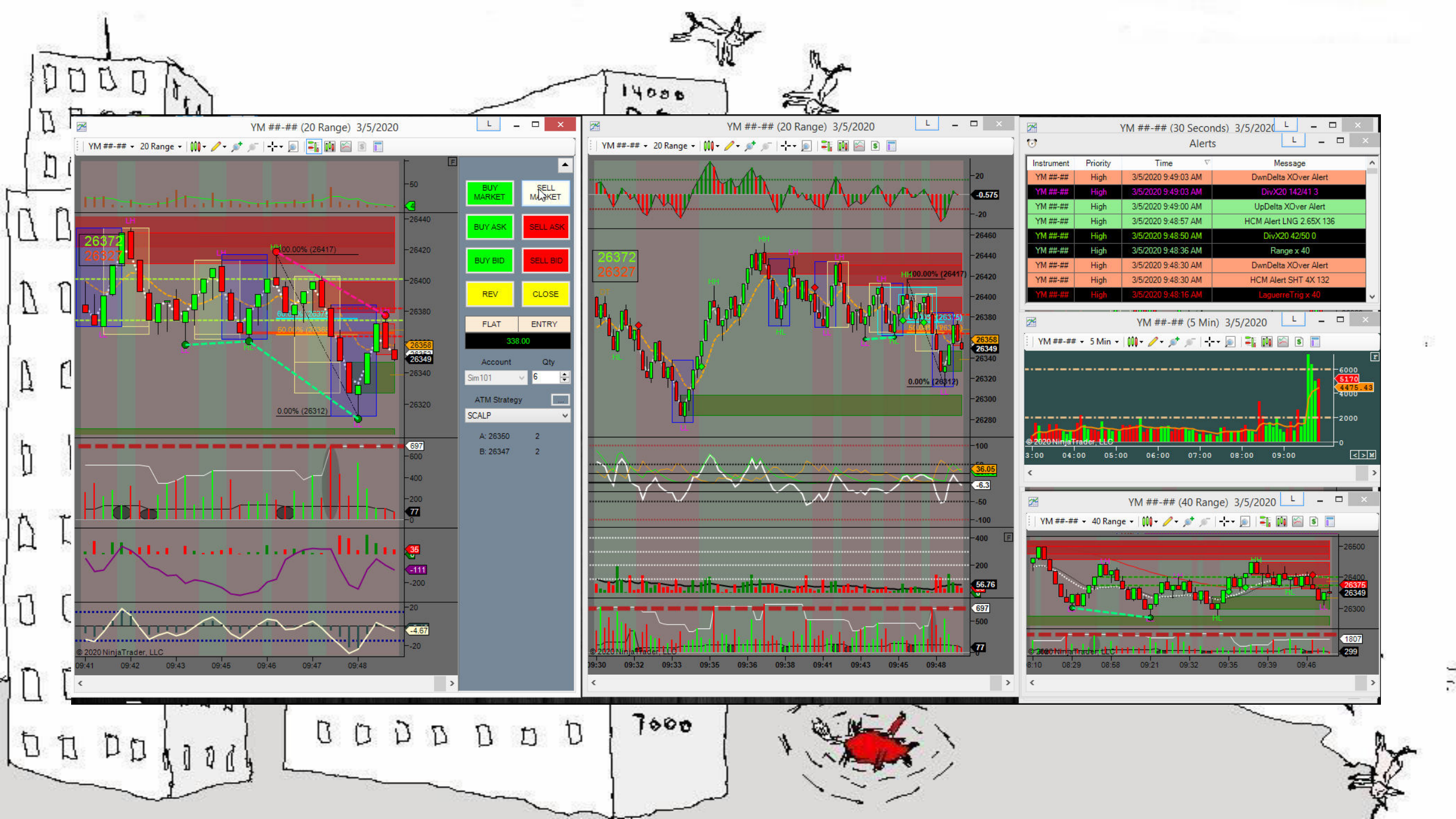
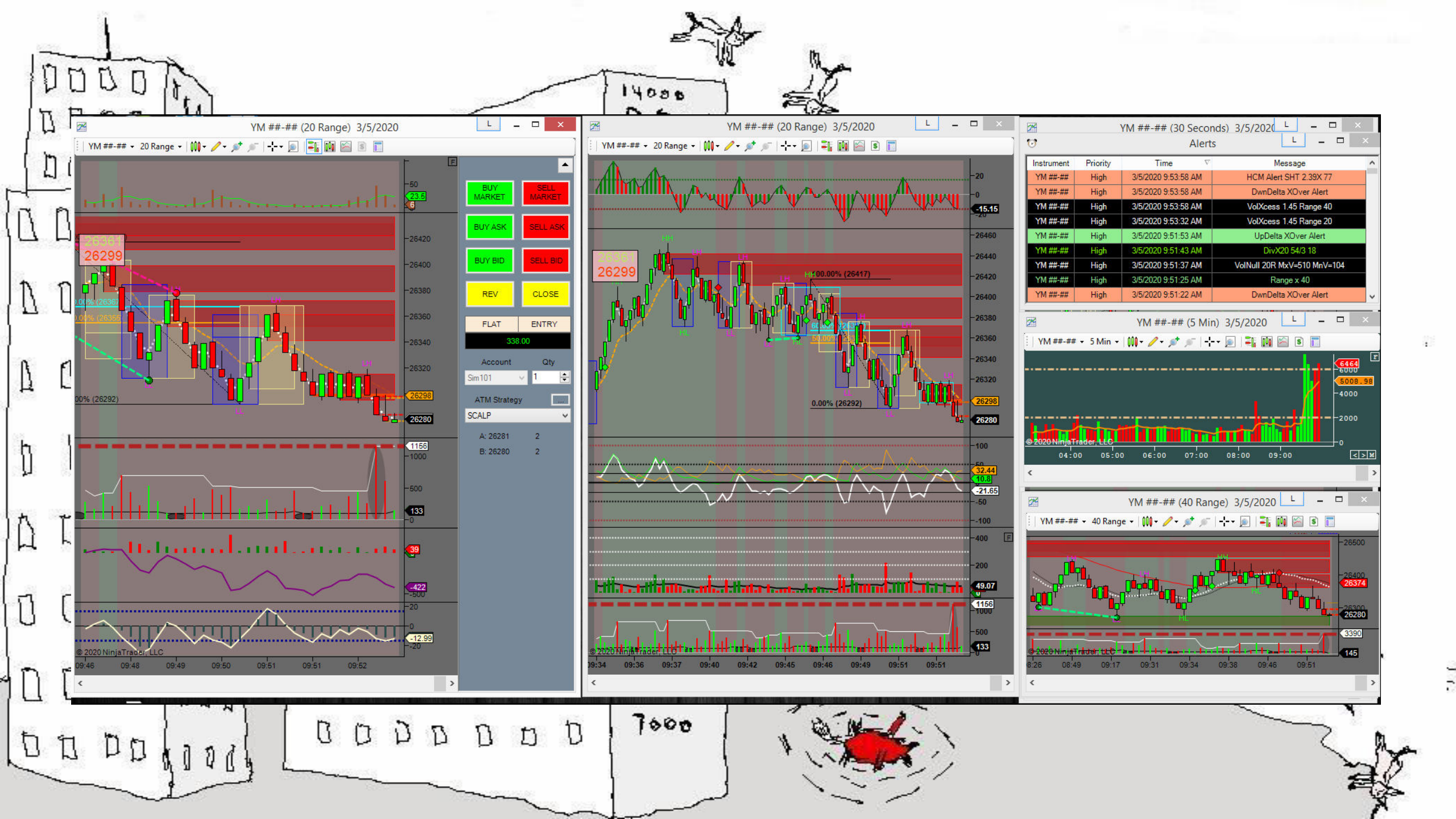
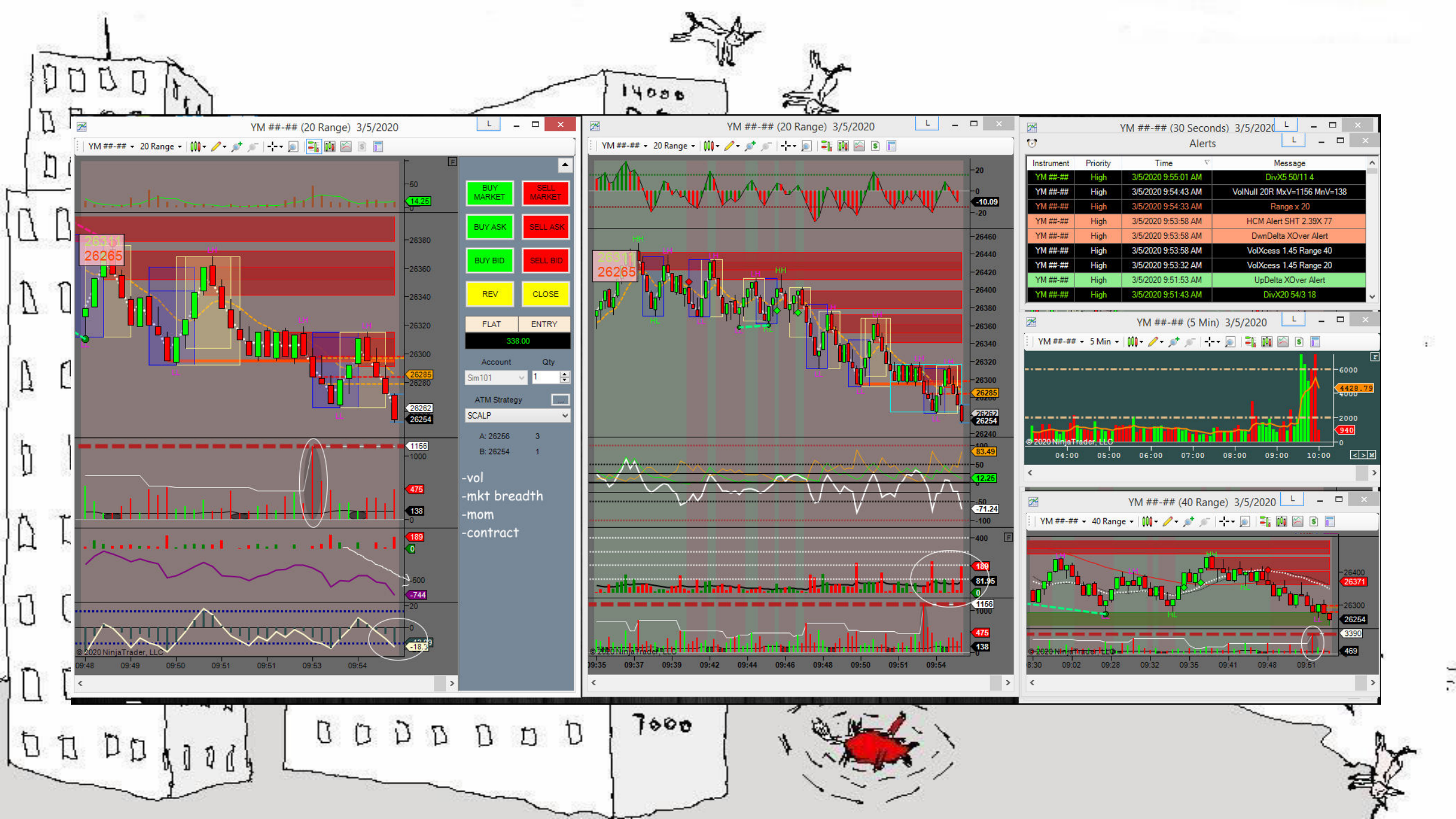
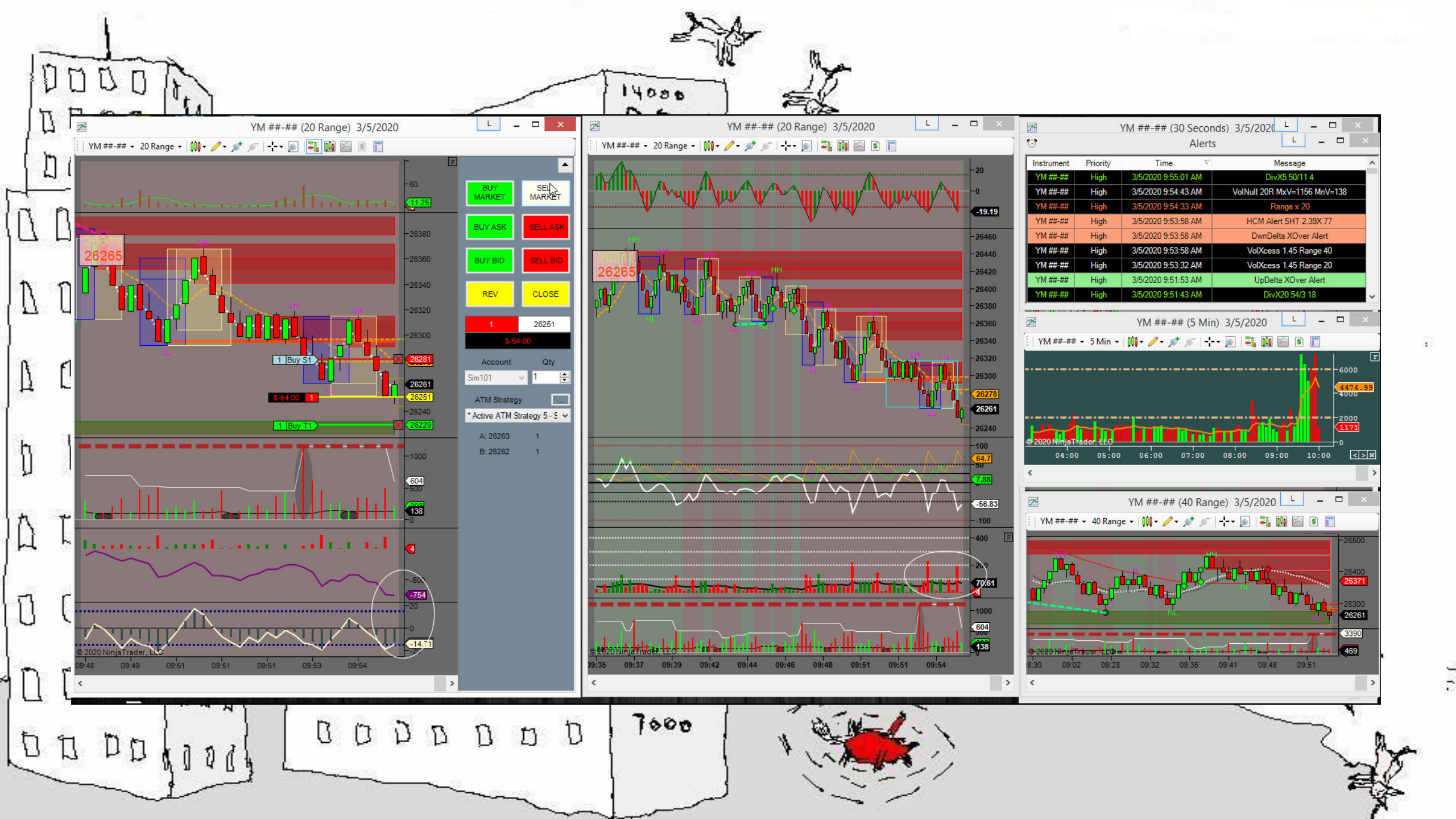
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
0.00% (26273)
© 2020 NinjaTrader, LLC

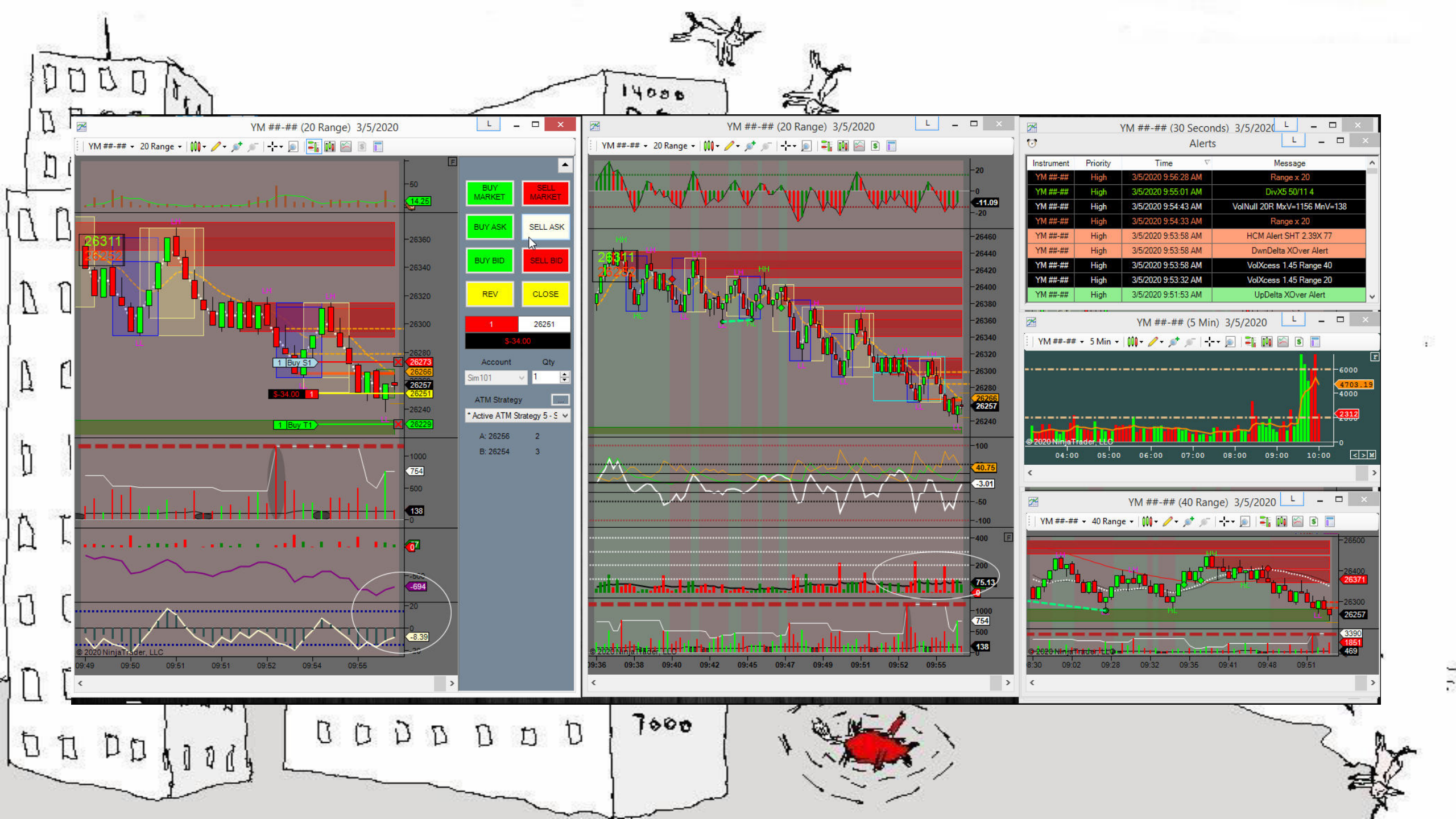

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
338.00
Account
Qty
Sim101
6
ATM Strategy
SCALP
A: 26318 1
B: 26316 2
0.00% (26417)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:48:36 AM Range x 40
YM ##-## High 3/5/2020 9:48:30 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:48:30 AM HCM Alert SHT 4X 132
YM ##-## High 3/5/2020 9:48:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 9:48:16 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:47:21 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 9:46:46 AM VolNull 40R MxV=1807 MnV=330
YM ##-## High 3/5/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:46:33 AM VolNull 20R MxV=464 MnV=125
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26452)
100.00% (26273)

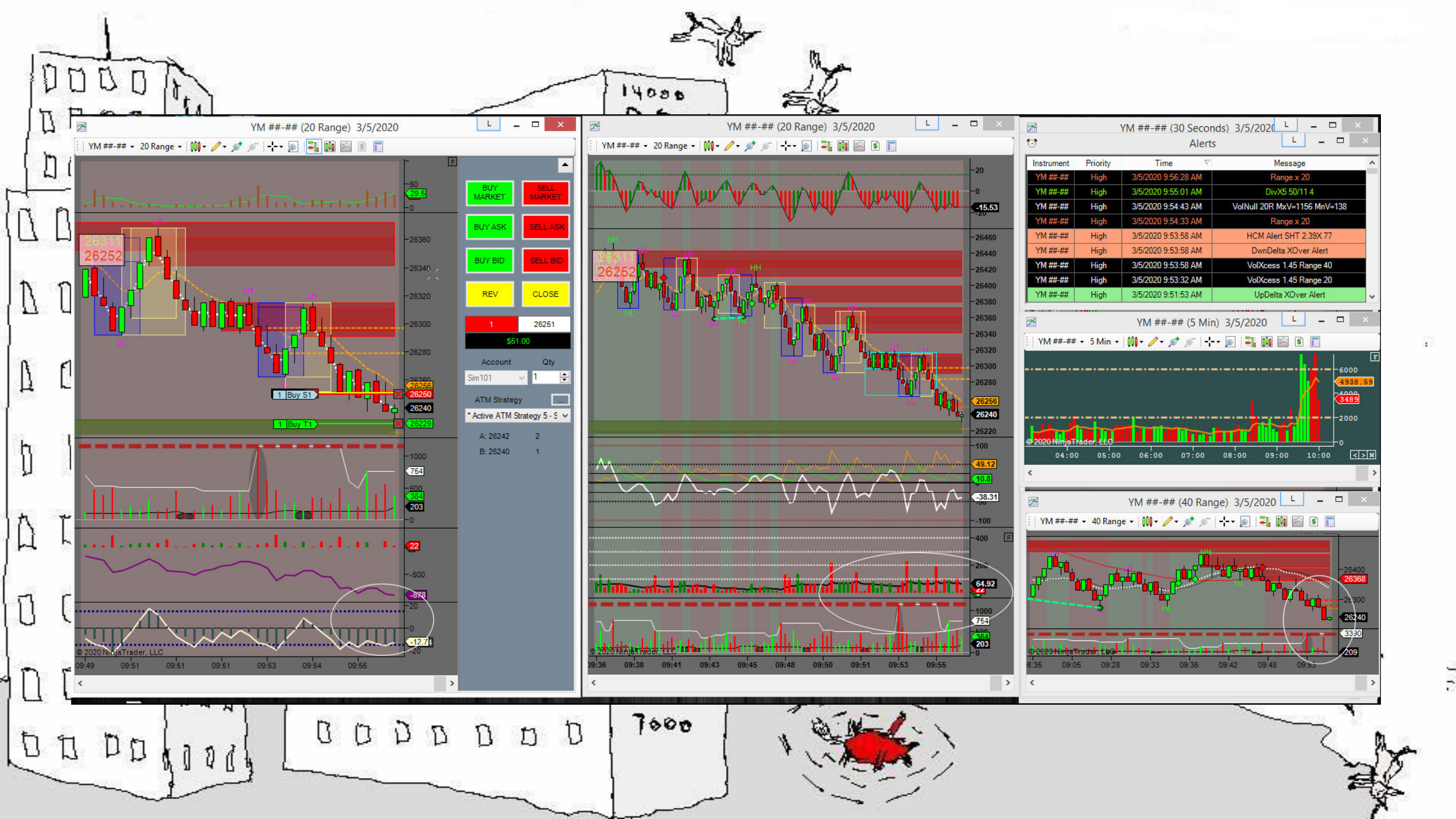

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
338.00
Account
Qty
Sim101
6
ATM Strategy
SCALP
A: 26350 2
B: 26347 2
26372
26327
100.00% (26417)
0.00% (26312)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:49:03 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:49:03 AM DivX20 142/41 3
YM ##-## High 3/5/2020 9:49:00 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:48:57 AM HCM Alert LNG 2.65X 136
YM ##-## High 3/5/2020 9:48:50 AM DivX20 42/50 0
YM ##-## High 3/5/2020 9:48:36 AM Range x 40
YM ##-## High 3/5/2020 9:48:30 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:48:30 AM HCM Alert SHT 4X 132
YM ##-## High 3/5/2020 9:48:16 AM LaguerreTrig x 40
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

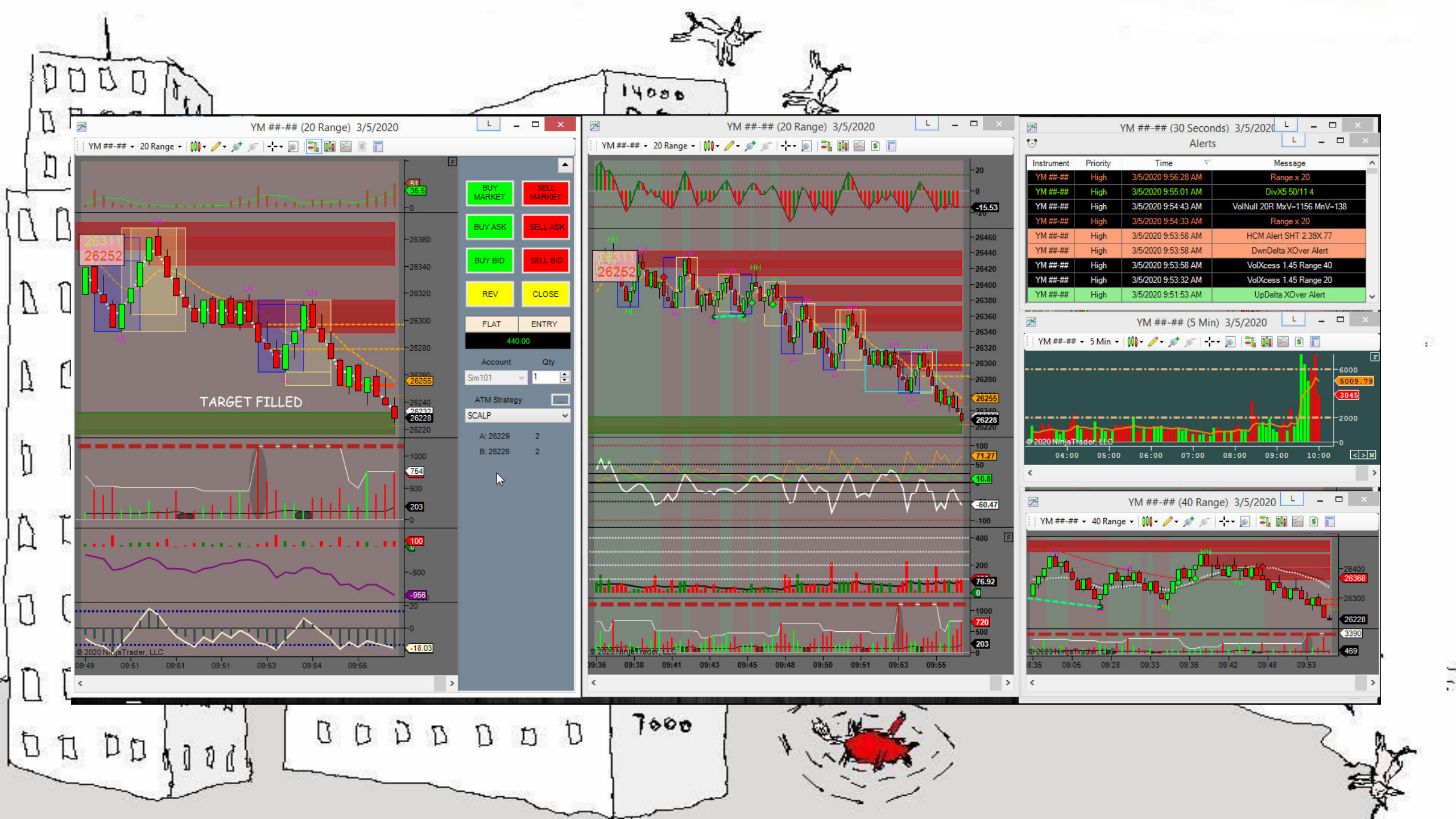

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
338.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26281 2
B: 26280 2
26299
26298
26280
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26299
100.00% (26417)
0.00% (26292)
26298
26280
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:53:58 AM HCM Alert SHT 2.39X 77
YM ##-## High 3/5/2020 9:53:58 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:53:58 AM VolXcess 1.45 Range 40
YM ##-## High 3/5/2020 9:53:32 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:51:53 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:51:43 AM DivX20 54/3 18
YM ##-## High 3/5/2020 9:51:37 AM VolNull 20R MxV=510 MnV=104
YM ##-## High 3/5/2020 9:51:25 AM Range x 40
YM ##-## High 3/5/2020 9:51:22 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
26374
26280
© 2020 NinjaTrader, LLC

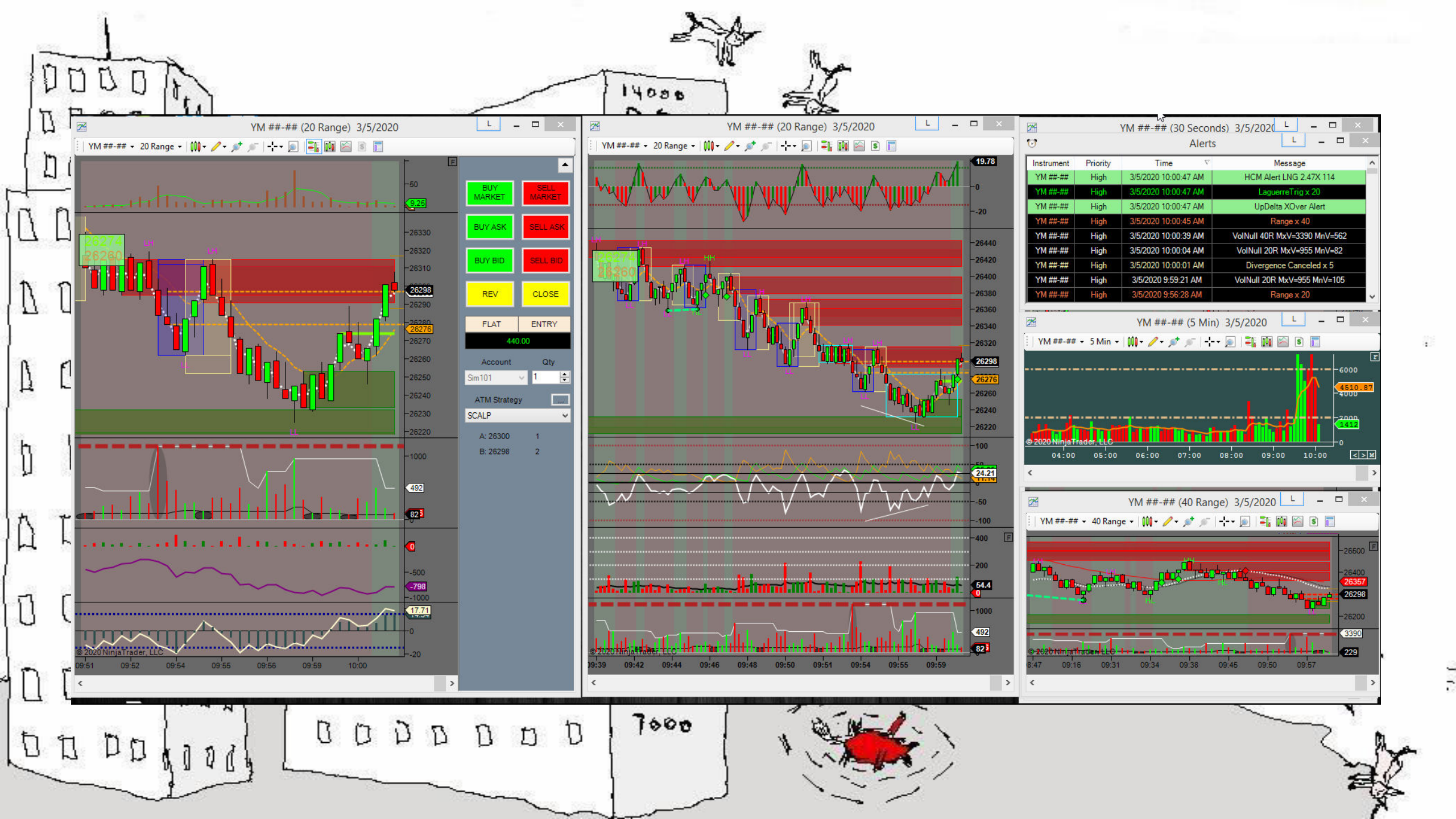

YM ##-## (20 Range) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
338.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26256 3
B: 26254 1
-vol
-mkt breadth
-mom
-contract
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:55:01 AM DivX5 50/11 4
YM ##-## High 3/5/2020 9:54:43 AM VolNull 20R MxV=1156 MnV=138
YM ##-## High 3/5/2020 9:54:33 AM Range x 20
YM ##-## High 3/5/2020 9:53:58 AM HCM Alert SHT 2.39X 77
YM ##-## High 3/5/2020 9:53:58 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:53:58 AM VolXcess 1.45 Range 40
YM ##-## High 3/5/2020 9:53:32 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:51:53 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:51:43 AM DivX20 54/3 18
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020

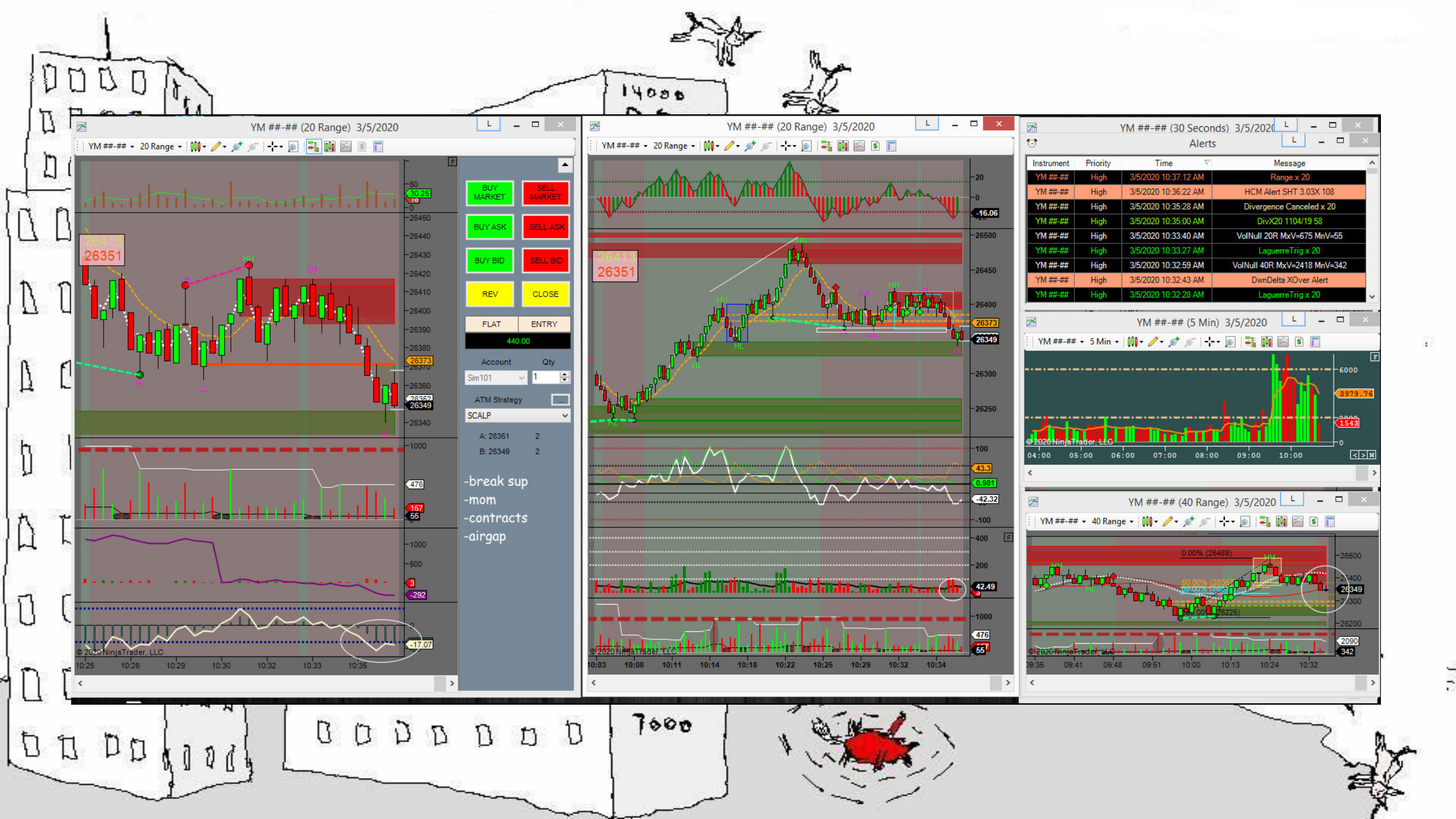

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26251
$-54.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 5 - S
A: 26263 1
B: 26262 1
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:55:01 AM DivX5 50/11 4
YM ##-## High 3/5/2020 9:54:43 AM VolNull 20R MxV=1156 MnV=138
YM ##-## High 3/5/2020 9:54:33 AM Range x 20
YM ##-## High 3/5/2020 9:53:58 AM HCM Alert SHT 2.39X 77
YM ##-## High 3/5/2020 9:53:58 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:53:58 AM VolXcess 1.45 Range 40
YM ##-## High 3/5/2020 9:53:32 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:51:53 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 9:51:43 AM DivX20 54/3 18
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

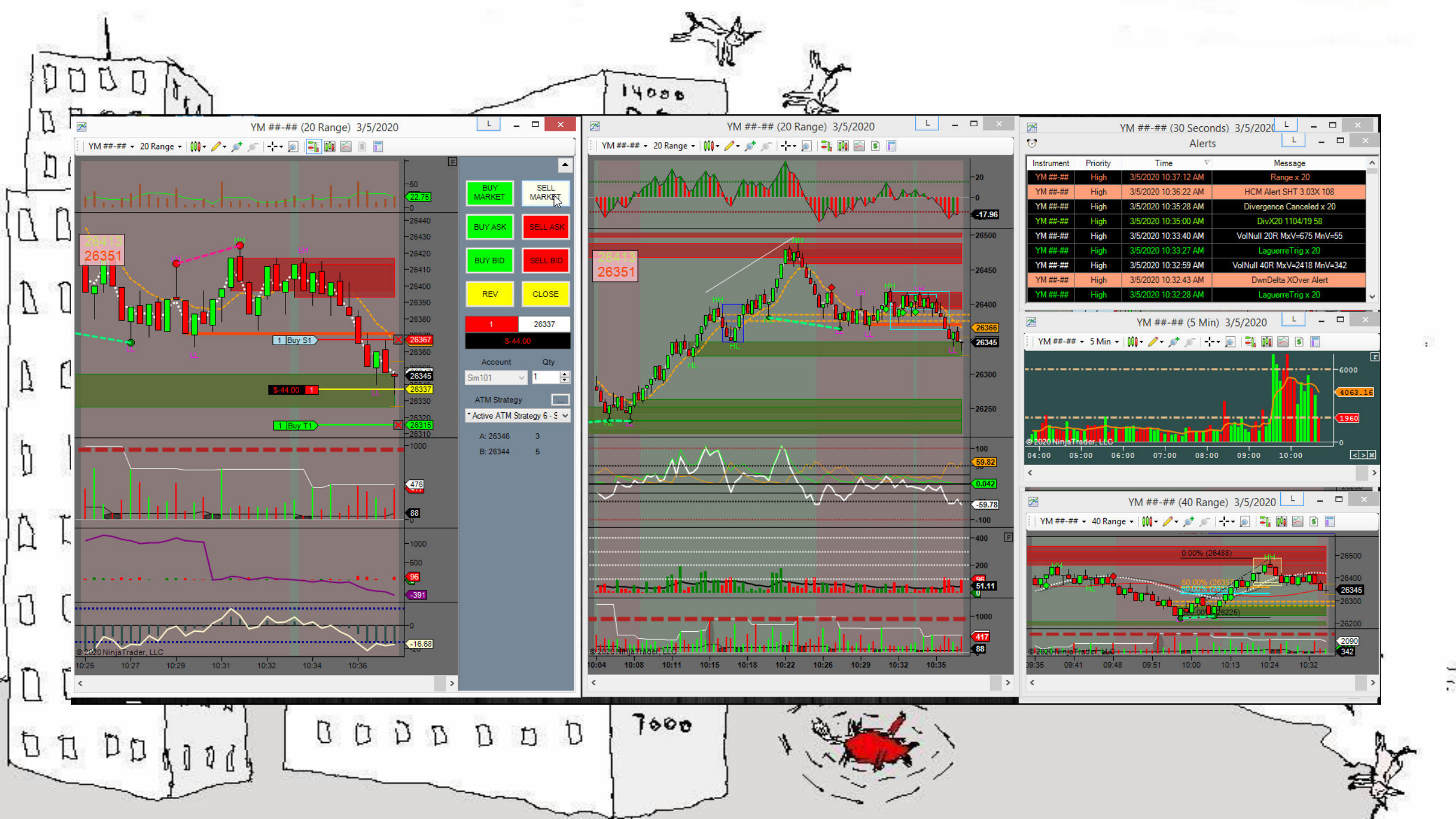

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26251
$-34.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - S
A: 26256 2
B: 26254 3
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:56:28 AM Range x 20
YM ##-## High 3/5/2020 9:55:01 AM DivX5 50/11 4
YM ##-## High 3/5/2020 9:54:43 AM VolNull 20R MxV=1156 MnV=138
YM ##-## High 3/5/2020 9:54:33 AM Range x 20
YM ##-## High 3/5/2020 9:53:58 AM HCM Alert SHT 2.39X 77
YM ##-## High 3/5/2020 9:53:58 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:53:58 AM VolXcess 1.45 Range 40
YM ##-## High 3/5/2020 9:53:32 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:51:53 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

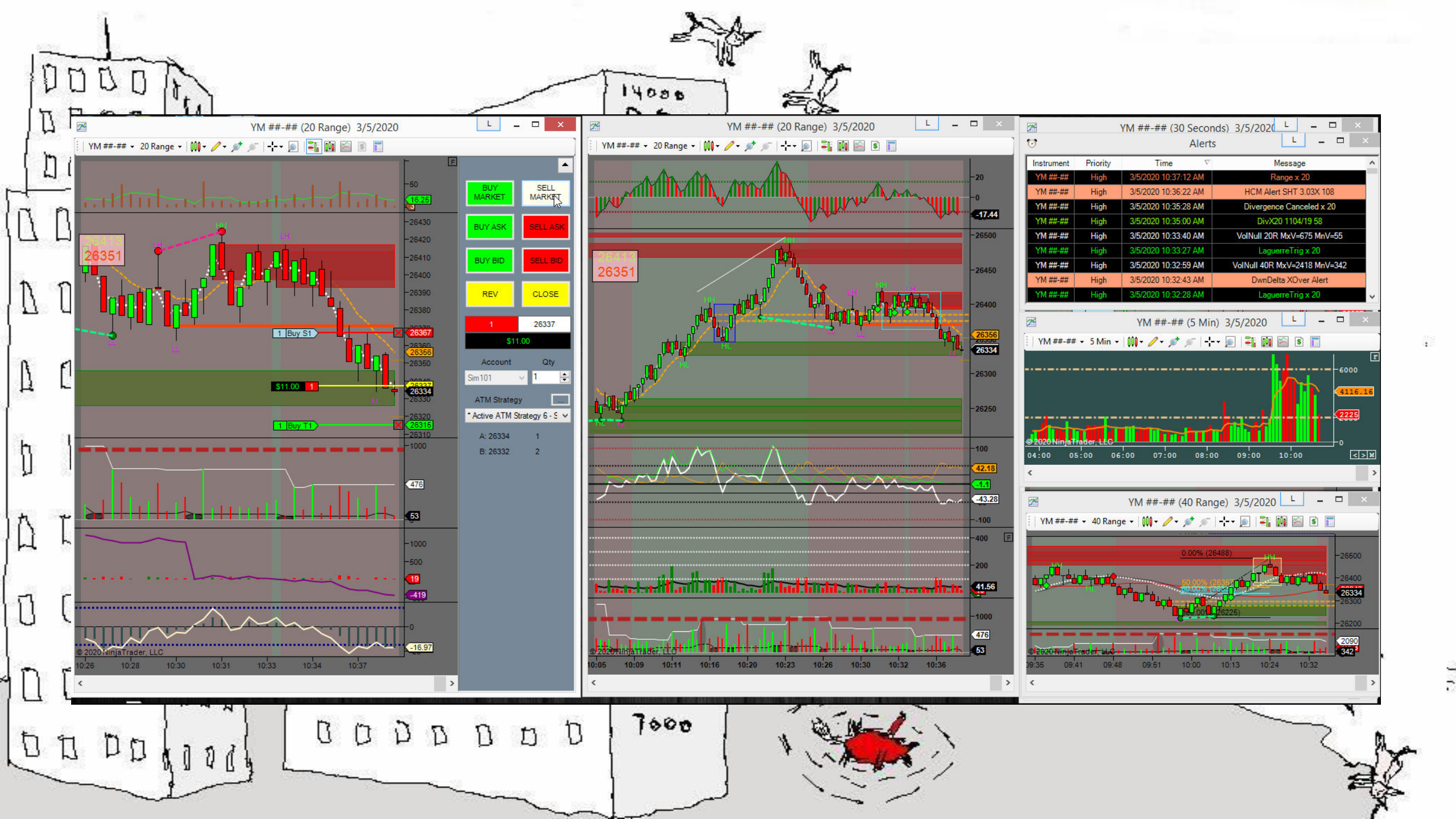

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26251
$51.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 5 - S
A: 26242 2
B: 26240 1
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:56:28 AM Range x 20
YM ##-## High 3/5/2020 9:55:01 AM DivX5 50/11 4
YM ##-## High 3/5/2020 9:54:43 AM VolNull 20R MxV=1156 MnV=138
YM ##-## High 3/5/2020 9:54:33 AM Range x 20
YM ##-## High 3/5/2020 9:53:58 AM HCM Alert SHT 2.39X 77
YM ##-## High 3/5/2020 9:53:58 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:53:58 AM VolXcess 1.45 Range 40
YM ##-## High 3/5/2020 9:53:32 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:51:53 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

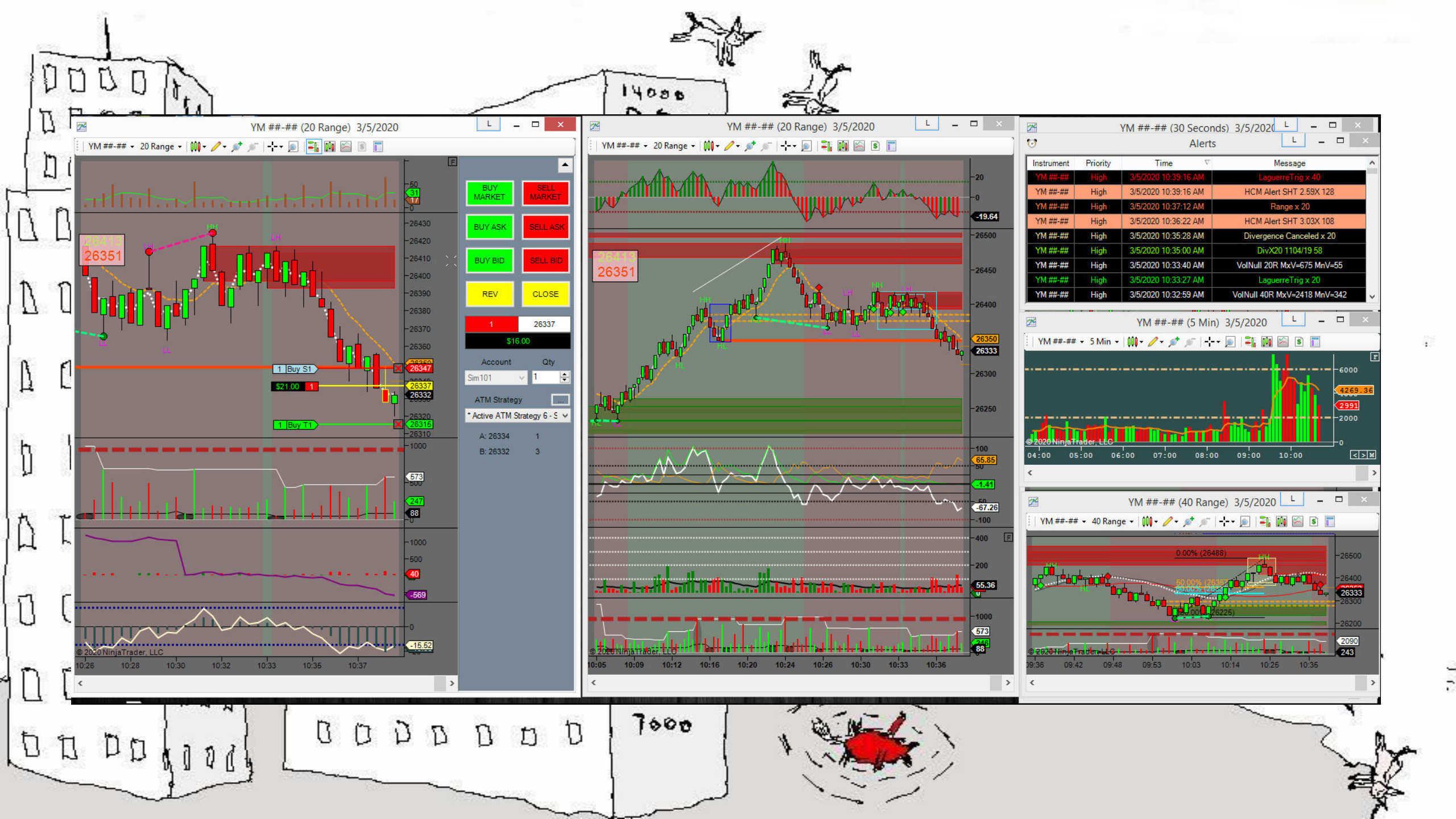

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
440.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26229 2
B: 26226 2
TARGET FILLED
26311
26252
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 9:56:28 AM Range x 20
YM ##-## High 3/5/2020 9:55:01 AM DivX5 50/11 4
YM ##-## High 3/5/2020 9:54:43 AM VolNull 20R MxV=1156 MnV=138
YM ##-## High 3/5/2020 9:54:33 AM Range x 20
YM ##-## High 3/5/2020 9:53:58 AM HCM Alert SHT 2.39X 77
YM ##-## High 3/5/2020 9:53:58 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 9:53:58 AM VolXcess 1.45 Range 40
YM ##-## High 3/5/2020 9:53:32 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 9:51:53 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

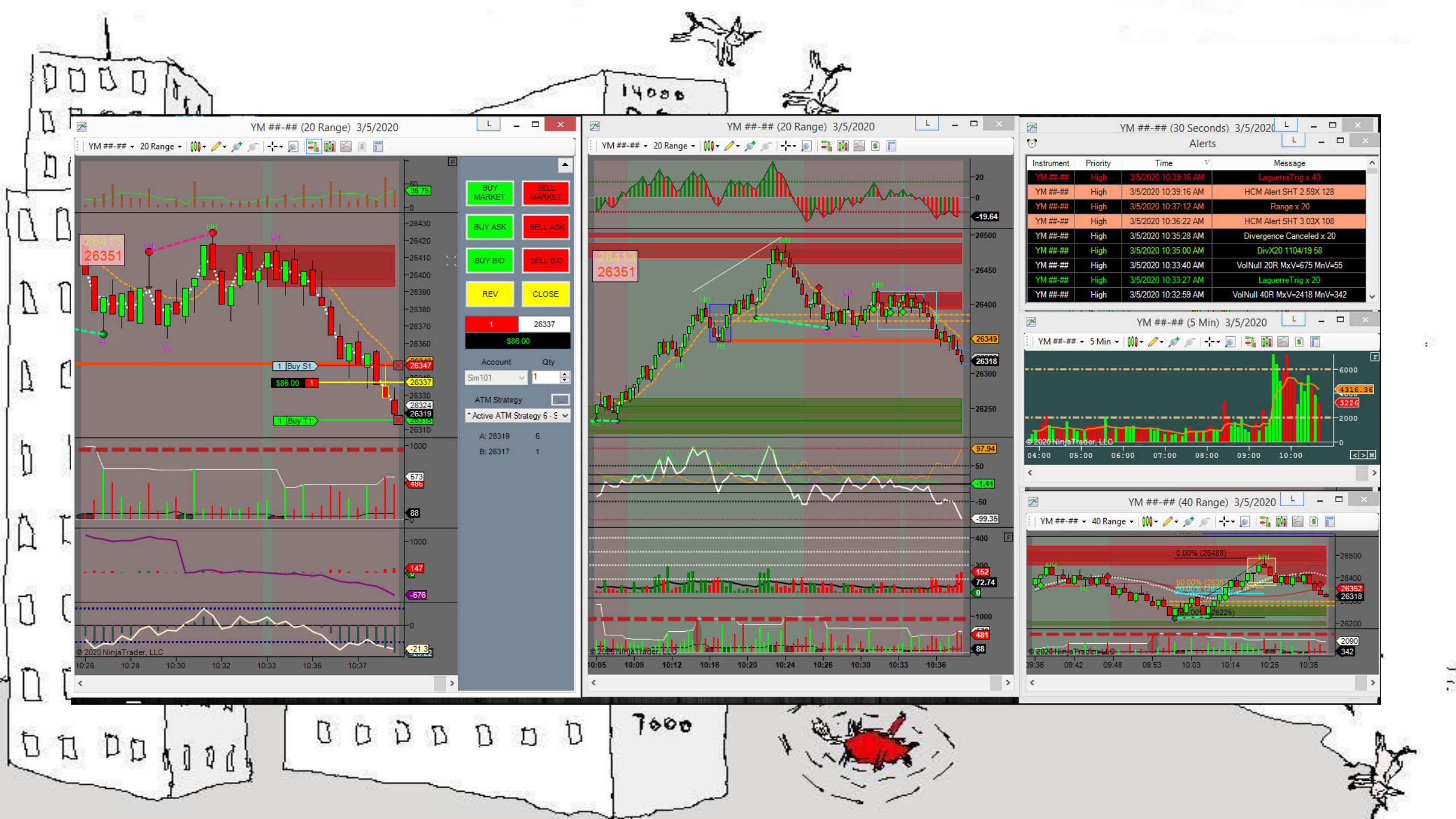

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
440.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26300 1
B: 26298 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:00:47 AM HCM Alert LNG 2.47X 114
YM ##-## High 3/5/2020 10:00:47 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 10:00:47 AM UpDelta XOver Alert
YM ##-## High 3/5/2020 10:00:45 AM Range x 40
YM ##-## High 3/5/2020 10:00:39 AM VolNull 40R MxV=3390 MnV=562
YM ##-## High 3/5/2020 10:00:04 AM VolNull 20R MxV=955 MnV=82
YM ##-## High 3/5/2020 10:00:01 AM Divergence Canceled x 5
YM ##-## High 3/5/2020 9:59:21 AM VolNull 20R MxV=955 MnV=105
YM ##-## High 3/5/2020 9:56:28 AM Range x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

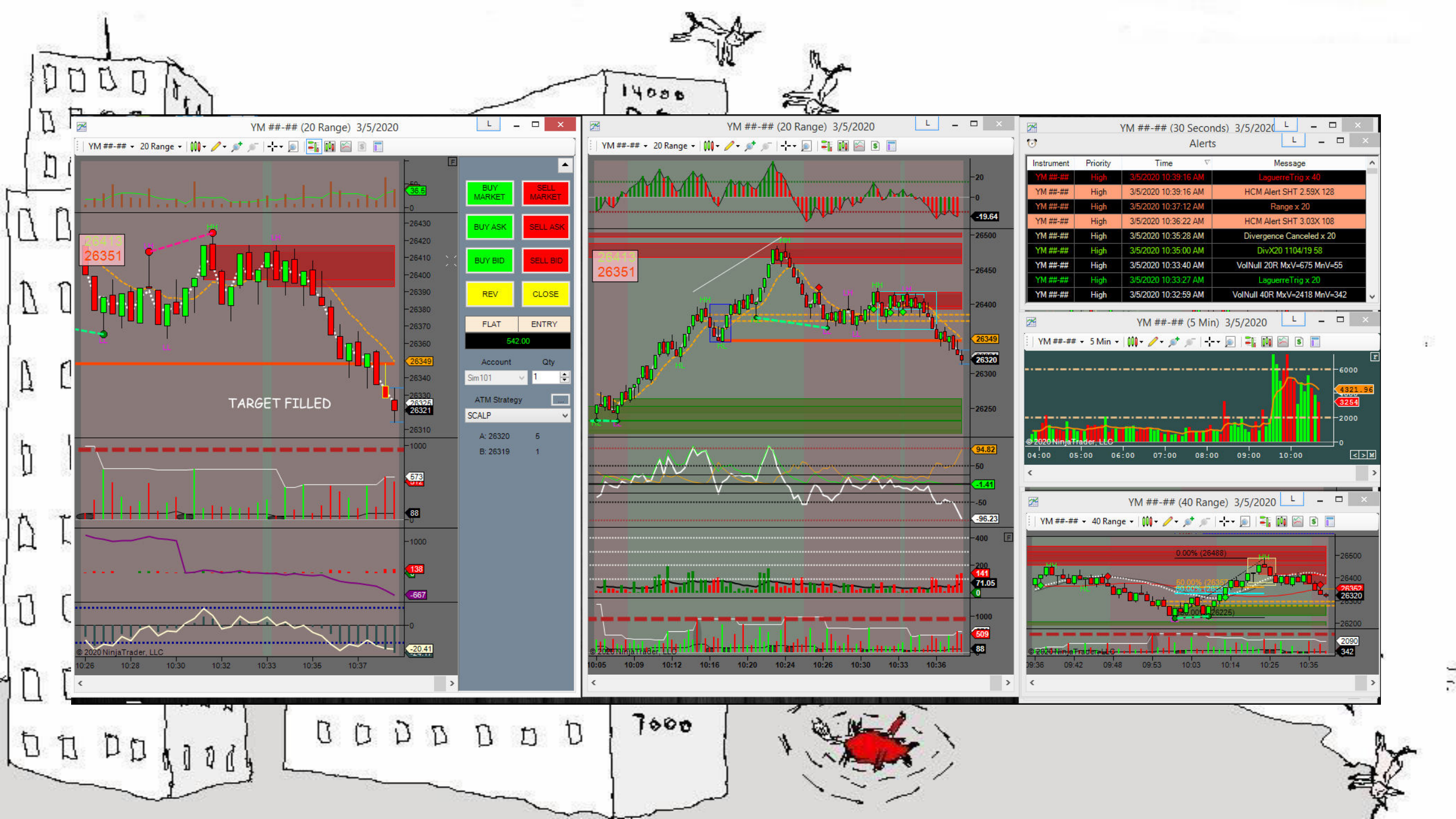

YM ##-## (20 Range) 3/5/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
440.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 26351 2
B: 26349 2
-break sup
-mom
-contracts
-airgap
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:37:12 AM Range x 20
YM ##-## High 3/5/2020 10:36:22 AM HCM Alert SHT 3.03X 108
YM ##-## High 3/5/2020 10:35:28 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 10:35:00 AM DivX20 1104/19 58
YM ##-## High 3/5/2020 10:33:40 AM VolNull 20R MxV=675 MnV=55
YM ##-## High 3/5/2020 10:33:27 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 10:32:59 AM VolNull 40R MxV=2418 MnV=342
YM ##-## High 3/5/2020 10:32:43 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 10:32:28 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## (40 Range) 3/5/2020

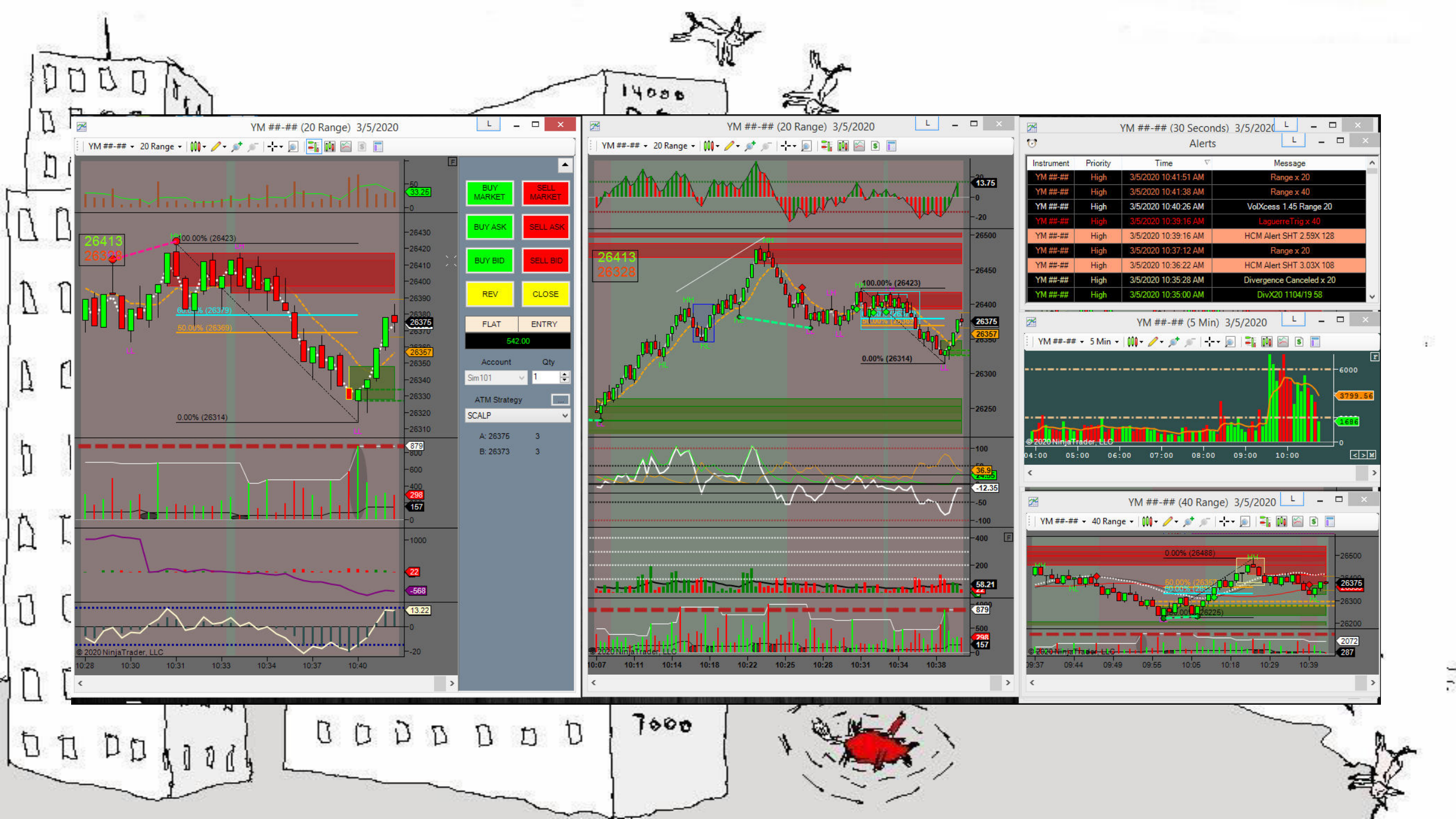

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26337
$-44.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 6 - S
A: 26346 3
B: 26344 5
1 Buy S1
1 Buy T1
26351
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:37:12 AM Range x 20
YM ##-## High 3/5/2020 10:36:22 AM HCM Alert SHT 3.03X 108
YM ##-## High 3/5/2020 10:35:28 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 10:35:00 AM DivX20 1104/19 58
YM ##-## High 3/5/2020 10:33:40 AM VolNull 20R MxV=675 MnV=55
YM ##-## High 3/5/2020 10:33:27 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 10:32:59 AM VolNull 40R MxV=2418 MnV=342
YM ##-## High 3/5/2020 10:32:43 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 10:32:28 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

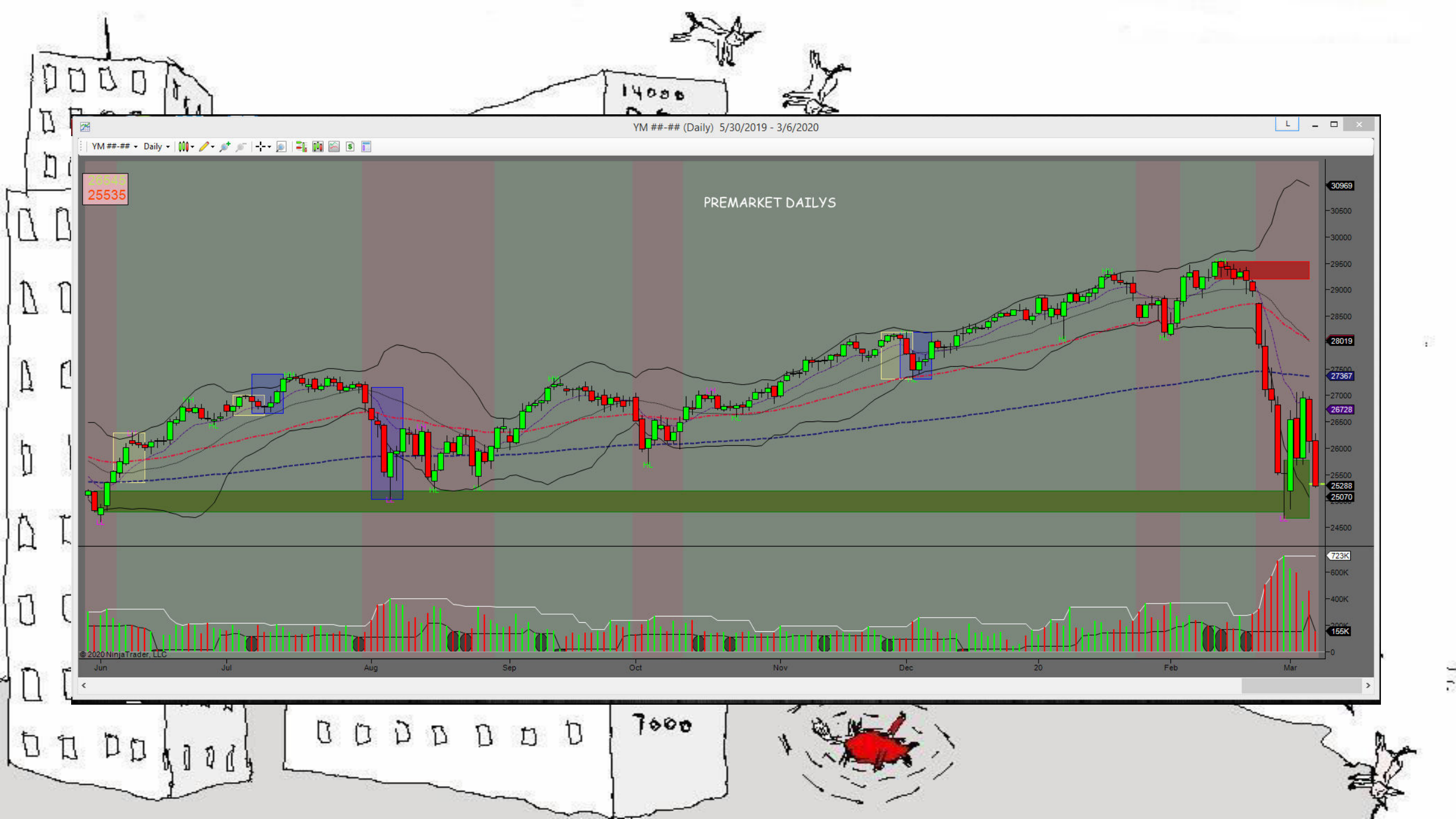

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26337
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - S
A: 26334 1
B: 26332 2
1 Buy S1
1 Buy T1
$11.00
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:37:12 AM Range x 20
YM ##-## High 3/5/2020 10:36:22 AM HCM Alert SHT 3.03X 108
YM ##-## High 3/5/2020 10:35:28 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 10:35:00 AM DivX20 1104/19 58
YM ##-## High 3/5/2020 10:33:40 AM VolNull 20R MxV=675 MnV=55
YM ##-## High 3/5/2020 10:33:27 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 10:32:59 AM VolNull 40R MxV=2418 MnV=342
YM ##-## High 3/5/2020 10:32:43 AM DwnDelta XOver Alert
YM ##-## High 3/5/2020 10:32:28 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

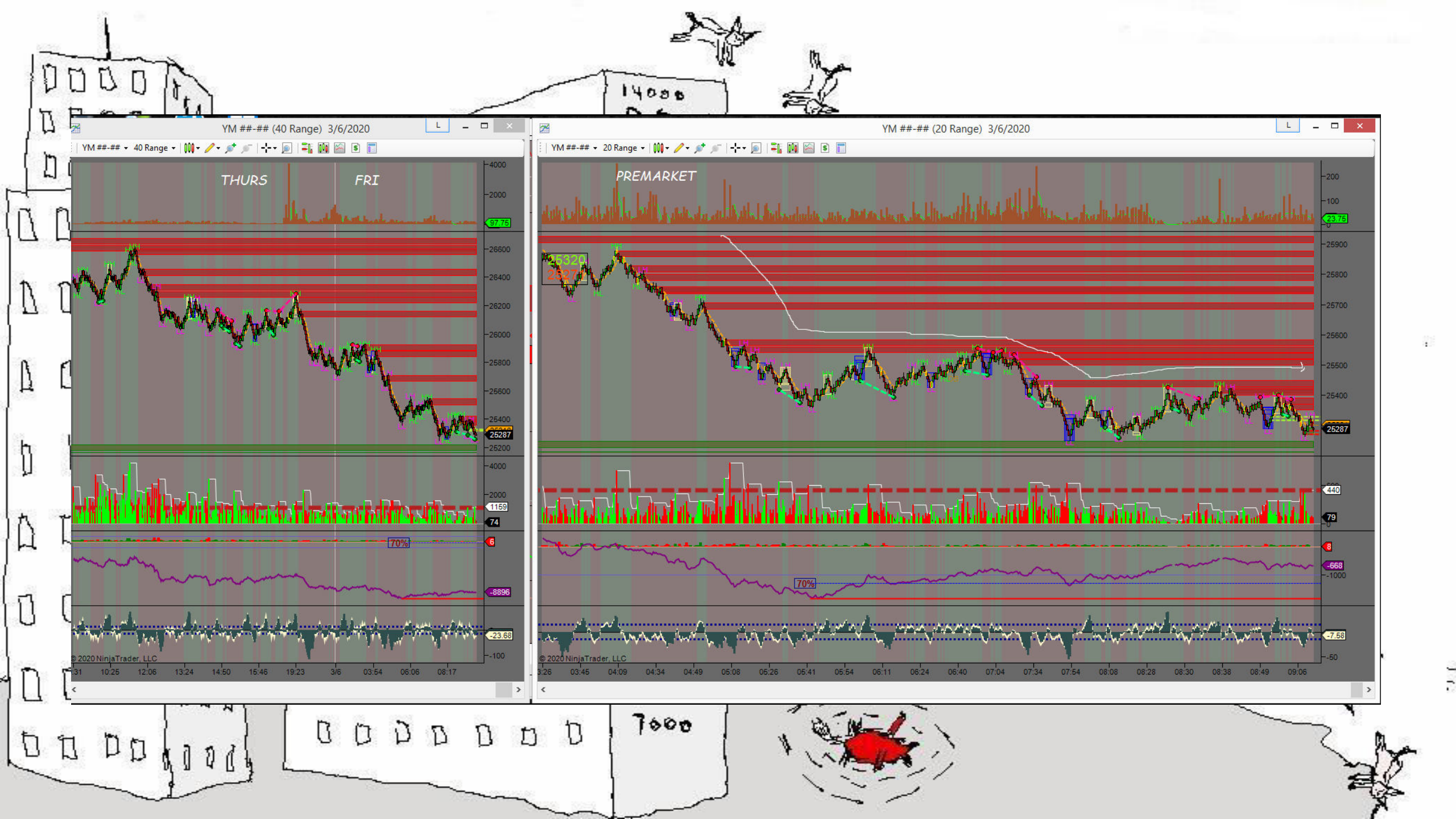

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26337
$16.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - S
A: 26334 1
B: 26332 3
1 Buy S1
$21.00
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:39:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 10:39:16 AM HCM Alert SHT 2.59X 128
YM ##-## High 3/5/2020 10:37:12 AM Range x 20
YM ##-## High 3/5/2020 10:36:22 AM HCM Alert SHT 3.03X 108
YM ##-## High 3/5/2020 10:35:28 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 10:35:00 AM DivX20 1104/19 58
YM ##-## High 3/5/2020 10:33:40 AM VolNull 20R MxV=675 MnV=55
YM ##-## High 3/5/2020 10:33:27 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 10:32:59 AM VolNull 40R MxV=2418 MnV=342
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26488)

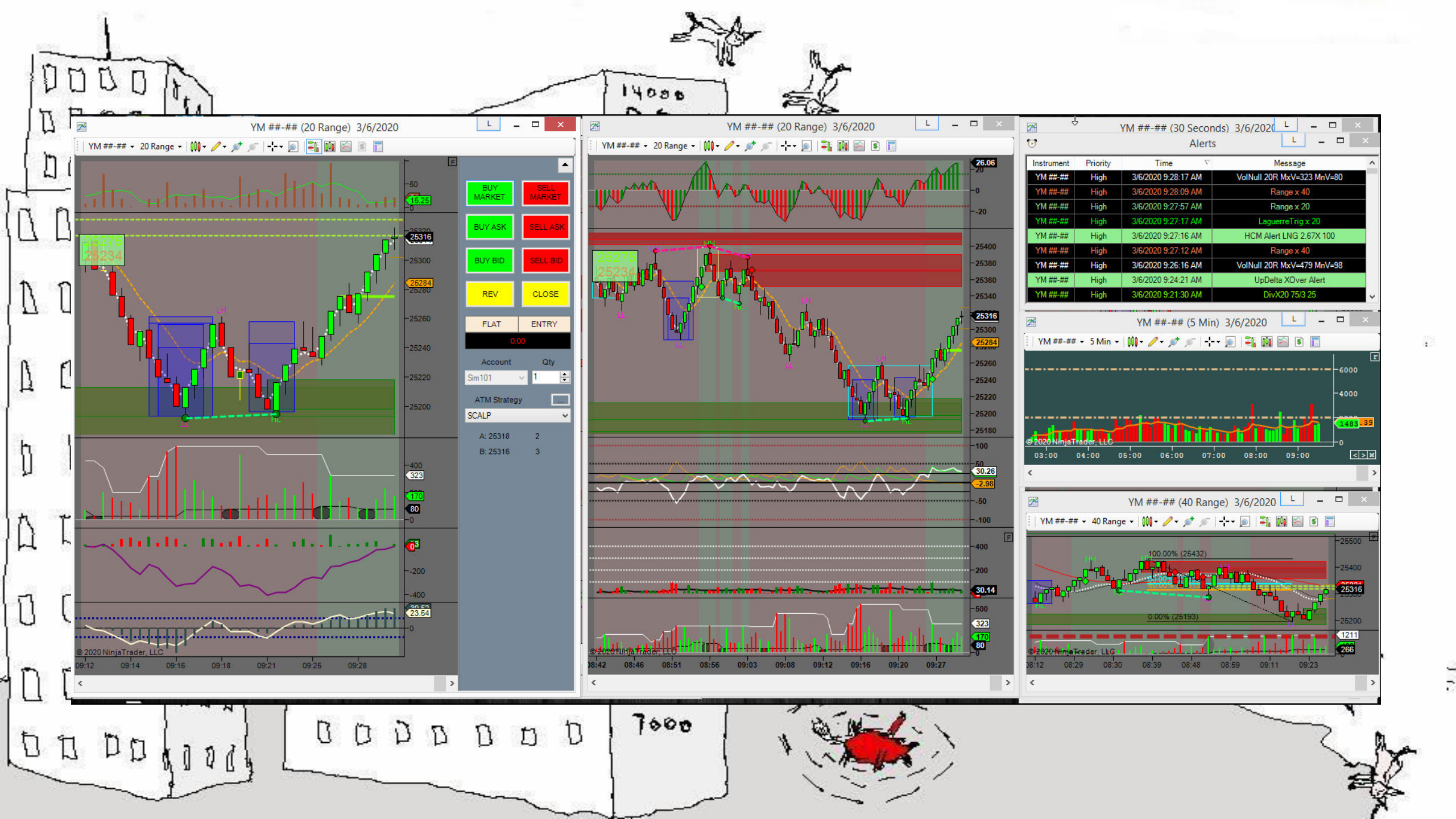

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26337
$86.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - S
A: 26319 5
B: 26317 1
1 Buy S1
$86.00 1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:39:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 10:39:16 AM HCM Alert SHT 2.59X 128
YM ##-## High 3/5/2020 10:37:12 AM Range x 20
YM ##-## High 3/5/2020 10:36:22 AM HCM Alert SHT 3.03X 108
YM ##-## High 3/5/2020 10:35:28 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 10:35:00 AM DivX20 1104/19 58
YM ##-## High 3/5/2020 10:33:40 AM VolNull 20R MxV=675 MnV=55
YM ##-## High 3/5/2020 10:33:27 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 10:32:59 AM VolNull 40R MxV=2418 MnV=342
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range

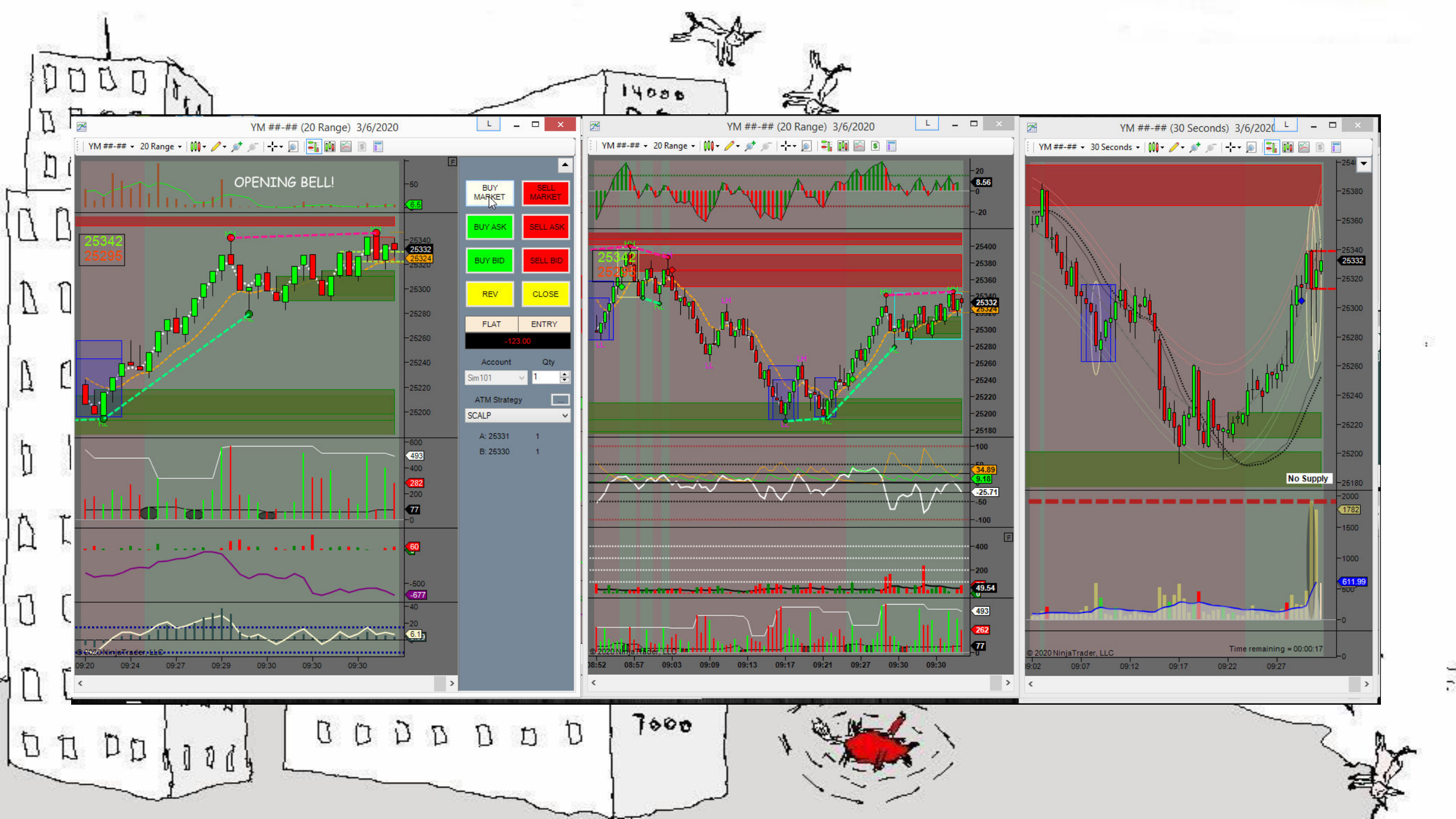

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26351
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
542.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26320 5
B: 26319 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26351
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:39:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 10:39:16 AM HCM Alert SHT 2.59X 128
YM ##-## High 3/5/2020 10:37:12 AM Range x 20
YM ##-## High 3/5/2020 10:36:22 AM HCM Alert SHT 3.03X 108
YM ##-## High 3/5/2020 10:35:28 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 10:35:00 AM DivX20 1104/19 58
YM ##-## High 3/5/2020 10:33:40 AM VolNull 20R MxV=675 MnV=55
YM ##-## High 3/5/2020 10:33:27 AM LaguerreTrig x 20
YM ##-## High 3/5/2020 10:32:59 AM VolNull 40R MxV=2418 MnV=342
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26488)
© 2020 NinjaTrader, LLC

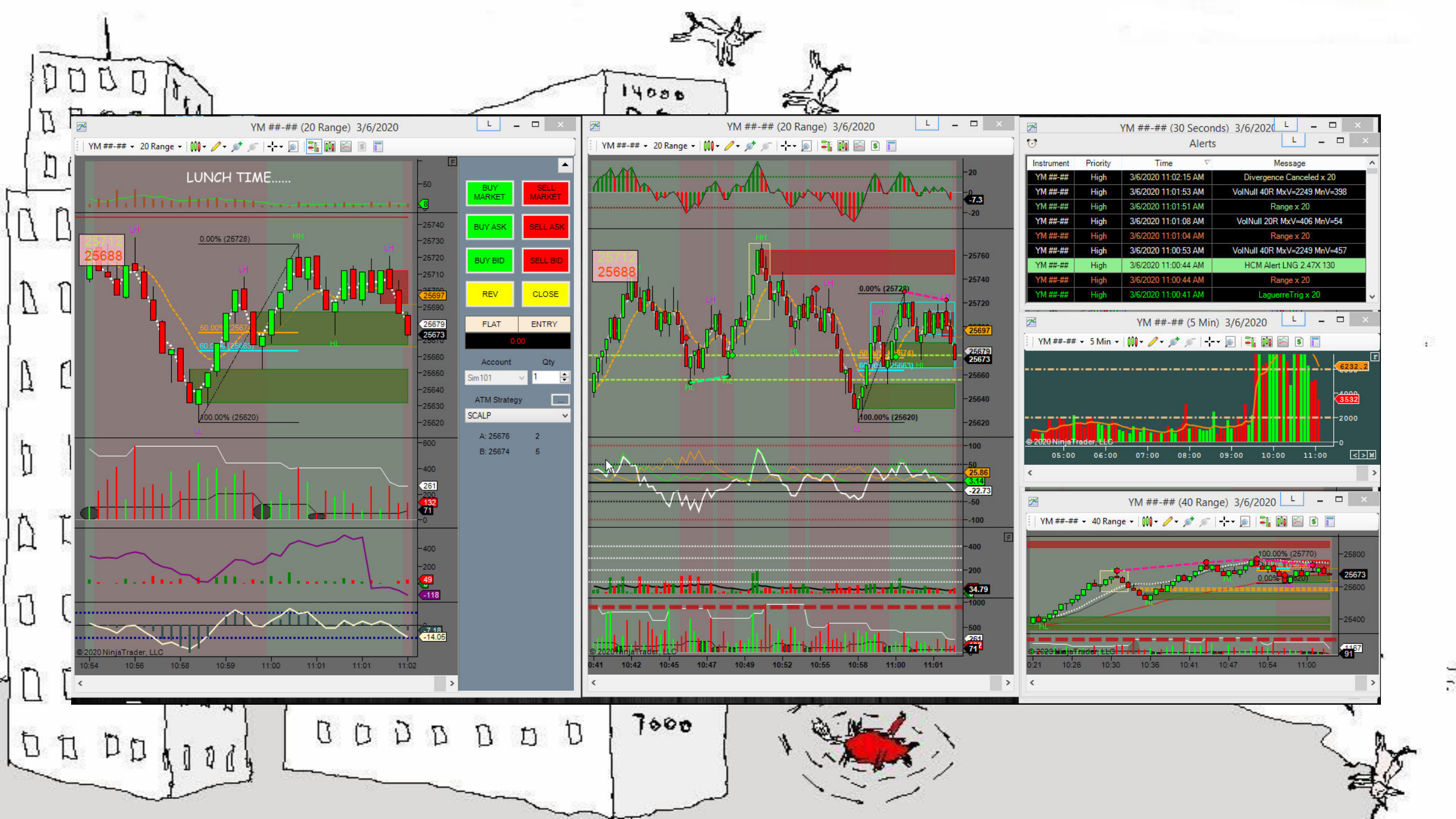

YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26413
26328
100.00% (26423)
60.00% (26379)
50.00% (26369)
0.00% (26314)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
542.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 26375 3
B: 26373 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/5/2020
YM ##-## 20 Range
26413
26328
100.00% (26423)
0.00% (26314)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/5/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/5/2020 10:41:51 AM Range x 20
YM ##-## High 3/5/2020 10:41:38 AM Range x 40
YM ##-## High 3/5/2020 10:40:26 AM VolXcess 1.45 Range 20
YM ##-## High 3/5/2020 10:39:16 AM LaguerreTrig x 40
YM ##-## High 3/5/2020 10:39:16 AM HCM Alert SHT 2.59X 128
YM ##-## High 3/5/2020 10:37:12 AM Range x 20
YM ##-## High 3/5/2020 10:36:22 AM HCM Alert SHT 3.03X 108
YM ##-## High 3/5/2020 10:35:28 AM Divergence Canceled x 20
YM ##-## High 3/5/2020 10:35:00 AM DivX20 1104/19 58
YM ##-## (5 Min) 3/5/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/5/2020
YM ##-## 40 Range
0.00% (26488)
© 2020 NinjaTrader, LLC


YM ##-## (Daily) 5/30/2019 - 3/6/2020
YM ##-##
Daily
25535
PREMARKET DAILYS
30969
30500
30000
29500
29000
28500
28019
27367
27000
26728
26500
26000
25500
25288
25070
24500
723K
600K
400K
155K
0
© 2020 NinjaTrader, LLC
Jun
Jul
Aug
Sep
Oct
Nov
Dec
20
Feb
Mar


YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
THURS
FRI
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
PREMARKET
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25318 2
B: 25316 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 9:28:17 AM VolNull 20R MxV=323 MnV=80
YM ##-## High 3/6/2020 9:28:09 AM Range x 40
YM ##-## High 3/6/2020 9:27:57 AM Range x 20
YM ##-## High 3/6/2020 9:27:17 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 9:27:16 AM HCM Alert LNG 2.67X 100
YM ##-## High 3/6/2020 9:27:12 AM Range x 40
YM ##-## High 3/6/2020 9:26:16 AM VolNull 20R MxV=479 MnV=98
YM ##-## High 3/6/2020 9:24:21 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 9:21:30 AM DivX20 75/3 25
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
100.00% (25432)
0.00% (25193)


YM ##-## (20 Range) 3/6/2020
OPENING BELL!
25342
25295
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-123.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25331 1
B: 25330 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
No Supply
Time remaining = 00:00:17


YM ##-## (20 Range) 3/6/2020
LUNCH TIME.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
ATM Strategy
SCALP
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## (5 Min) 3/6/2020
YM ##-## (40 Range) 3/6/2020
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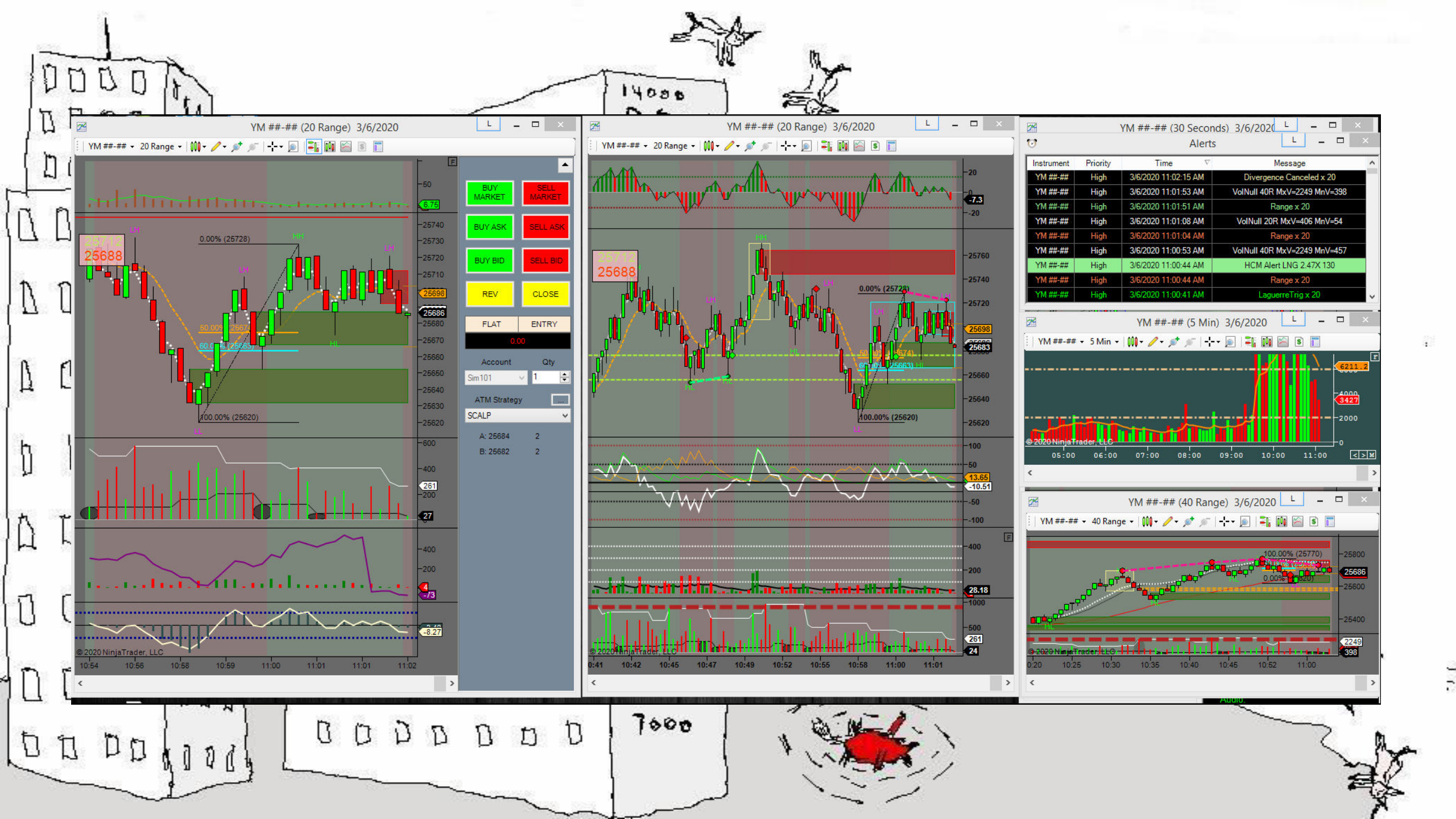
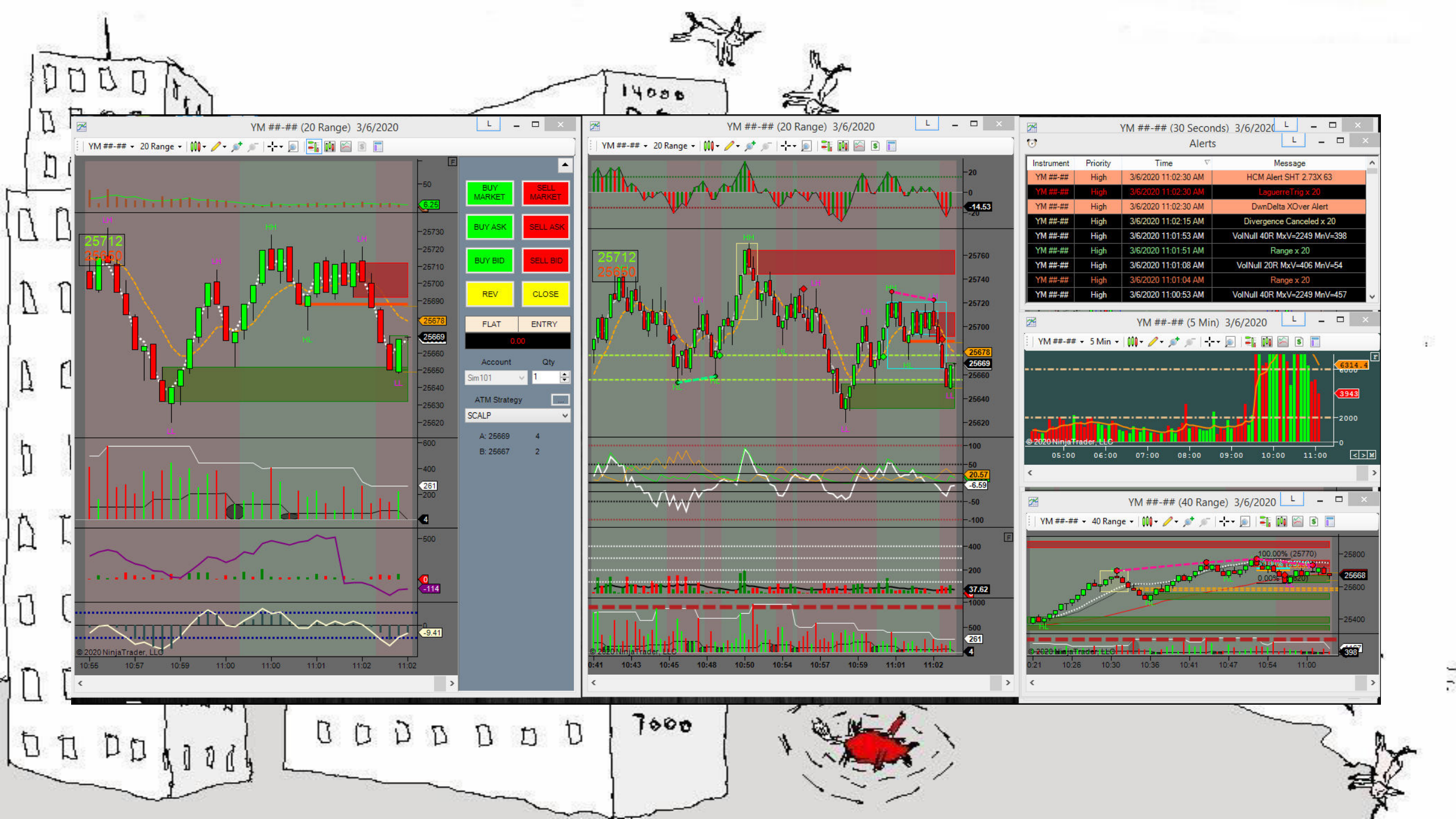
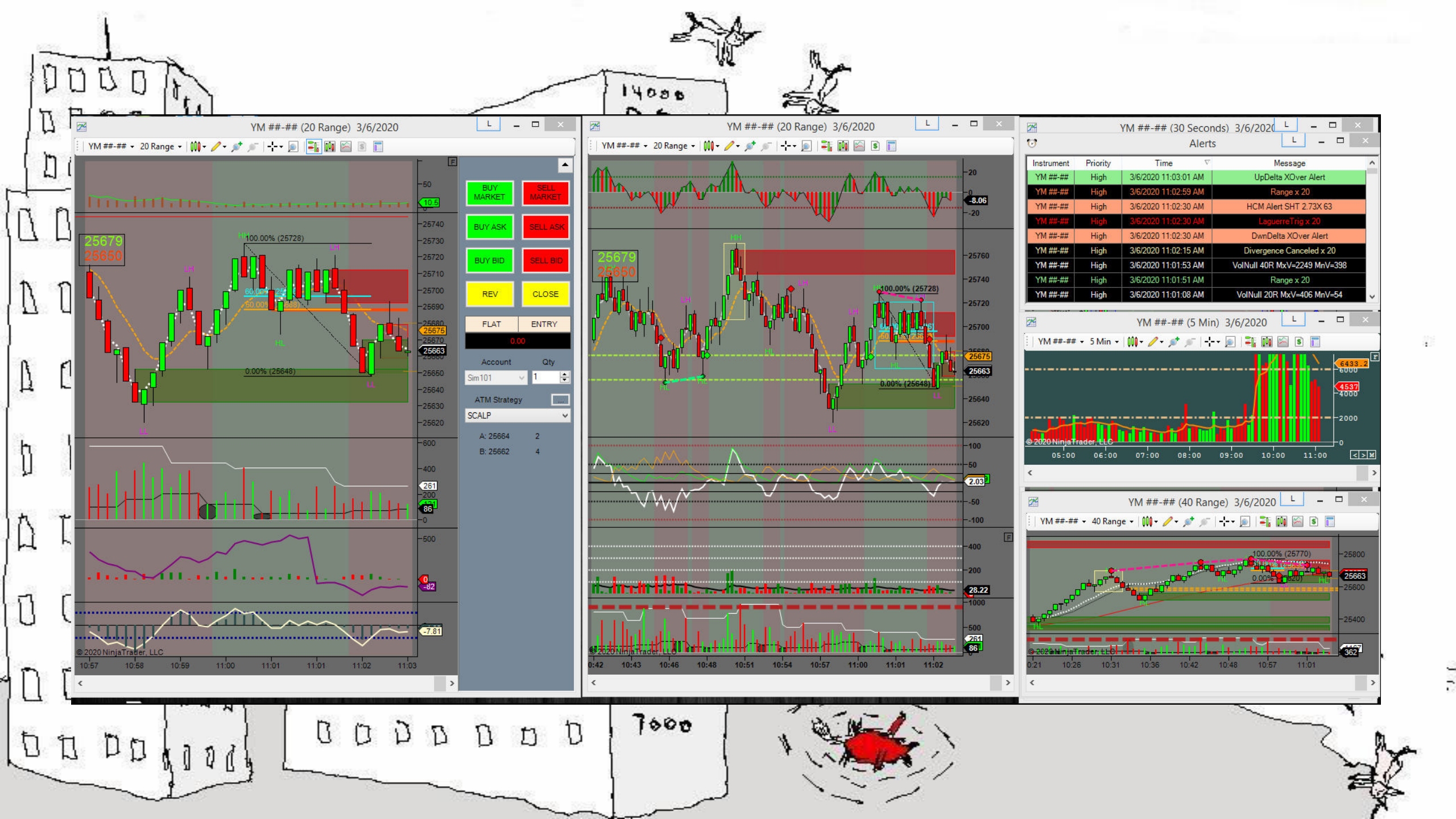
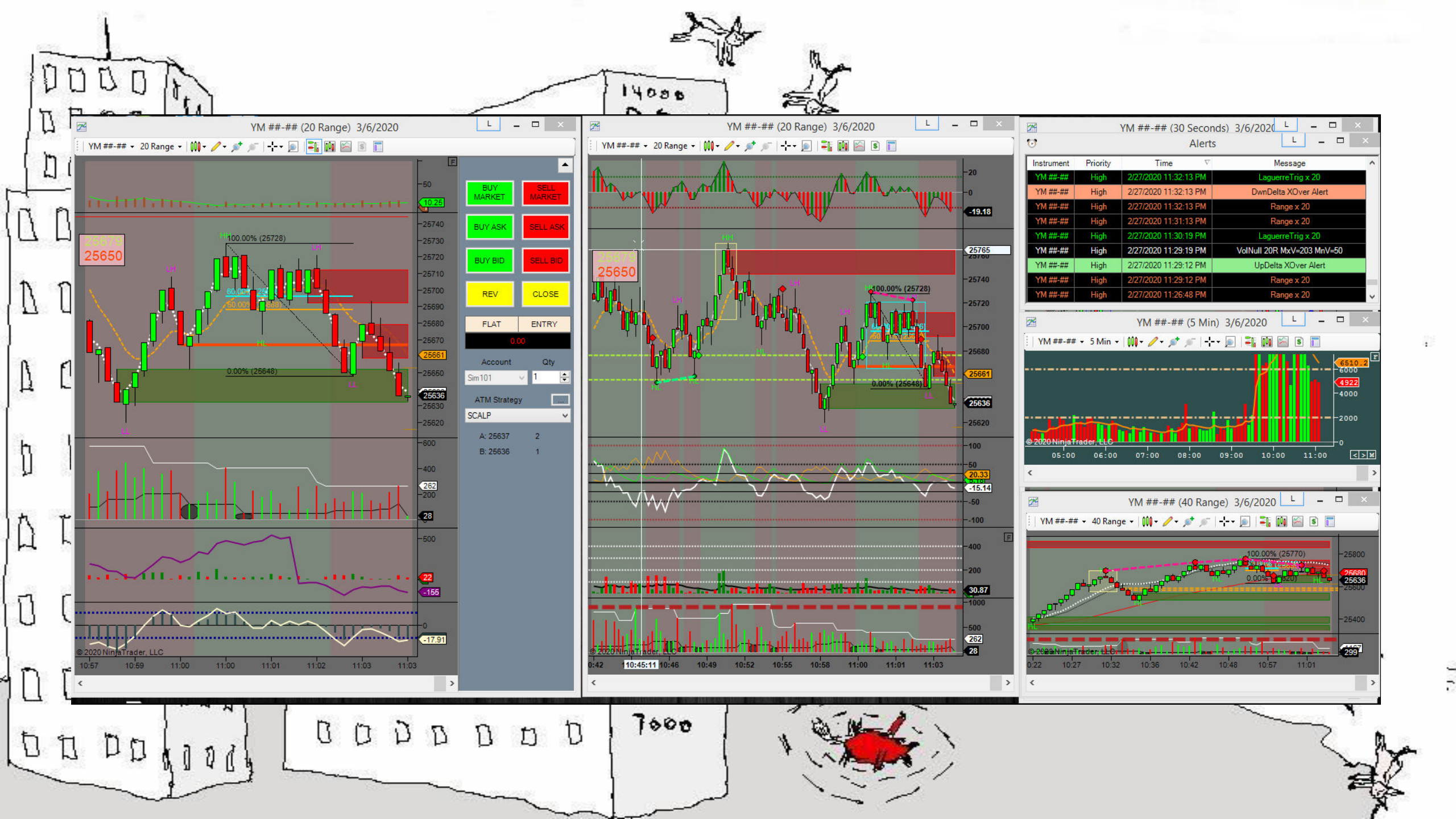
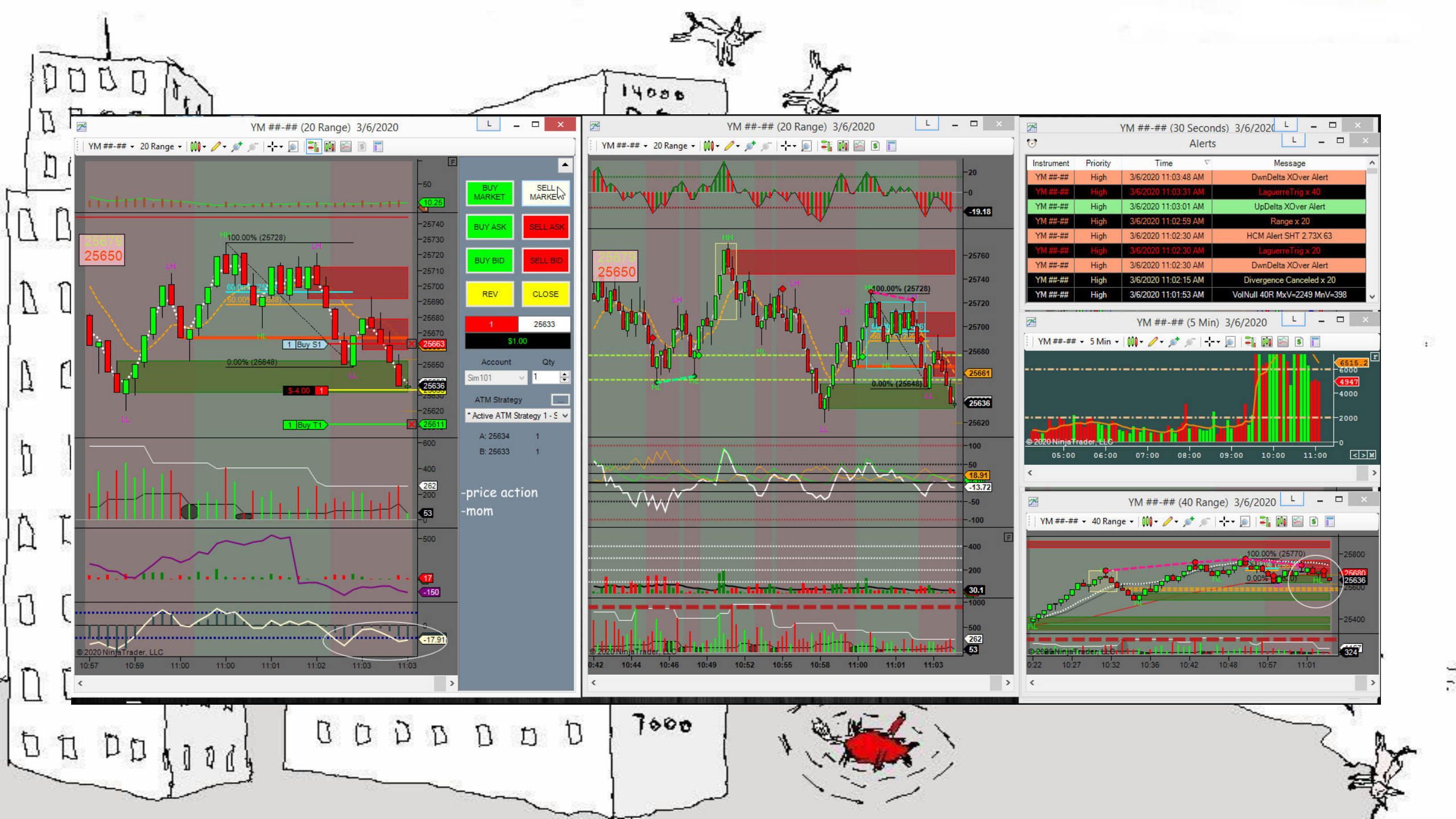
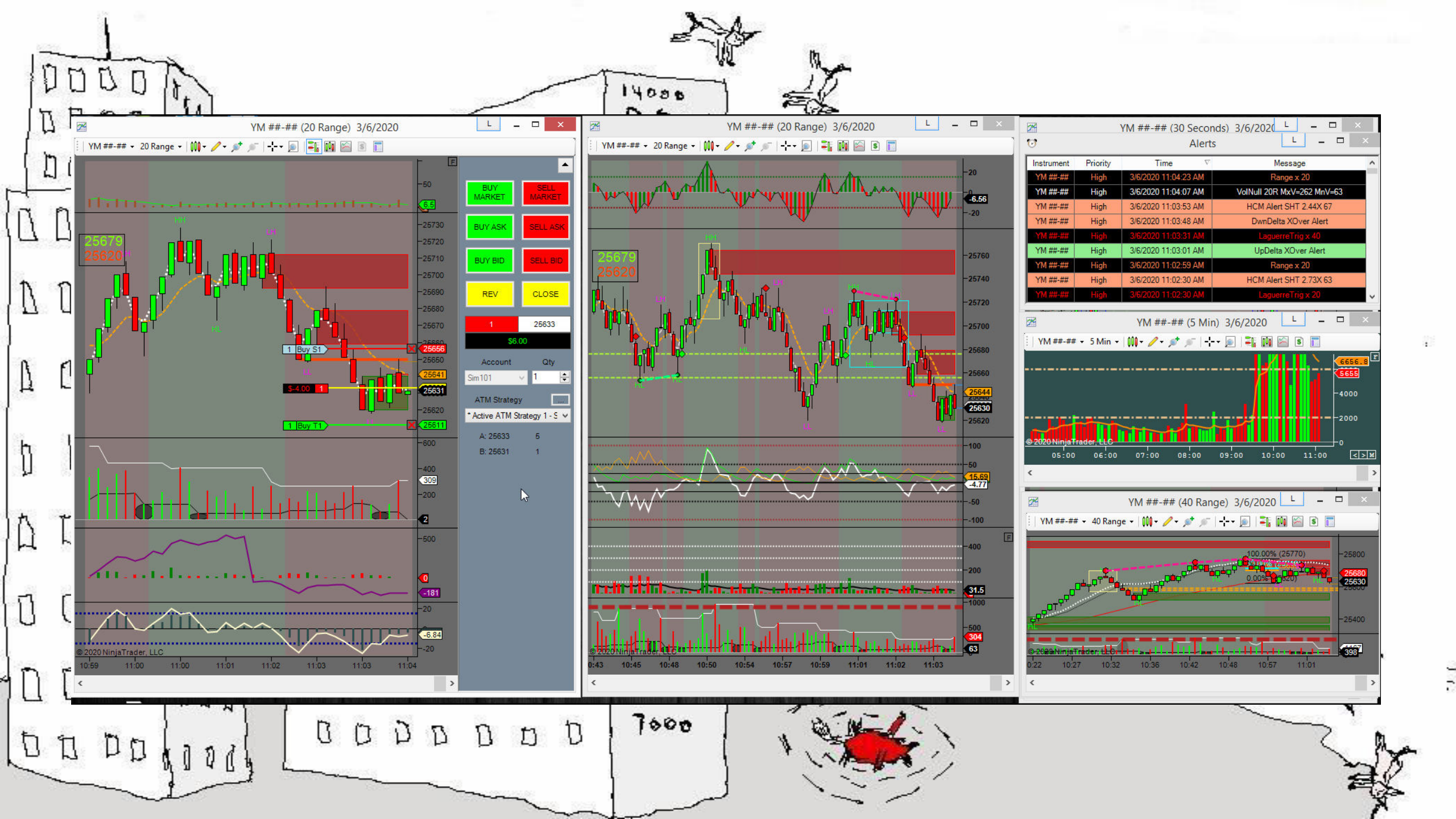

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25684 2
B: 25682 2
0.00% (25728)
100.00% (25620)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
0.00% (25728)
100.00% (25620)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:02:15 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:01:53 AM VolNull 40R MxV=2249 MnV=398
YM ##-## High 3/6/2020 11:01:51 AM Range x 20
YM ##-## High 3/6/2020 11:01:08 AM VolNull 20R MxV=406 MnV=54
YM ##-## High 3/6/2020 11:01:04 AM Range x 20
YM ##-## High 3/6/2020 11:00:53 AM VolNull 40R MxV=2249 MnV=457
YM ##-## High 3/6/2020 11:00:44 AM HCM Alert LNG 2.47X 130
YM ##-## High 3/6/2020 11:00:44 AM Range x 20
YM ##-## High 3/6/2020 11:00:41 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
100.00% (25770)
© 2020 NinjaTrader, LLC

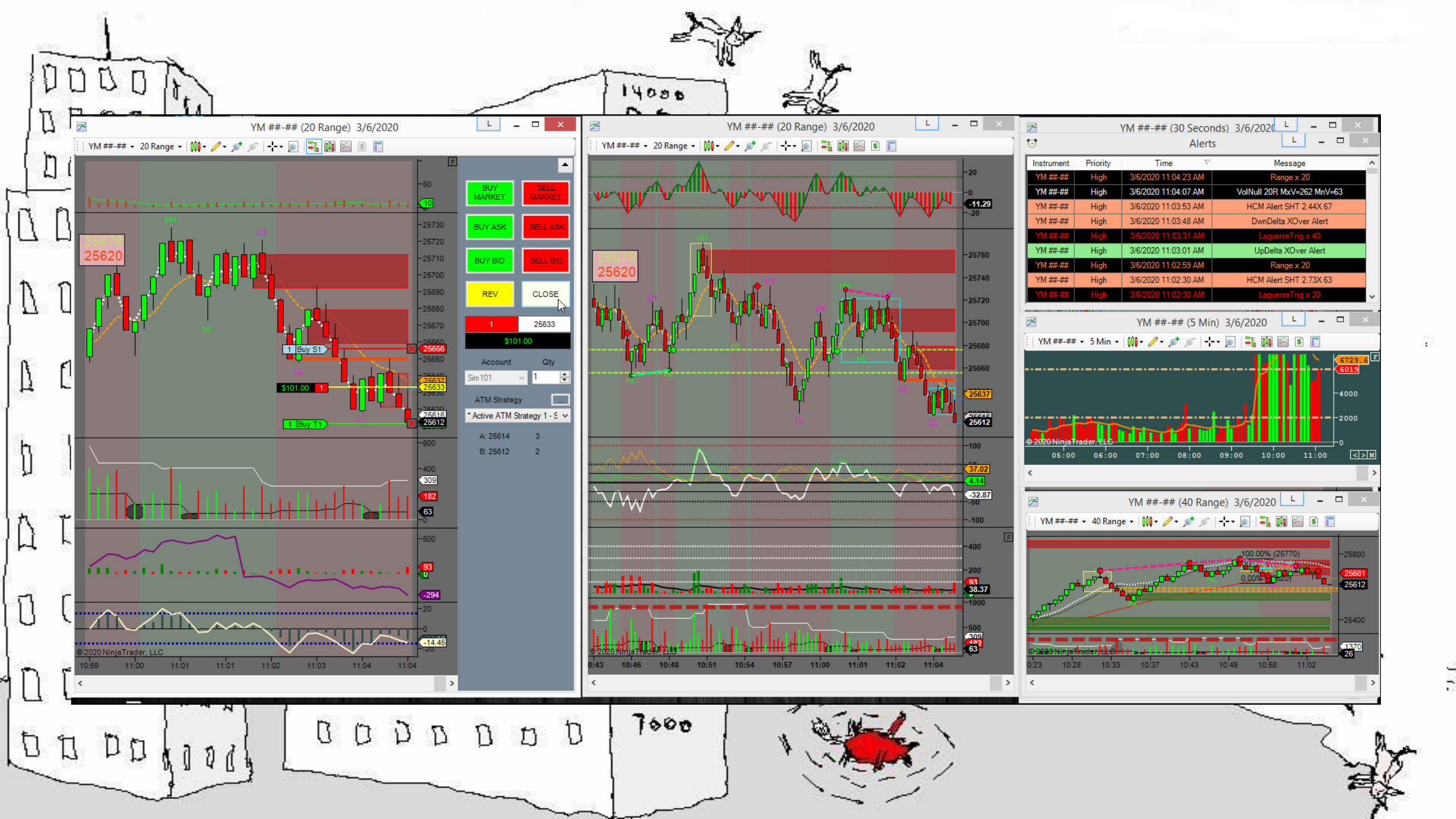

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25669 4
B: 25667 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:02:30 AM HCM Alert SHT 2.73X 63
YM ##-## High 3/6/2020 11:02:30 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:02:30 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:02:15 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:01:53 AM VolNull 40R MxV=2249 MnV=398
YM ##-## High 3/6/2020 11:01:51 AM Range x 20
YM ##-## High 3/6/2020 11:01:08 AM VolNull 20R MxV=406 MnV=54
YM ##-## High 3/6/2020 11:01:04 AM Range x 20
YM ##-## High 3/6/2020 11:00:53 AM VolNull 40R MxV=2249 MnV=457
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
100.00% (25770)
0.00% (25600)

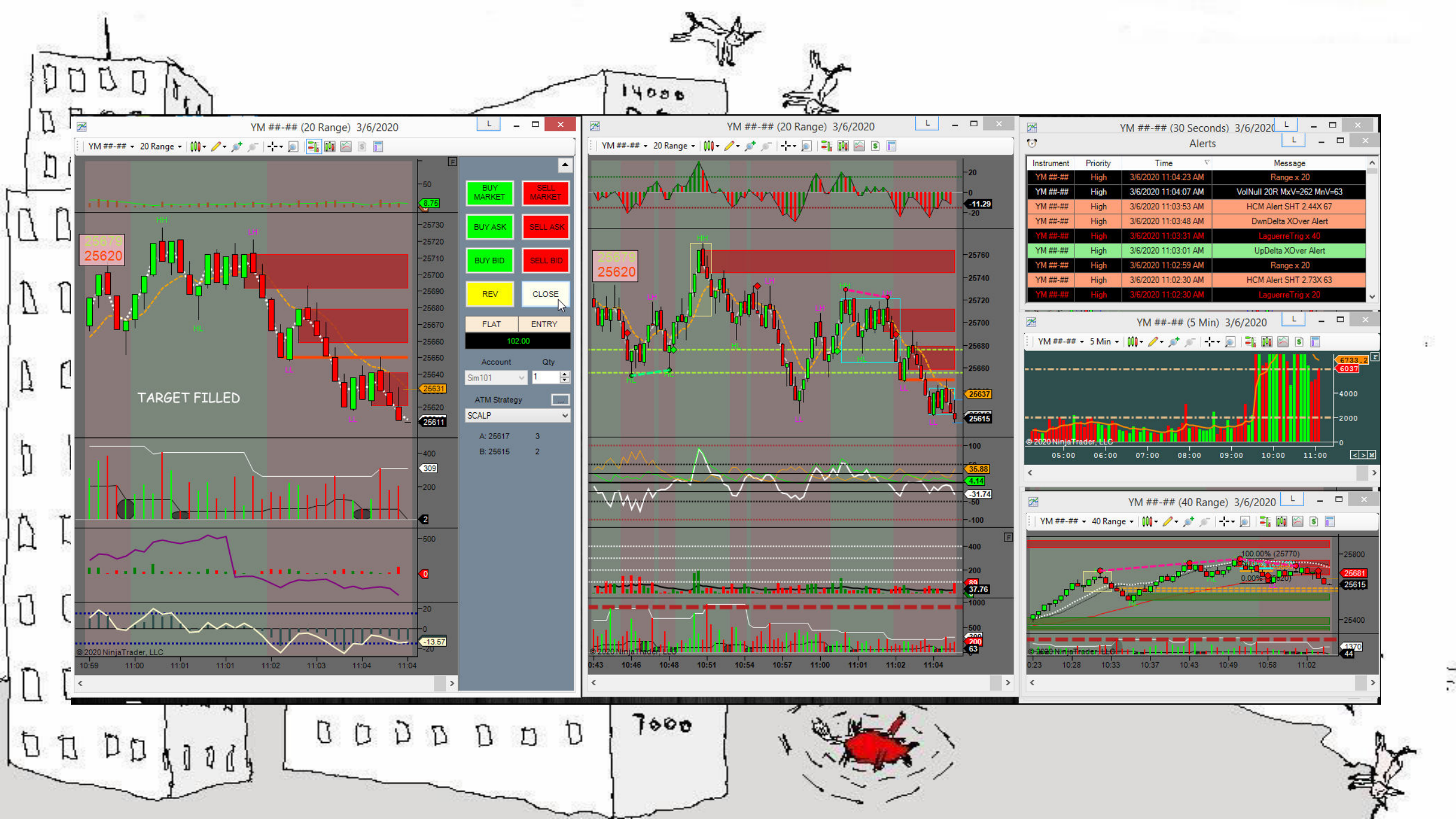

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25679
25650
100.00% (25728)
0.00% (25648)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25664 2
B: 25662 4
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:03:01 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:02:59 AM Range x 20
YM ##-## High 3/6/2020 11:02:30 AM HCM Alert SHT 2.73X 63
YM ##-## High 3/6/2020 11:02:30 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:02:30 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:02:15 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:01:53 AM VolNull 40R MxV=2249 MnV=398
YM ##-## High 3/6/2020 11:01:51 AM Range x 20
YM ##-## High 3/6/2020 11:01:08 AM VolNull 20R MxV=406 MnV=54
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
100.00% (25770)

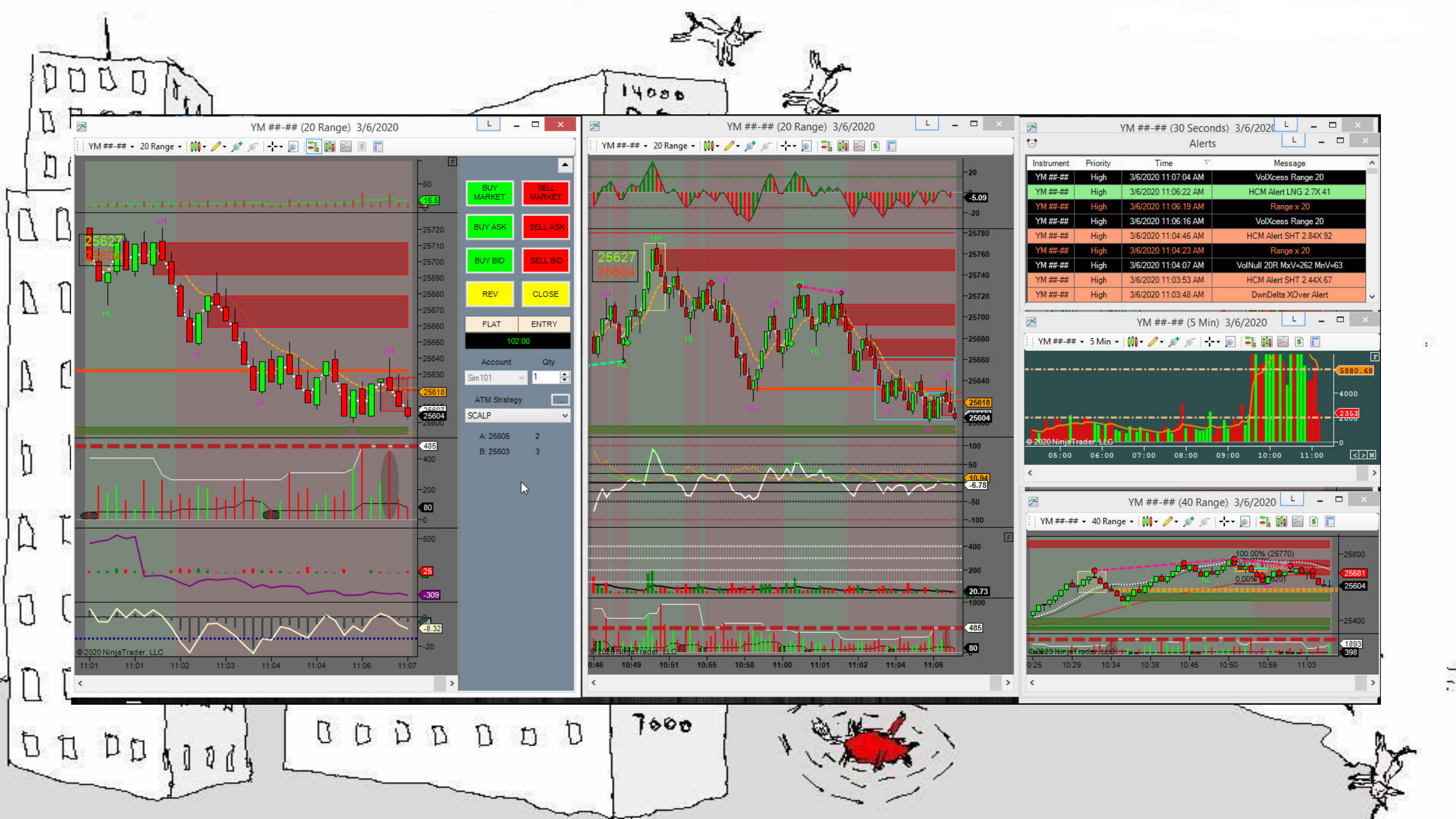

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25637 2
B: 25636 1
100.00% (25728)
0.00% (25648)
25650
25636
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25650
25765
25661
25636
-19.18
20.33
-15.14
30.87
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 2/27/2020 11:32:13 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:32:13 PM DwnDelta XOver Alert
YM ##-## High 2/27/2020 11:32:13 PM Range x 20
YM ##-## High 2/27/2020 11:31:13 PM Range x 20
YM ##-## High 2/27/2020 11:30:19 PM LaguerreTrig x 20
YM ##-## High 2/27/2020 11:29:19 PM VolNull 20R MxV=203 MnV=50
YM ##-## High 2/27/2020 11:29:12 PM UpDelta XOver Alert
YM ##-## High 2/27/2020 11:29:12 PM Range x 20
YM ##-## High 2/27/2020 11:26:48 PM Range x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
6510.2
4922
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
100.00% (25770)
25636
© 2020 NinjaTrader, LLC

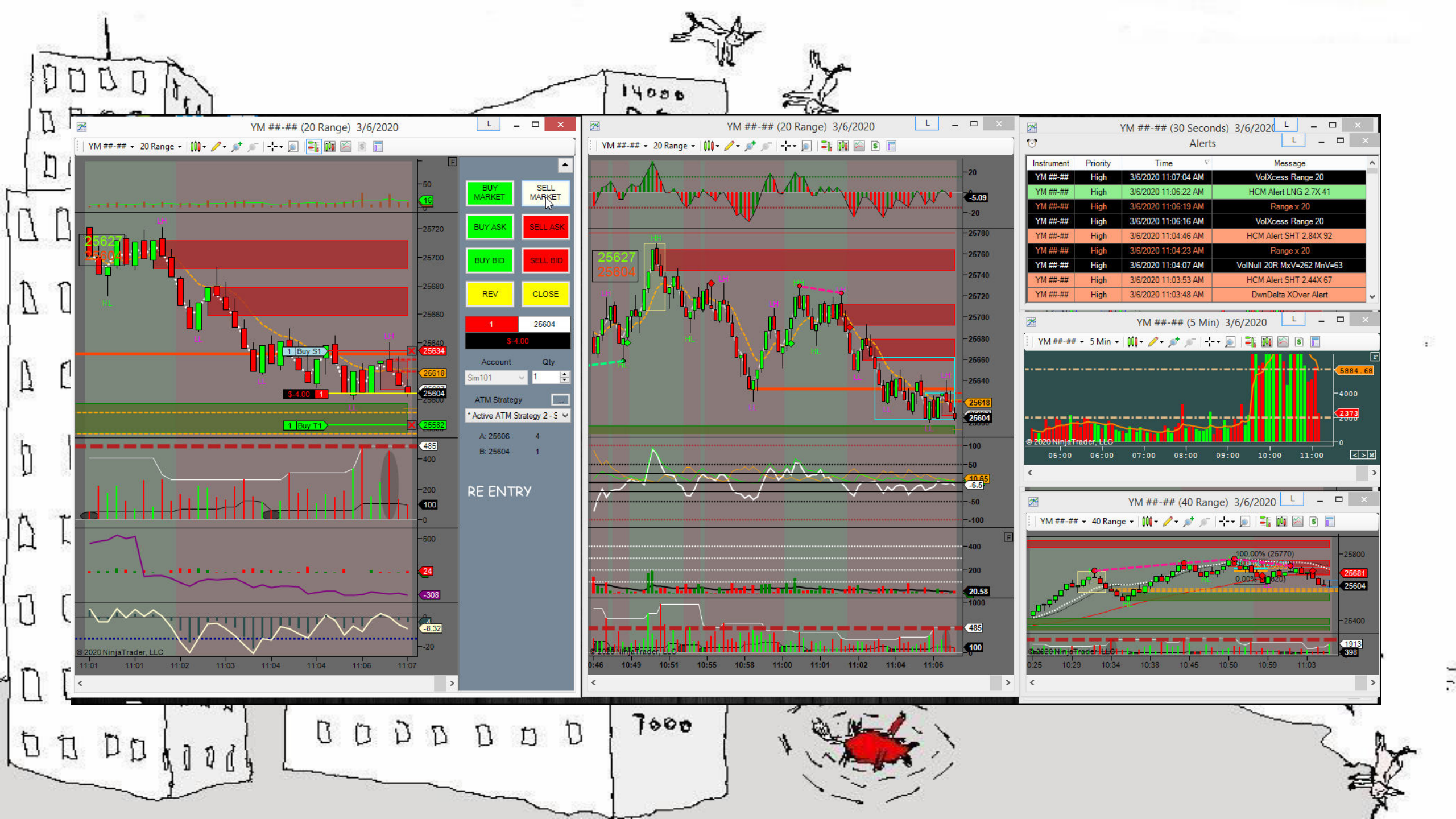

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - S
A: 25634 1
B: 25633 1
-price action
-mom
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:03:48 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:03:31 AM LaguerreTrig x 40
YM ##-## High 3/6/2020 11:03:01 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:02:59 AM Range x 20
YM ##-## High 3/6/2020 11:02:30 AM HCM Alert SHT 2.73X 63
YM ##-## High 3/6/2020 11:02:30 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:02:30 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:02:15 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:01:53 AM VolNull 40R MxV=2249 MnV=398
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

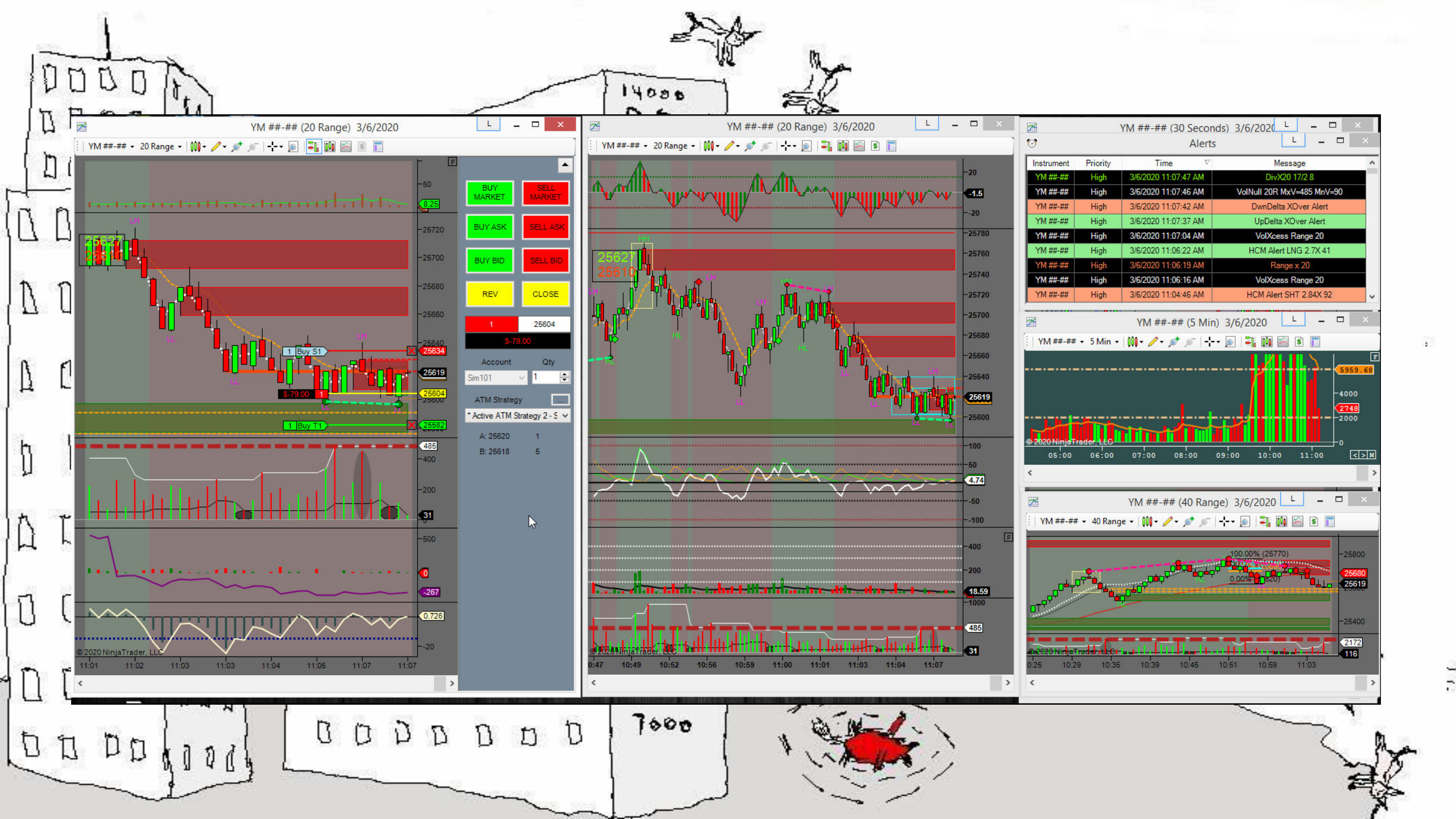

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25633
$6.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 25633 5
B: 25631 1
1 Buy S1
1 Buy T1
$-4.00 1
25679
25620
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25679
25620
25644
25630
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:04:23 AM Range x 20
YM ##-## High 3/6/2020 11:04:07 AM VolNull 20R MxV=262 MnV=63
YM ##-## High 3/6/2020 11:03:53 AM HCM Alert SHT 2.44X 67
YM ##-## High 3/6/2020 11:03:48 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:03:31 AM LaguerreTrig x 40
YM ##-## High 3/6/2020 11:03:01 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:02:59 AM Range x 20
YM ##-## High 3/6/2020 11:02:30 AM HCM Alert SHT 2.73X 63
YM ##-## High 3/6/2020 11:02:30 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
100.00% (25770)
25680
25630
© 2020 NinjaTrader, LLC

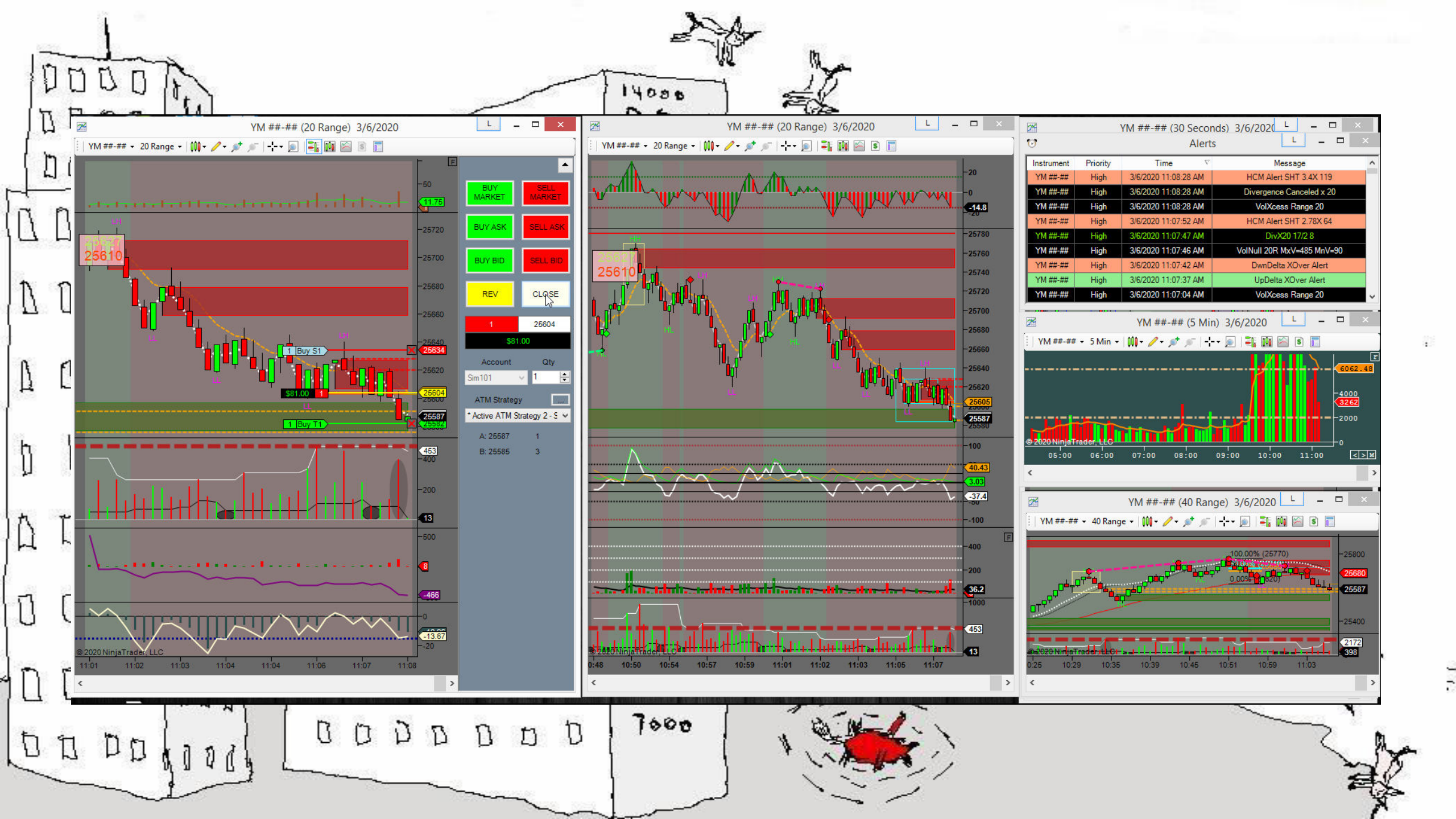

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25633
$101.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 25614 3
B: 25612 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:04:23 AM Range x 20
YM ##-## High 3/6/2020 11:04:07 AM VolNull 20R MxV=262 MnV=63
YM ##-## High 3/6/2020 11:03:53 AM HCM Alert SHT 2.44X 67
YM ##-## High 3/6/2020 11:03:48 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:03:31 AM LaguerreTrig x 40
YM ##-## High 3/6/2020 11:03:01 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:02:59 AM Range x 20
YM ##-## High 3/6/2020 11:02:30 AM HCM Alert SHT 2.73X 63
YM ##-## High 3/6/2020 11:02:30 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

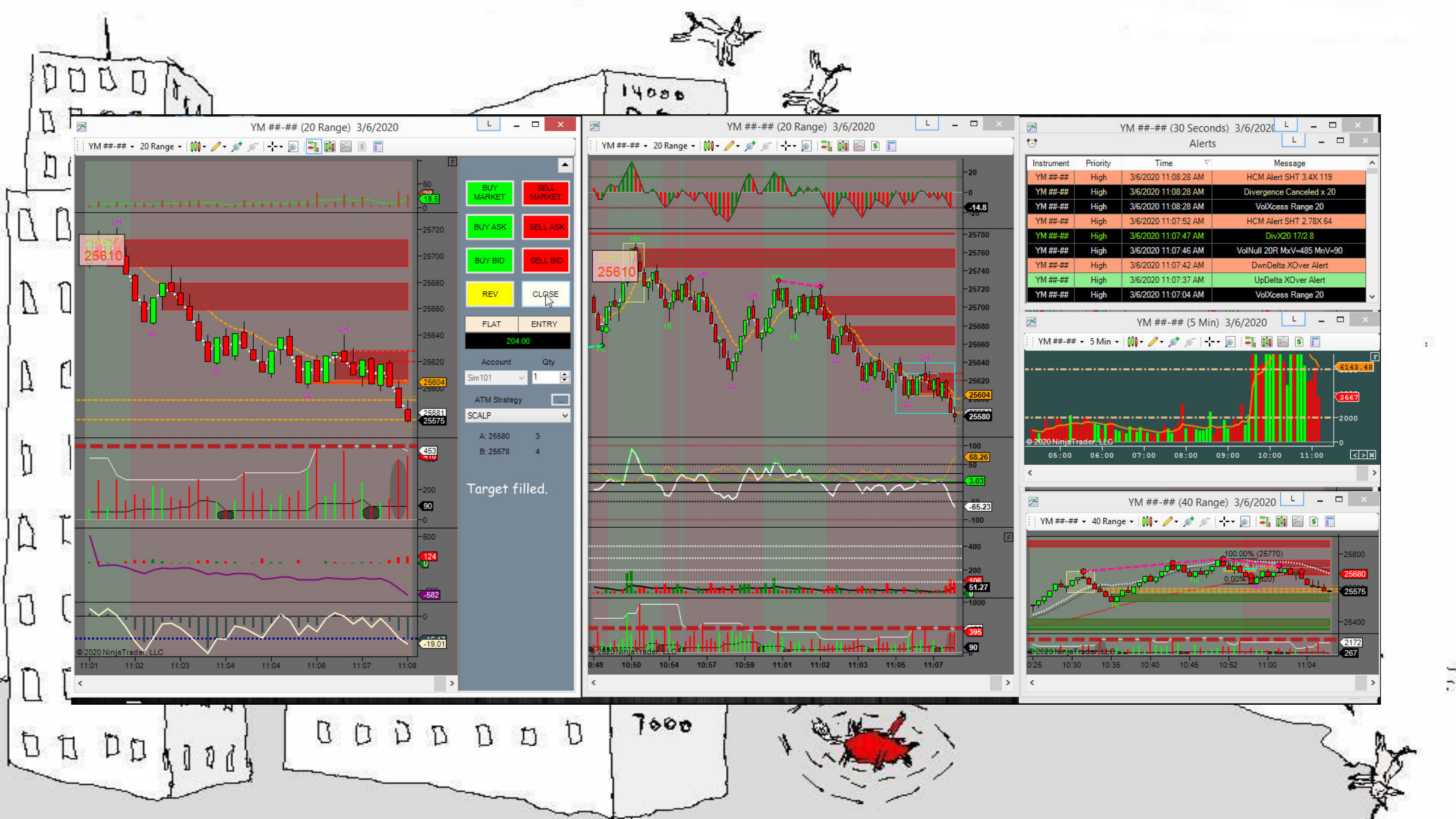

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25620
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25617 3
B: 25615 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25620
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:04:23 AM Range x 20
YM ##-## High 3/6/2020 11:04:07 AM VolNull 20R MxV=262 MnV=63
YM ##-## High 3/6/2020 11:03:53 AM HCM Alert SHT 2.44X 67
YM ##-## High 3/6/2020 11:03:48 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:03:31 AM LaguerreTrig x 40
YM ##-## High 3/6/2020 11:03:01 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:02:59 AM Range x 20
YM ##-## High 3/6/2020 11:02:30 AM HCM Alert SHT 2.73X 63
YM ##-## High 3/6/2020 11:02:30 AM LaguerreTrig x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
100.00% (25770)
© 2020 NinjaTrader, LLC

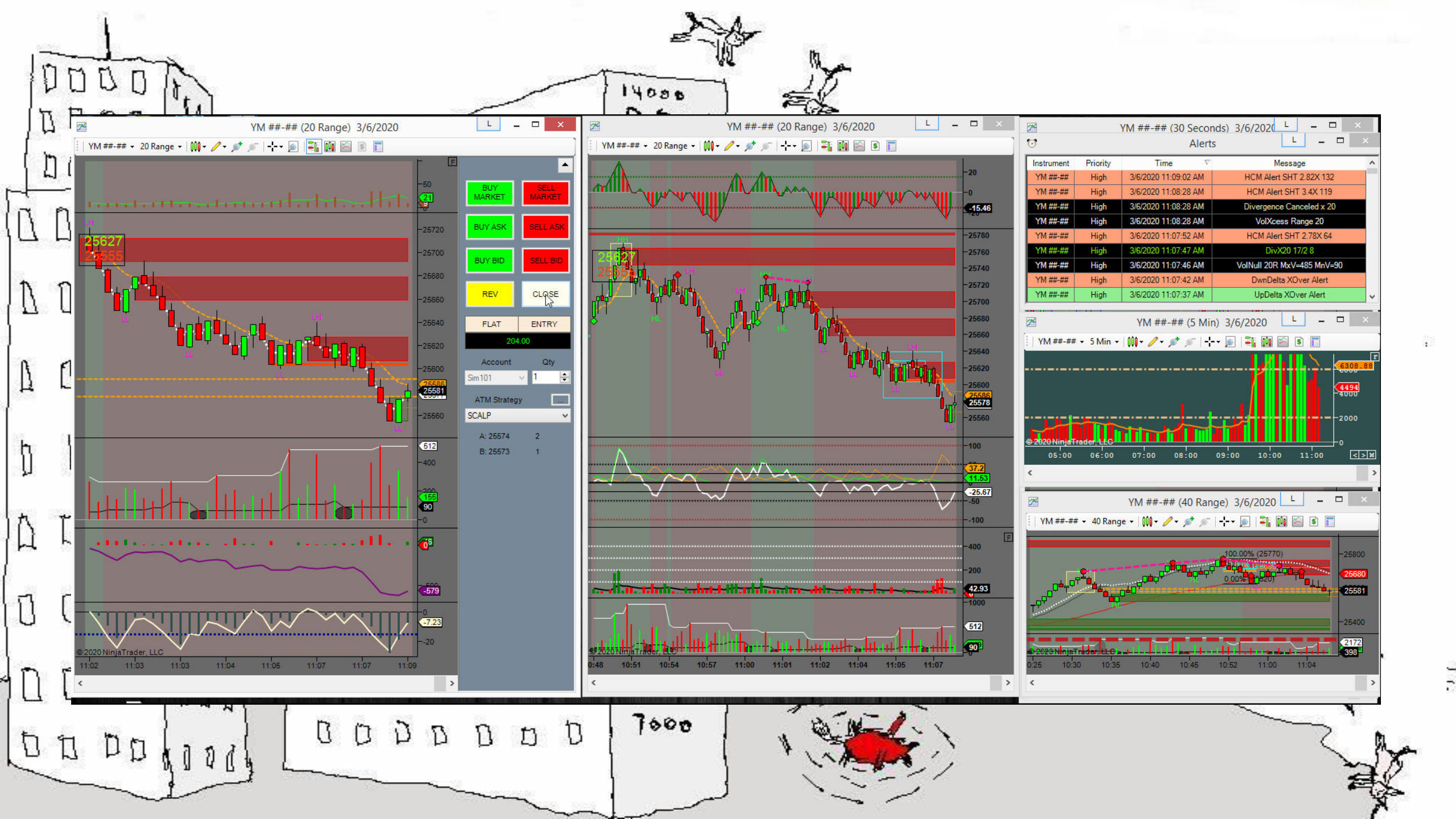

YM ##-## (20 Range) 3/6/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 25605 2
B: 25603 3
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:07:04 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:06:22 AM HCM Alert LNG 2.7X 41
YM ##-## High 3/6/2020 11:06:19 AM Range x 20
YM ##-## High 3/6/2020 11:06:16 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:04:46 AM HCM Alert SHT 2.84X 92
YM ##-## High 3/6/2020 11:04:23 AM Range x 20
YM ##-## High 3/6/2020 11:04:07 AM VolNull 20R MxV=262 MnV=63
YM ##-## High 3/6/2020 11:03:53 AM HCM Alert SHT 2.44X 67
YM ##-## High 3/6/2020 11:03:48 AM DwnDelta XOver Alert
YM ##-## (5 Min) 3/6/2020
YM ##-## (40 Range) 3/6/2020

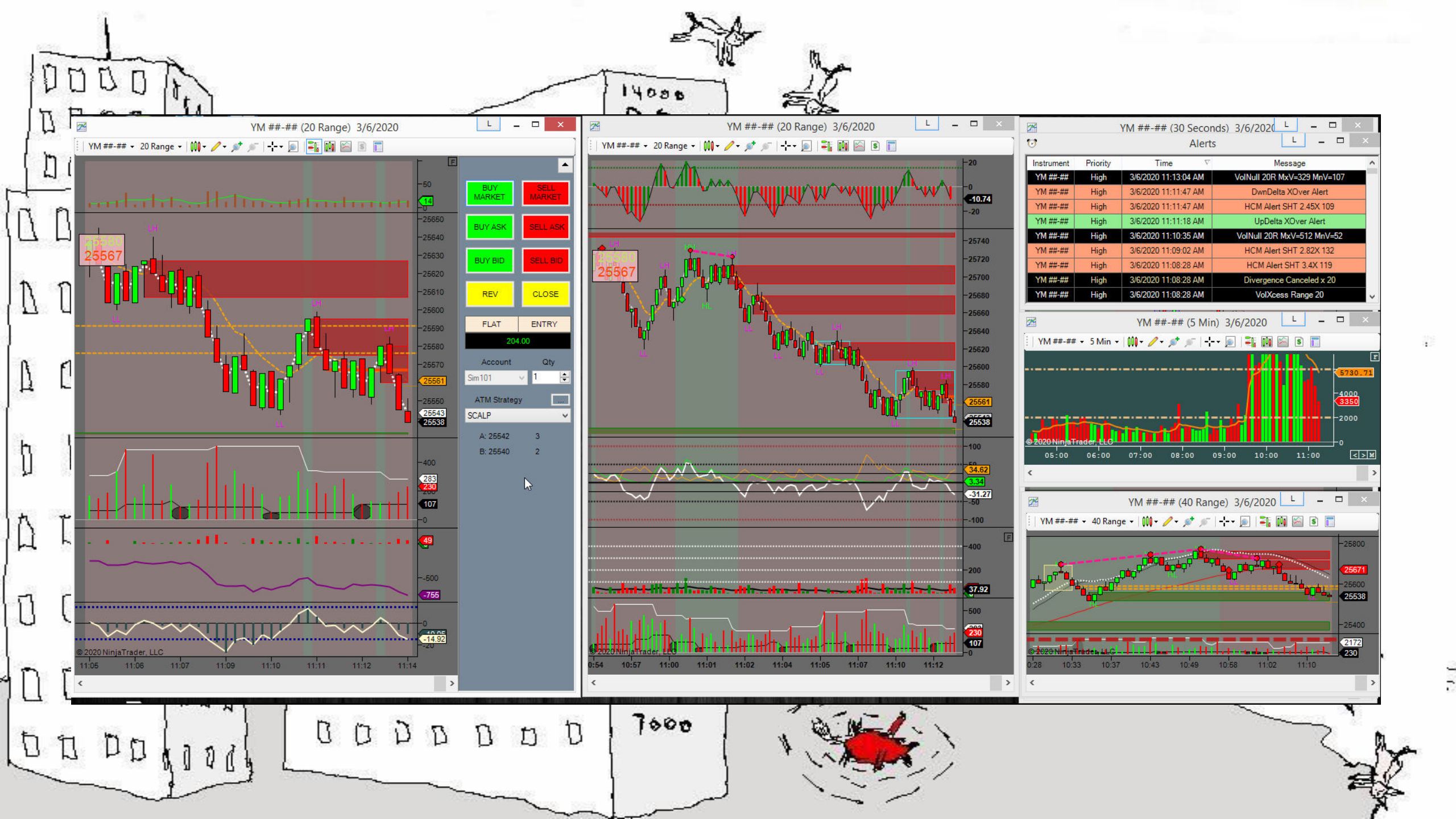

YM ##-## (20 Range) 3/6/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
RE ENTRY
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## (5 Min) 3/6/2020
YM ##-## (40 Range) 3/6/2020
© 2020 NinjaTrader, LLC

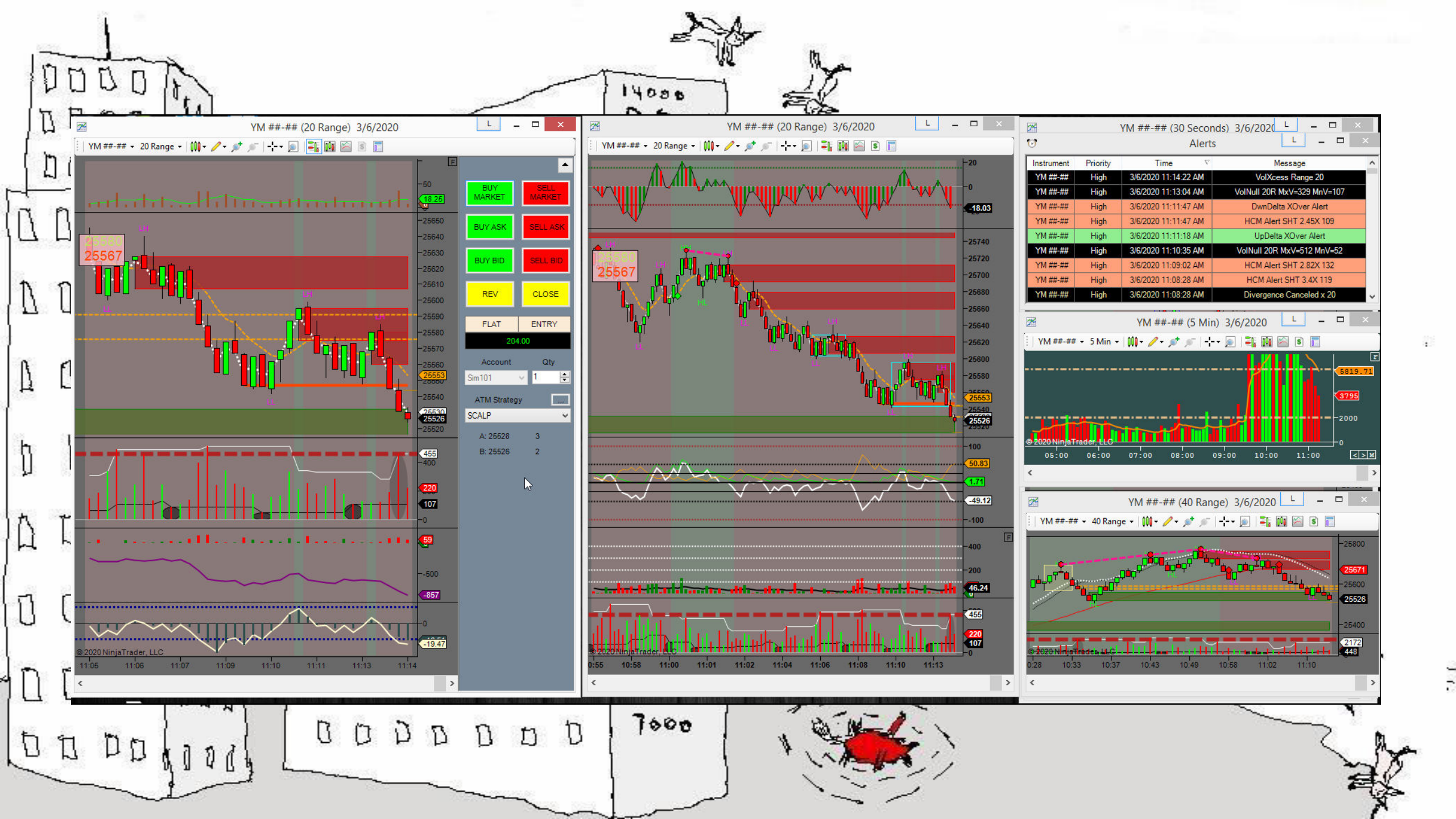

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25604
$-79.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 25620 1
B: 25618 5
1 Buy S1
1 Buy T1
25634
25619
25604
25582
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25627
25610
25619
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:07:47 AM DivX20 17/2 8
YM ##-## High 3/6/2020 11:07:46 AM VolNull 20R MxV=485 MnV=90
YM ##-## High 3/6/2020 11:07:42 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:07:37 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:07:04 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:06:22 AM HCM Alert LNG 2.7X 41
YM ##-## High 3/6/2020 11:06:19 AM Range x 20
YM ##-## High 3/6/2020 11:06:16 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:04:46 AM HCM Alert SHT 2.84X 92
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC

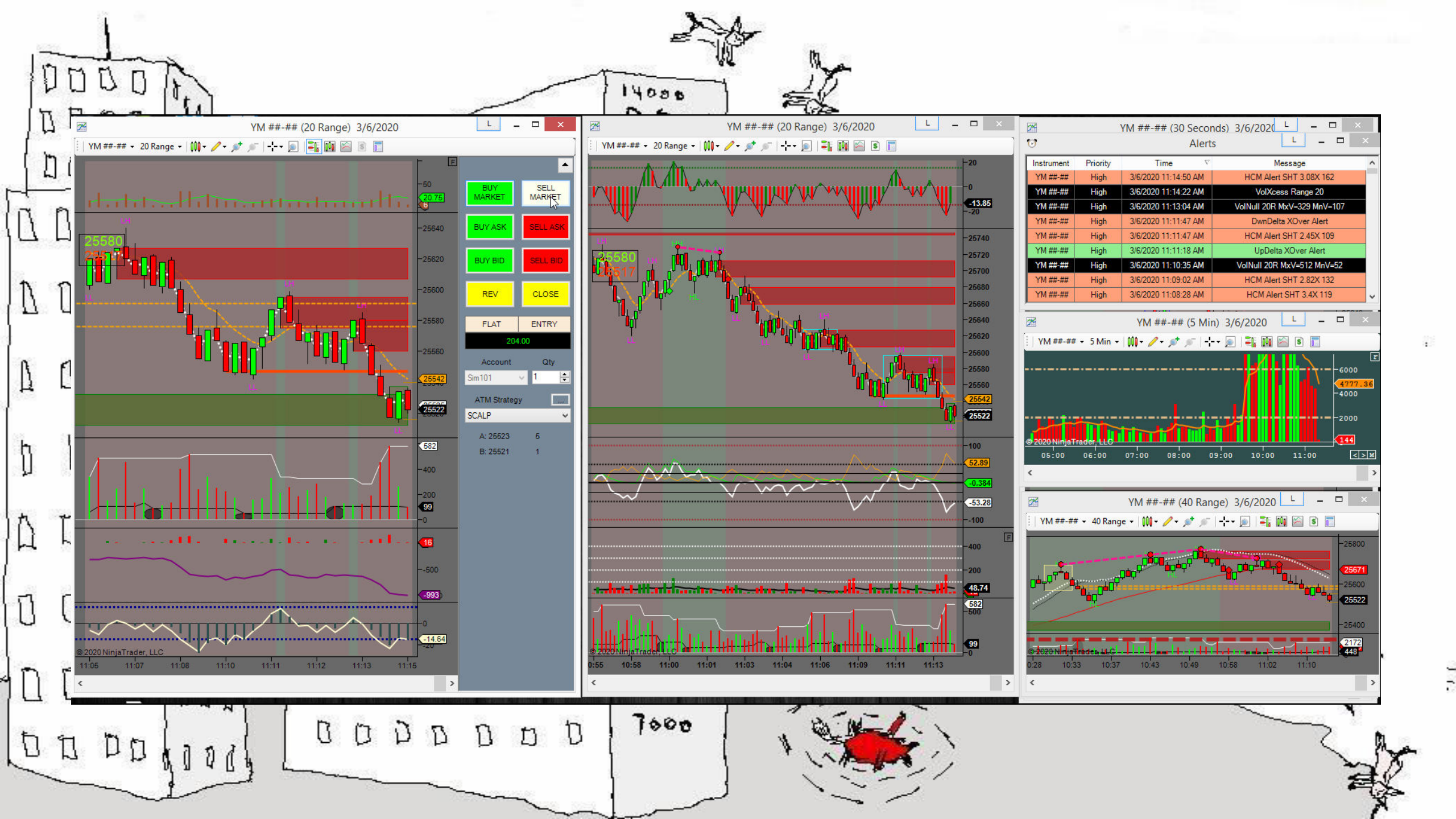

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25604
$81.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - S
A: 25587 1
B: 25585 3
Buy S1
Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## High 3/6/2020 11:08:28 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:08:28 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:07:52 AM HCM Alert SHT 2.78X 64
YM ##-## High 3/6/2020 11:07:47 AM DivX20 17/2 8
YM ##-## High 3/6/2020 11:07:46 AM VolNull 20R MxV=485 MnV=90
YM ##-## High 3/6/2020 11:07:42 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:07:37 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:07:04 AM VolXcess Range 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

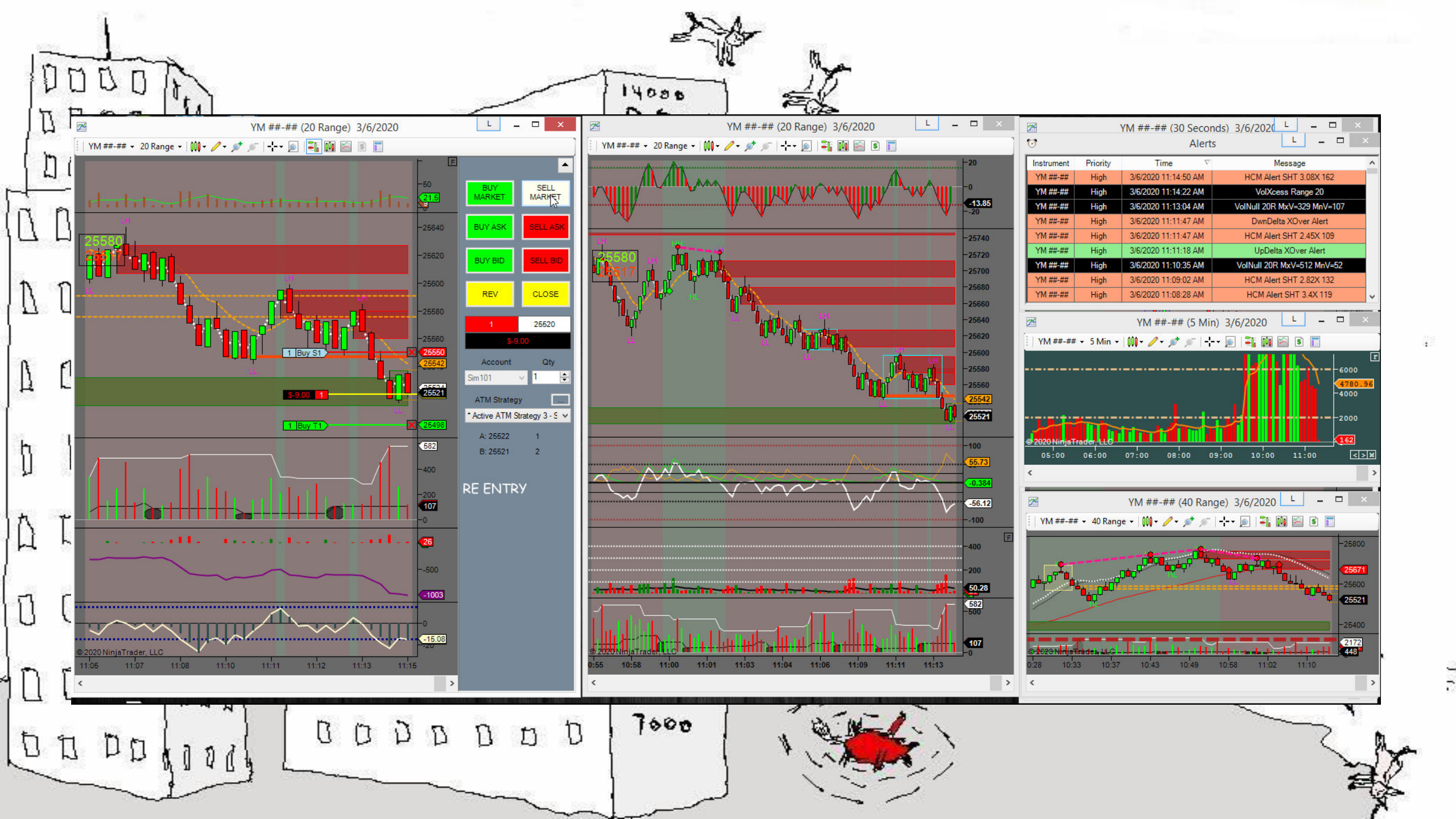

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
204.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25580 3
B: 25578 4
Target filled.
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## High 3/6/2020 11:08:28 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:08:28 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:07:52 AM HCM Alert SHT 2.78X 64
YM ##-## High 3/6/2020 11:07:47 AM DivX20 17/2 8
YM ##-## High 3/6/2020 11:07:46 AM VolNull 20R MxV=485 MnV=90
YM ##-## High 3/6/2020 11:07:42 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:07:37 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:07:04 AM VolXcess Range 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

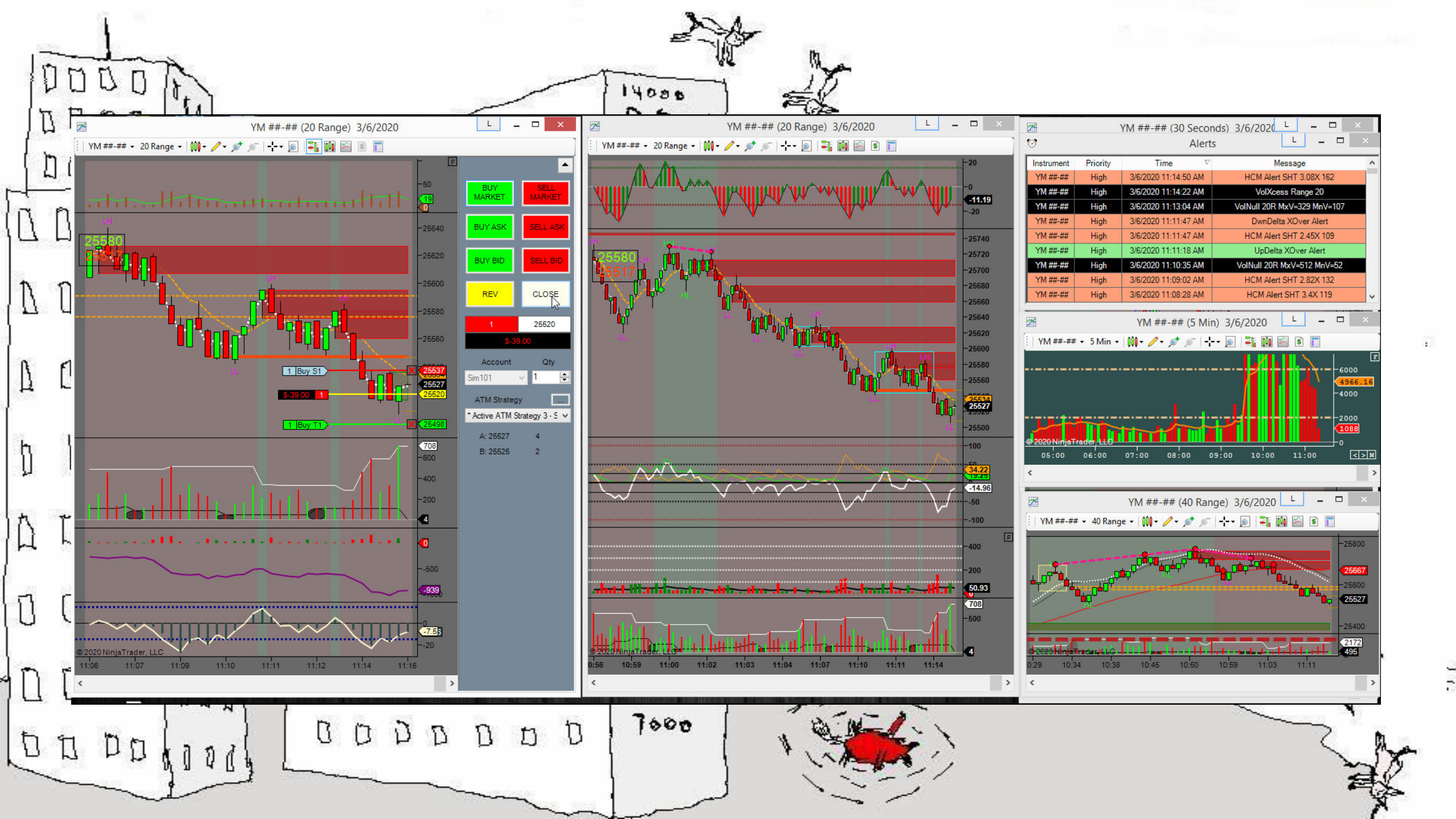

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
204.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25574 2
B: 25573 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:09:02 AM HCM Alert SHT 2.82X 132
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## High 3/6/2020 11:08:28 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:08:28 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:07:52 AM HCM Alert SHT 2.78X 64
YM ##-## High 3/6/2020 11:07:47 AM DivX20 17/2 8
YM ##-## High 3/6/2020 11:07:46 AM VolNull 20R MxV=485 MnV=90
YM ##-## High 3/6/2020 11:07:42 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:07:37 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

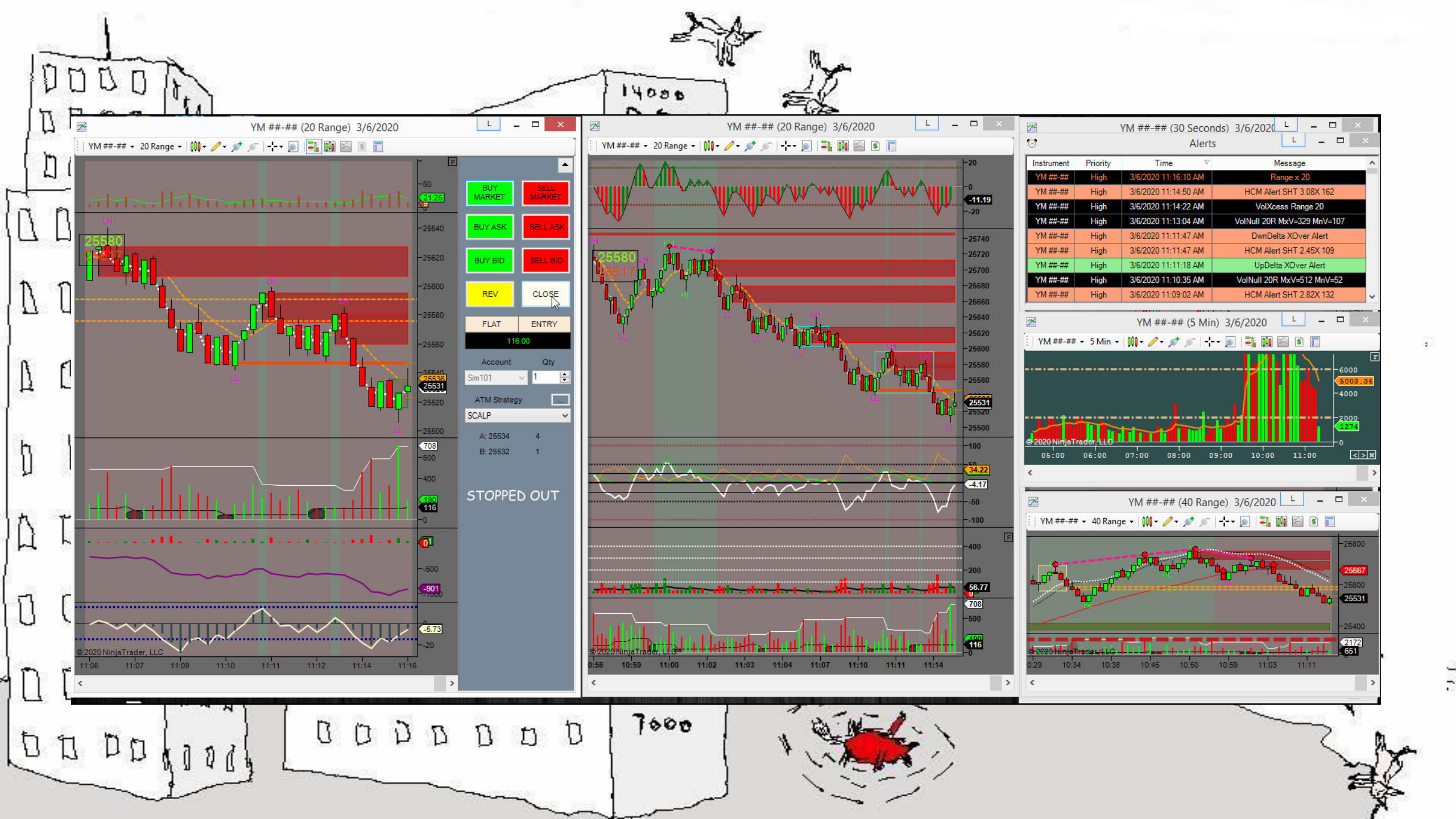

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
204.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25542 3
B: 25540 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:13:04 AM VolNull 20R MxV=329 MnV=107
YM ##-## High 3/6/2020 11:11:47 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:11:47 AM HCM Alert SHT 2.45X 109
YM ##-## High 3/6/2020 11:11:18 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:10:35 AM VolNull 20R MxV=512 MnV=52
YM ##-## High 3/6/2020 11:09:02 AM HCM Alert SHT 2.82X 132
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## High 3/6/2020 11:08:28 AM Divergence Canceled x 20
YM ##-## High 3/6/2020 11:08:28 AM VolXcess Range 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

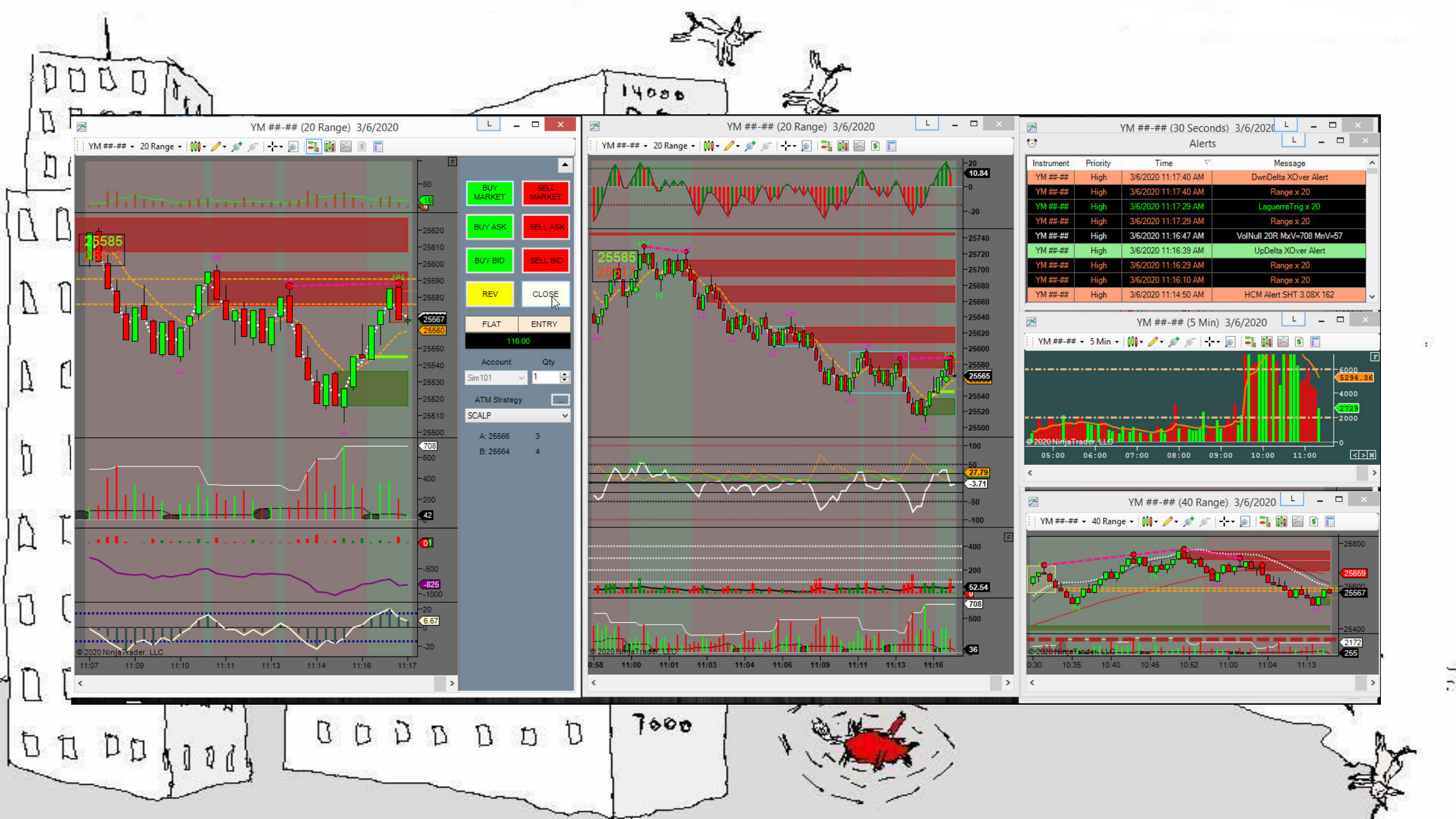

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
204.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25528 3
B: 25526 2
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:14:22 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:13:04 AM VolNull 20R MxV=329 MnV=107
YM ##-## High 3/6/2020 11:11:47 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:11:47 AM HCM Alert SHT 2.45X 109
YM ##-## High 3/6/2020 11:11:18 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:10:35 AM VolNull 20R MxV=512 MnV=52
YM ##-## High 3/6/2020 11:09:02 AM HCM Alert SHT 2.82X 132
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## High 3/6/2020 11:08:28 AM Divergence Canceled x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

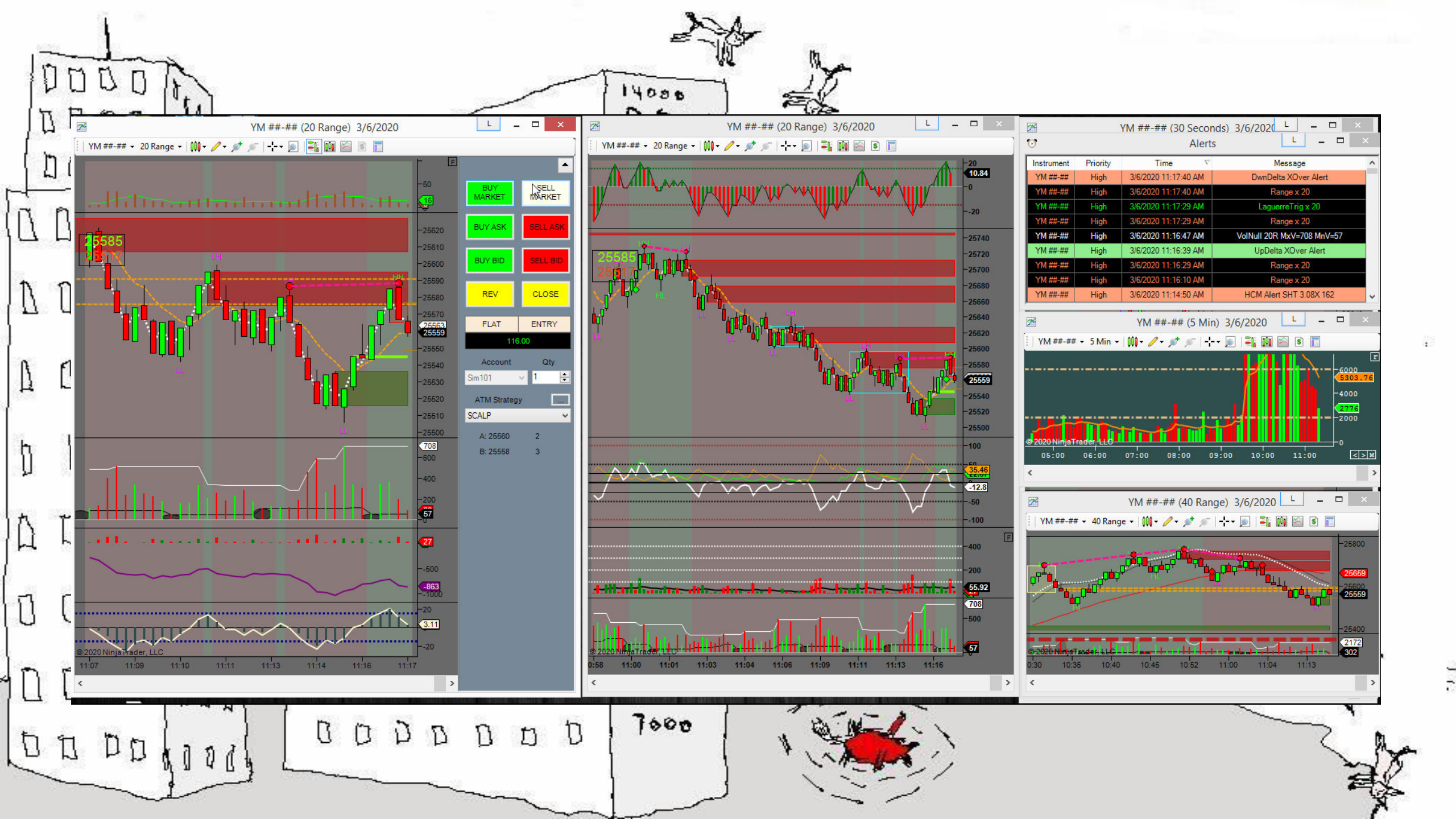

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
204.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25523 5
B: 25521 1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:14:50 AM HCM Alert SHT 3.08X 162
YM ##-## High 3/6/2020 11:14:22 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:13:04 AM VolNull 20R MxV=329 MnV=107
YM ##-## High 3/6/2020 11:11:47 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:11:47 AM HCM Alert SHT 2.45X 109
YM ##-## High 3/6/2020 11:11:18 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:10:35 AM VolNull 20R MxV=512 MnV=52
YM ##-## High 3/6/2020 11:09:02 AM HCM Alert SHT 2.82X 132
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

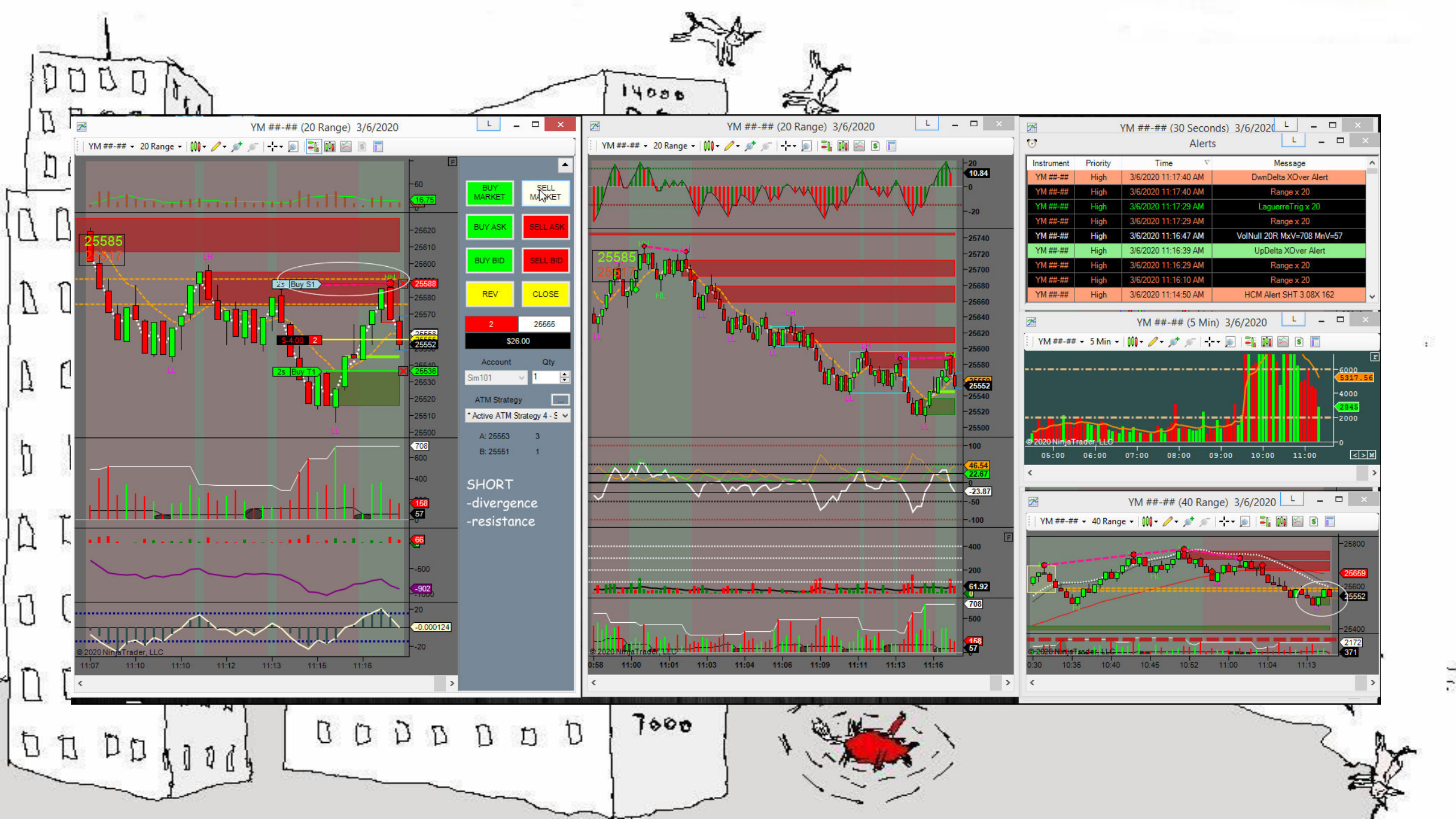

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25520
$-9.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - S
A: 25522 1
B: 25521 2
RE ENTRY
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:14:50 AM HCM Alert SHT 3.08X 162
YM ##-## High 3/6/2020 11:14:22 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:13:04 AM VolNull 20R MxV=329 MnV=107
YM ##-## High 3/6/2020 11:11:47 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:11:47 AM HCM Alert SHT 2.45X 109
YM ##-## High 3/6/2020 11:11:18 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:10:35 AM VolNull 20R MxV=512 MnV=52
YM ##-## High 3/6/2020 11:09:02 AM HCM Alert SHT 2.82X 132
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

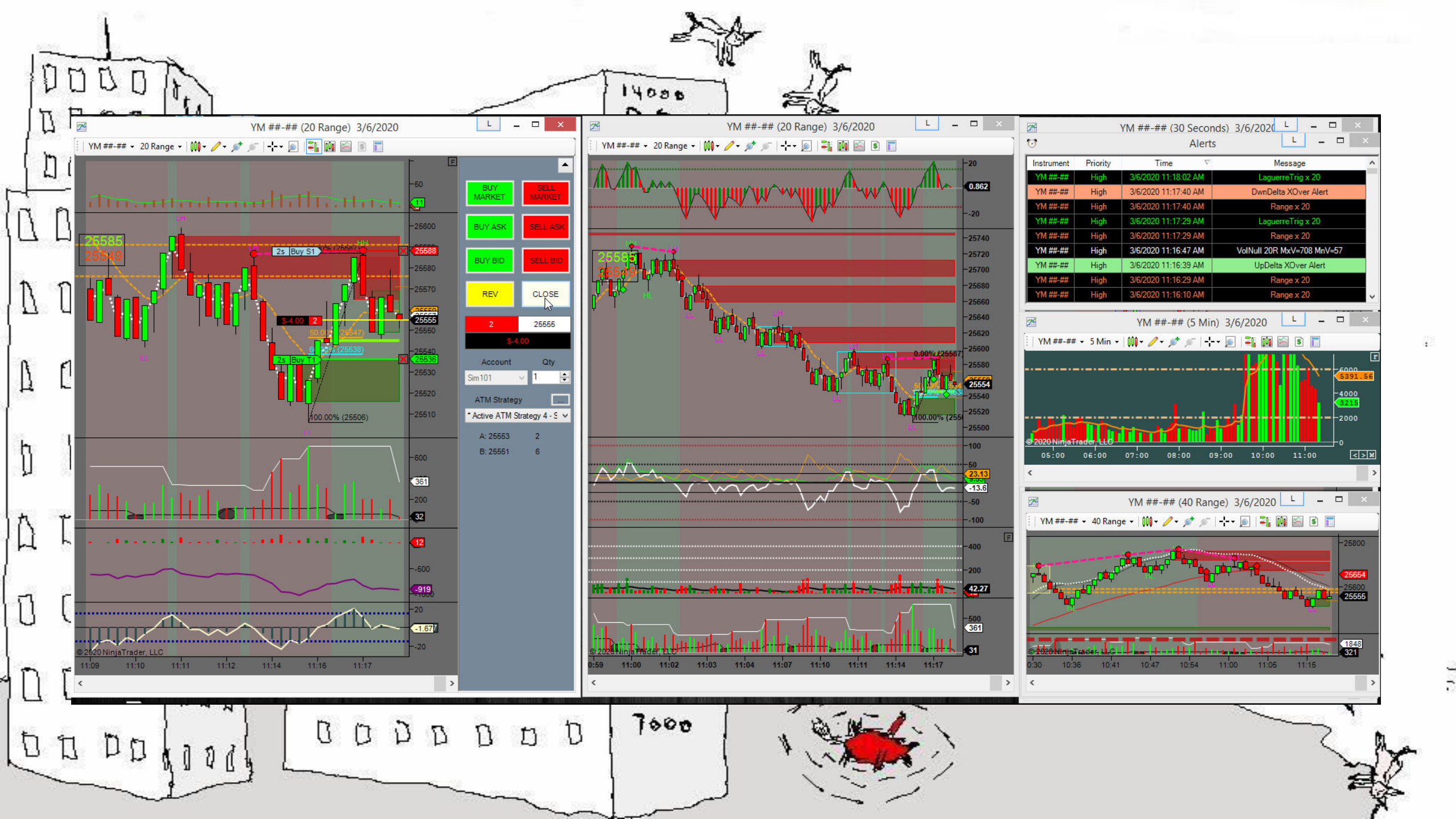

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25520
$-39.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - S
A: 25527 4
B: 25525 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:14:50 AM HCM Alert SHT 3.08X 162
YM ##-## High 3/6/2020 11:14:22 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:13:04 AM VolNull 20R MxV=329 MnV=107
YM ##-## High 3/6/2020 11:11:47 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:11:47 AM HCM Alert SHT 2.45X 109
YM ##-## High 3/6/2020 11:11:18 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:10:35 AM VolNull 20R MxV=512 MnV=52
YM ##-## High 3/6/2020 11:09:02 AM HCM Alert SHT 2.82X 132
YM ##-## High 3/6/2020 11:08:28 AM HCM Alert SHT 3.4X 119
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

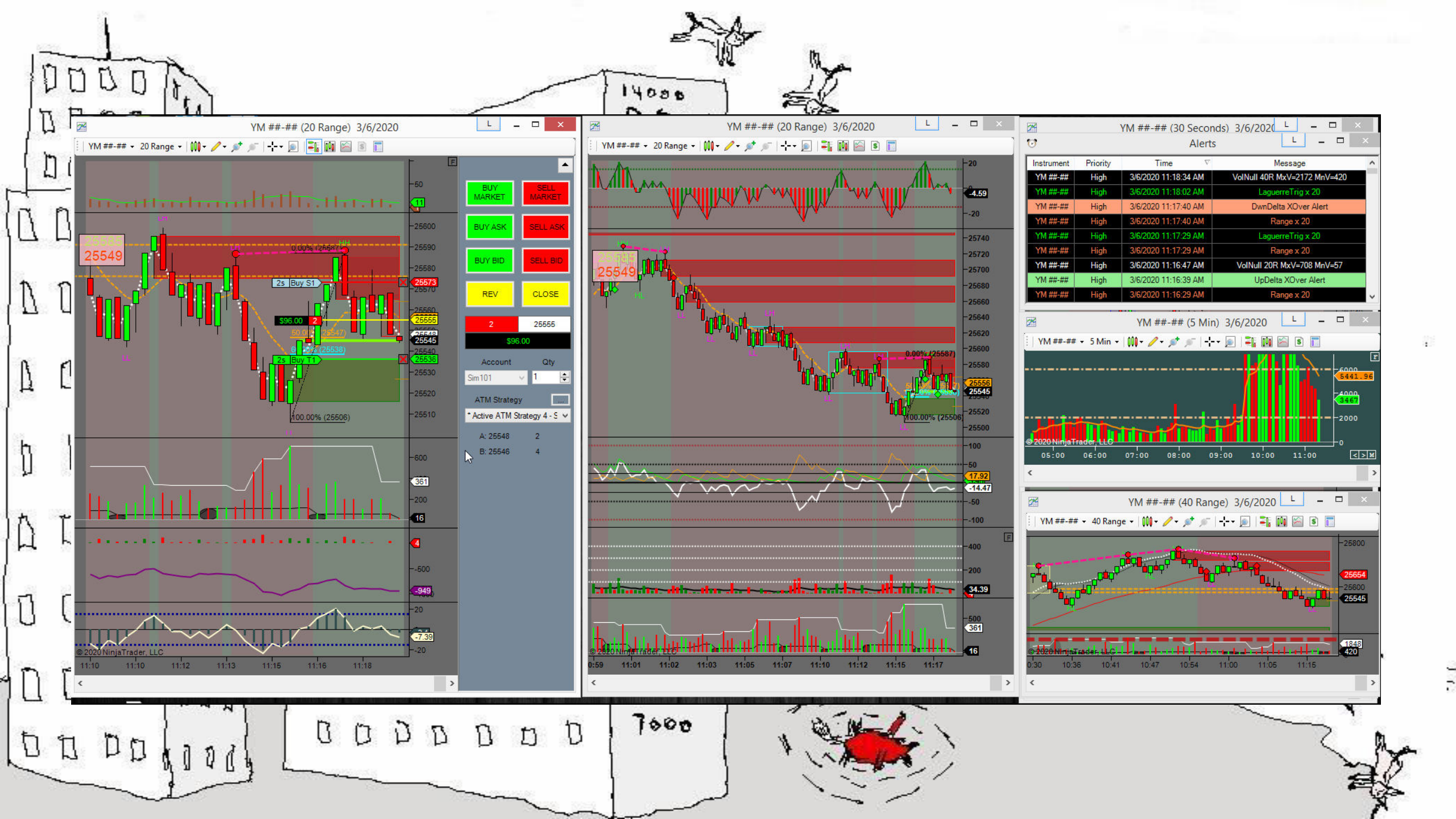

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
116.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25534 4
B: 25532 1
STOPPED OUT
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:16:10 AM Range x 20
YM ##-## High 3/6/2020 11:14:50 AM HCM Alert SHT 3.08X 162
YM ##-## High 3/6/2020 11:14:22 AM VolXcess Range 20
YM ##-## High 3/6/2020 11:13:04 AM VolNull 20R MxV=329 MnV=107
YM ##-## High 3/6/2020 11:11:47 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:11:47 AM HCM Alert SHT 2.45X 109
YM ##-## High 3/6/2020 11:11:18 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:10:35 AM VolNull 20R MxV=512 MnV=52
YM ##-## High 3/6/2020 11:09:02 AM HCM Alert SHT 2.82X 132
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

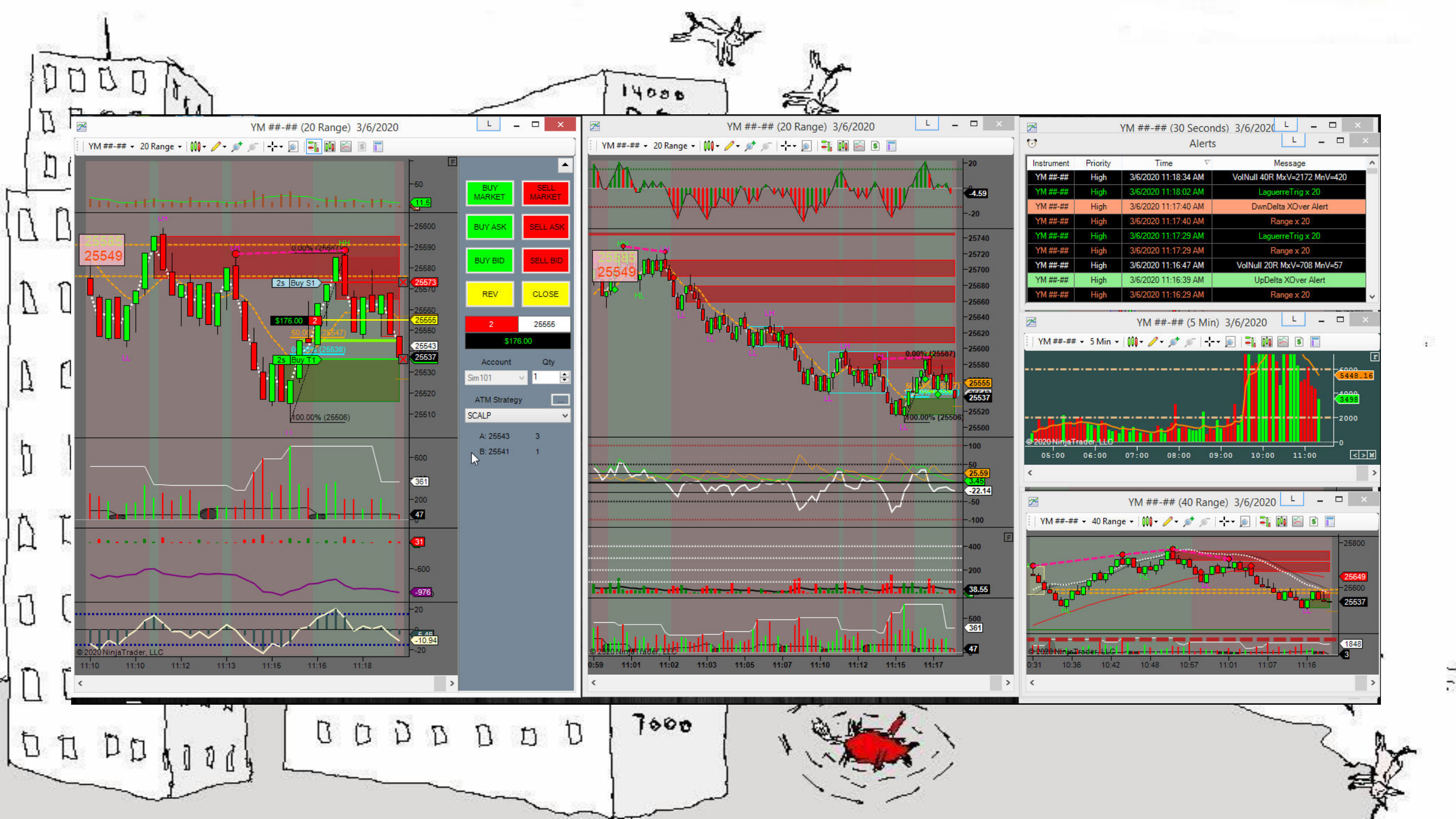

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
116.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25566 3
B: 25564 4
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:16:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:10 AM Range x 20
YM ##-## High 3/6/2020 11:14:50 AM HCM Alert SHT 3.08X 162
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range

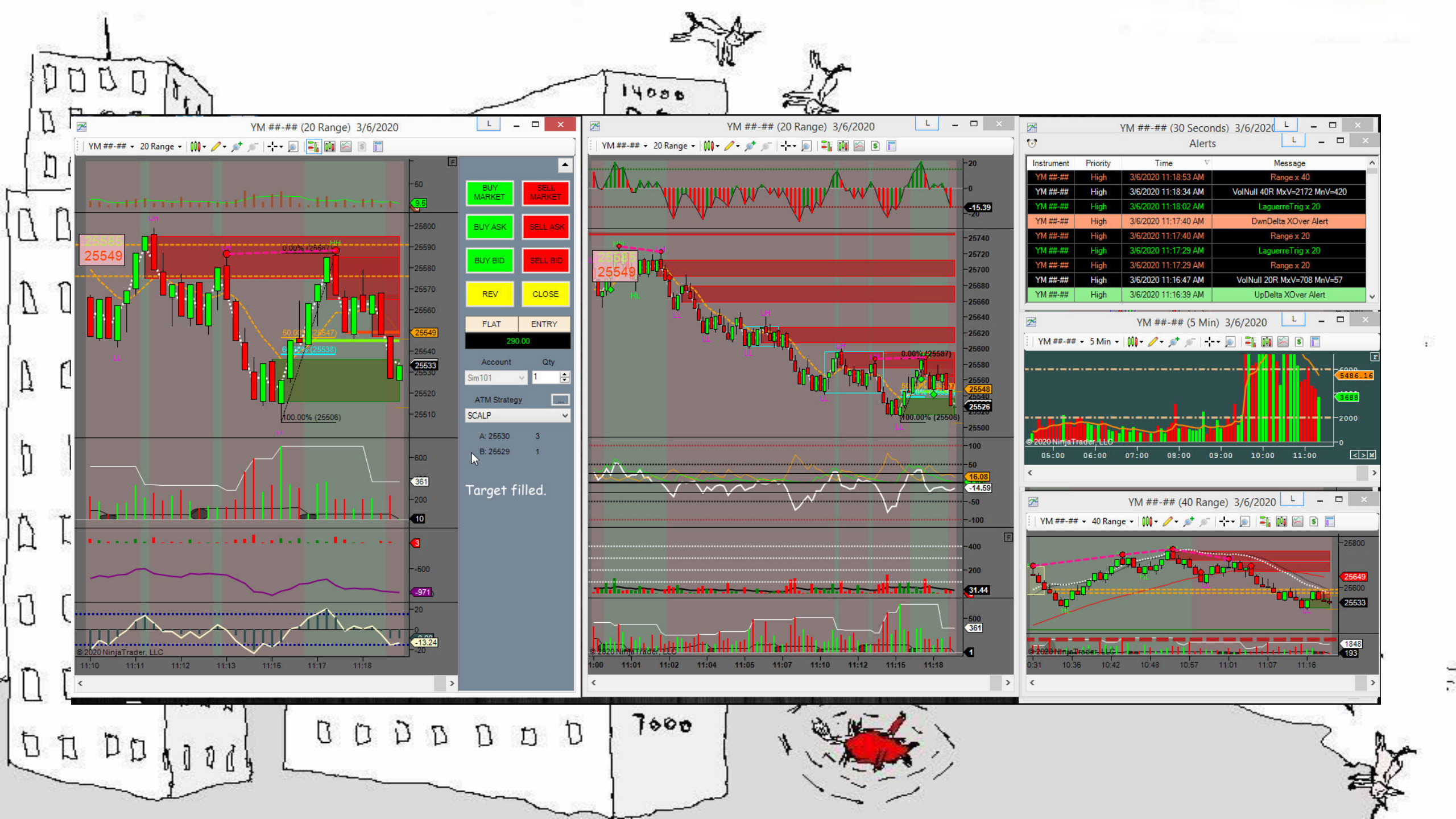

YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
116.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25560 2
B: 25558 3
25585
25517
25559
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:16:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:10 AM Range x 20
YM ##-## High 3/6/2020 11:14:50 AM HCM Alert SHT 3.08X 162
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25555
$26.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 4 - S
A: 25553 3
B: 25551 1
SHORT
-divergence
-resistance
Buy S1
Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:16:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:10 AM Range x 20
YM ##-## High 3/6/2020 11:14:50 AM HCM Alert SHT 3.08X 162
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25555
$-4.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - S
A: 25553 2
B: 25551 6
2s Buy S1
2s Buy T1
100.00% (25506)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
0.862
23.13
-13.6
42.27
361
31
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:18:02 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:16:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:10 AM Range x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
5391.56
3215
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
25654
25555
1848
321
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25555
$96.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - S
A: 25548 2
B: 25546 4
25549
2s Buy S1
2s Buy T1
100.00% (25506)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25549
0.00% (25587)
100.00% (25506)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:18:34 AM VolNull 40R MxV=2172 MnV=420
YM ##-## High 3/6/2020 11:18:02 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:16:29 AM Range x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25555
$176.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25543 3
B: 25541 1
25549
2s Buy S1
2s Buy T1
$176.00
100.00% (25506)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25549
0.00% (25587)
100.00% (25506)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:18:34 AM VolNull 40R MxV=2172 MnV=420
YM ##-## High 3/6/2020 11:18:02 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## High 3/6/2020 11:16:29 AM Range x 20
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC


YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
290.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25530 3
B: 25529 1
Target filled.
25549
100.00% (25506)
© 2020 NinjaTrader, LLC
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
25549
0.00% (25587)
100.00% (25506)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:18:53 AM Range x 40
YM ##-## High 3/6/2020 11:18:34 AM VolNull 40R MxV=2172 MnV=420
YM ##-## High 3/6/2020 11:18:02 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
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YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range
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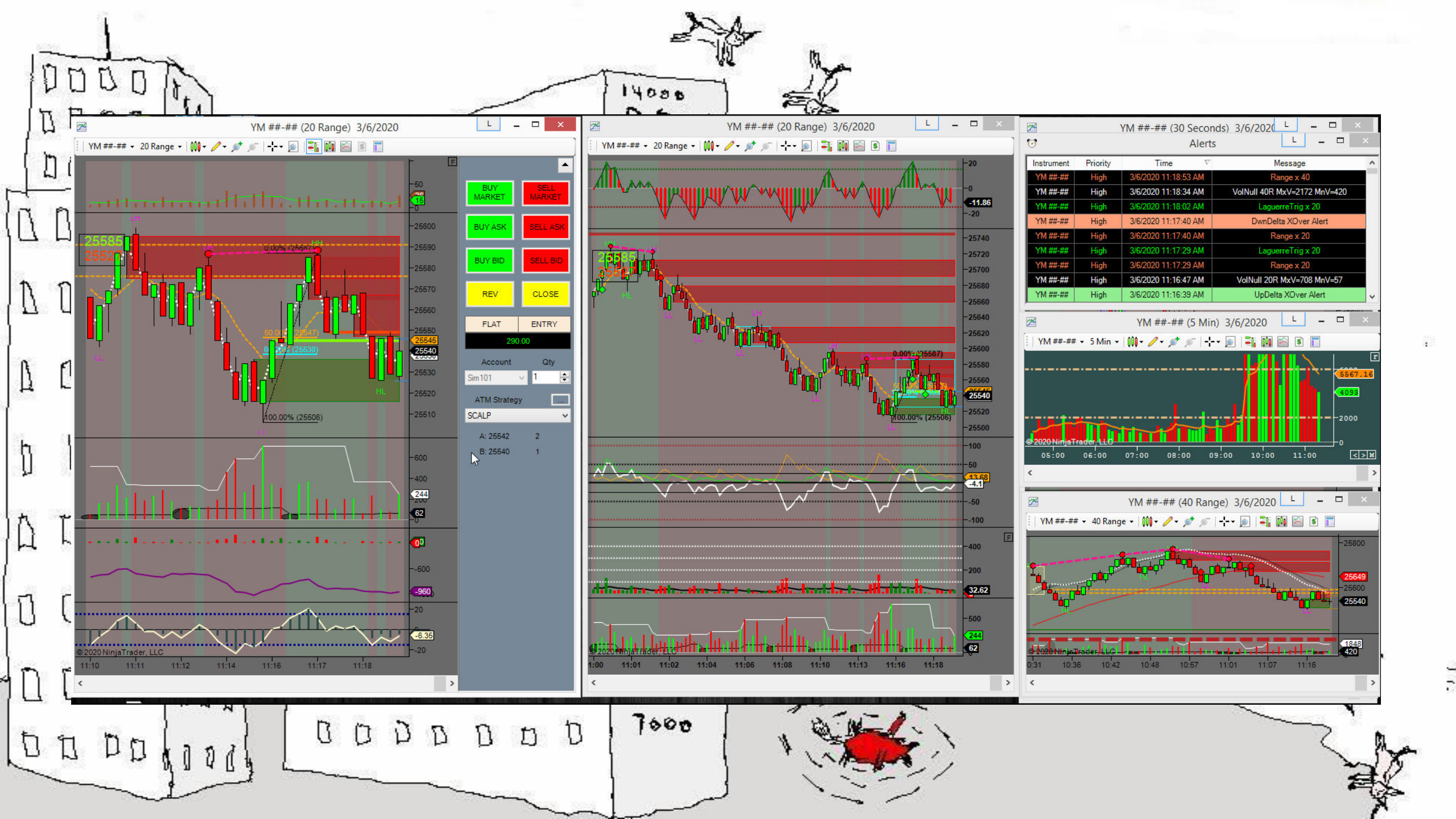
YM ##-## (20 Range) 3/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
290.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 25542 2
B: 25540 1
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YM ##-## (20 Range) 3/6/2020
YM ##-## (30 Seconds) 3/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 3/6/2020 11:18:53 AM Range x 40
YM ##-## High 3/6/2020 11:18:34 AM VolNull 40R MxV=2172 MnV=420
YM ##-## High 3/6/2020 11:18:02 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:40 AM DwnDelta XOver Alert
YM ##-## High 3/6/2020 11:17:40 AM Range x 20
YM ##-## High 3/6/2020 11:17:29 AM LaguerreTrig x 20
YM ##-## High 3/6/2020 11:17:29 AM Range x 20
YM ##-## High 3/6/2020 11:16:47 AM VolNull 20R MxV=708 MnV=57
YM ##-## High 3/6/2020 11:16:39 AM UpDelta XOver Alert
YM ##-## (5 Min) 3/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 3/6/2020
YM ##-## 40 Range