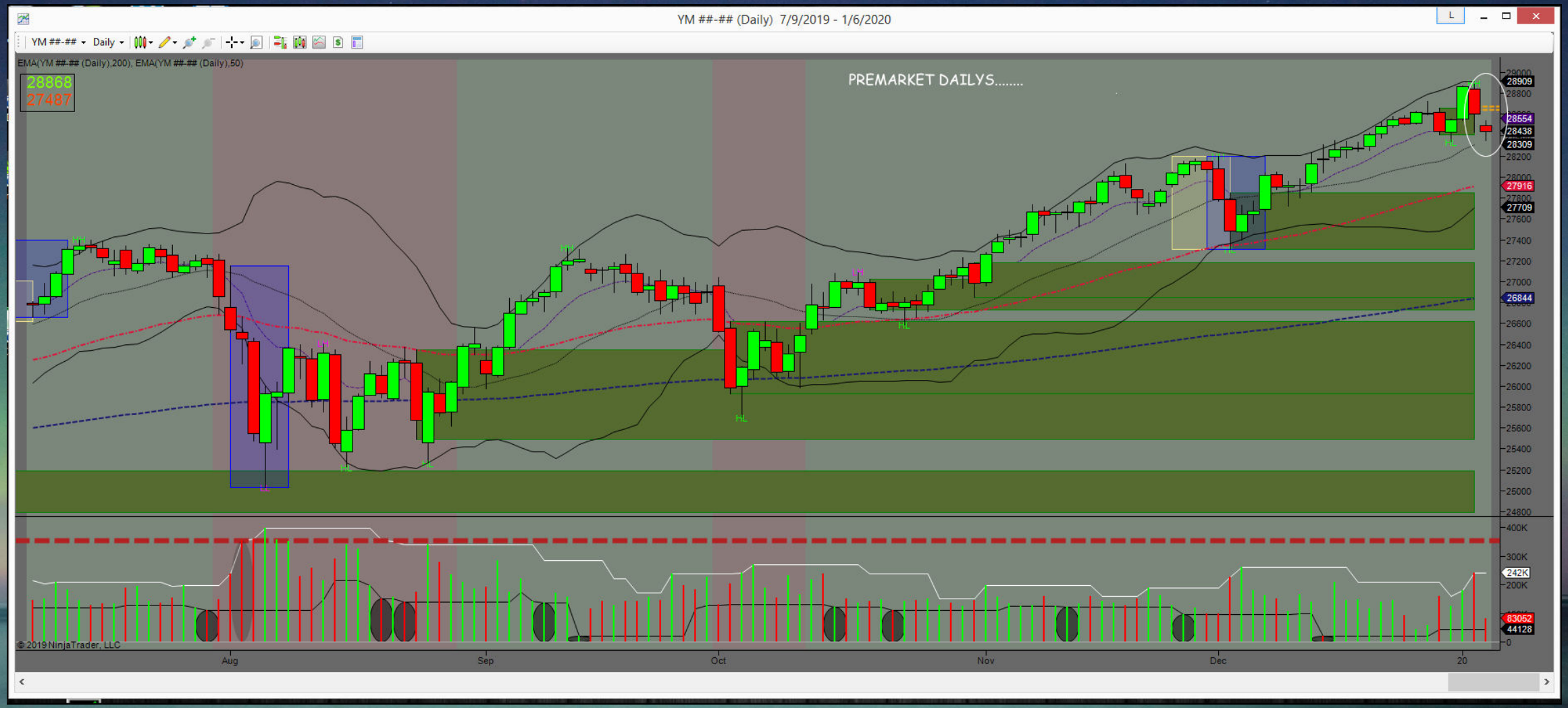
Trading 2nd Week of January

01/06/20-01/10/20


YM ##-## (Daily) 7/9/2019 - 1/6/2020
YM ##-##
Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
28868
27487
PREMARKET DAILYS.....
28909
28554
28438
28309
27916
27709
26844
242K
83052
44128
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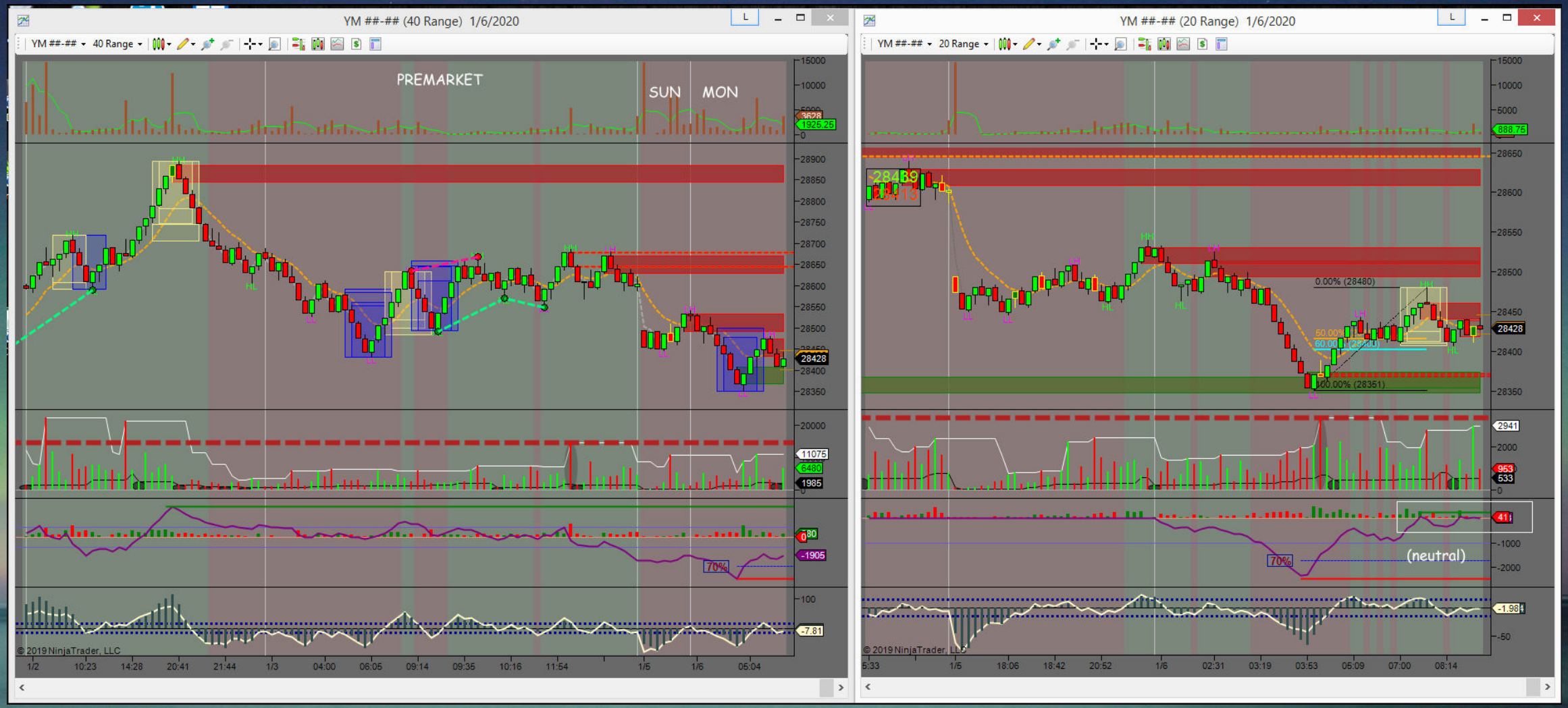
Aug
Sep
Oct
Nov
Dec
20


YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
PREMARKET
SUN
MON
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
0.00% (28480)
100.00% (28351)
70%
(neutral)
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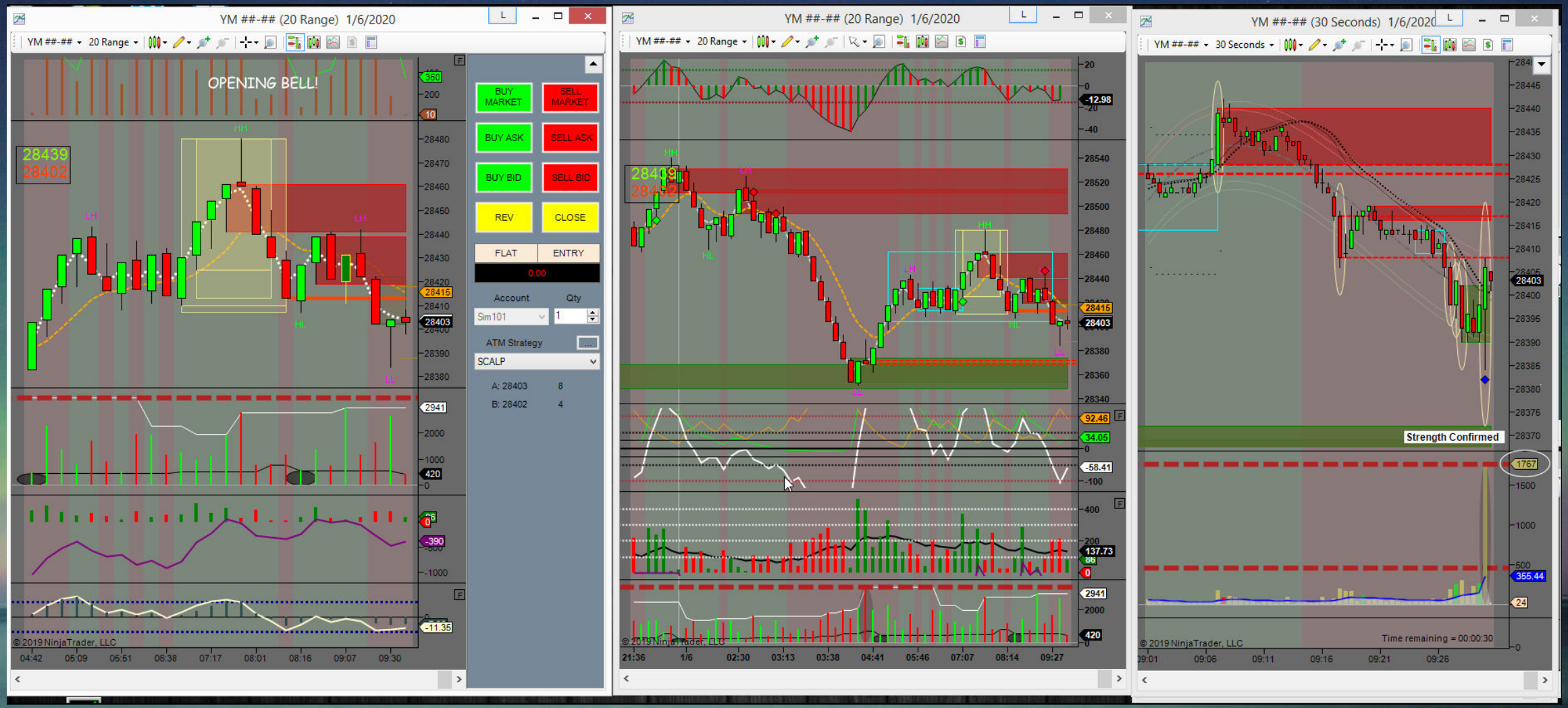
YM ##-## (20 Range) 1/6/2020
OPENING BELL!
28439
28402
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28403 8
B: 28402 4
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Strength Confirmed
Time remaining = 00:00:30

YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
YM ##-## (5 Min) 1/6/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
ATM Strategy
SCALP
100.00% (28480)
0.00% (28384)
TWO MINUTES IN, PLENTY OF MARKET PARTICIPATION.....
(look for at least ~900, have >1600)
Time remaining = 00:00:29
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YM ##-## (20 Range) 1/6/2020
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
* Active ATM Strategy 2 - S
A: 28446 11
B: 28445 3
1 Buy STP
100.00% (28480)
0.00% (28384)
© 2019 NinjaTrader, LLC
HAVE CONTRACT SURGE
BUT
- momentum not quite there
-market breadth neutral
RISKY!
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 9:31:30 AM AlertHigh
YM ##-## High 1/6/2020 9:31:26 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:31:26 AM HCM Alert LNG 2.34X 358
YM ##-## Medium 1/6/2020 9:30:29 AM AlertHigh
YM ##-## High 1/6/2020 9:30:26 AM Range x 20
YM ##-## High 1/6/2020 9:29:59 AM Divergence Canceled x 5
YM ##-## Medium 1/6/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/6/2020 9:27:29 AM AlertHigh
YM ##-## High 1/6/2020 9:27:24 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
Time remaining = 00:00:23

YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28446
$26.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28452 3
B: 28451 6
100.00% (28480)
0.00% (28384)
1 Sell T1
1 Sell S1
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 9:31:30 AM AlertHigh
YM ##-## High 1/6/2020 9:31:26 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:31:26 AM HCM Alert LNG 2.34X 358
YM ##-## Medium 1/6/2020 9:30:29 AM AlertHigh
YM ##-## High 1/6/2020 9:30:26 AM Range x 20
YM ##-## High 1/6/2020 9:29:59 AM Divergence Canceled x 5
YM ##-## Medium 1/6/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/6/2020 9:27:29 AM AlertHigh
YM ##-## High 1/6/2020 9:27:24 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
Time remaining = 00:00:21

YM ##-## (20 Range) 1/6/2020
CAME WITHIN TWO TICKS
PF TARGET FILLED.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 9:31:30 AM AlertHigh
YM ##-## High 1/6/2020 9:31:26 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:31:26 AM HCM Alert LNG 2.3/X 358
YM ##-## Medium 1/6/2020 9:30:29 AM AlertHigh
YM ##-## High 1/6/2020 9:30:26 AM Range x 20
YM ##-## High 1/6/2020 9:29:59 AM Divergence Canceled x 5
YM ##-## Medium 1/6/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/6/2020 9:27:29 AM AlertHigh
YM ##-## High 1/6/2020 9:27:24 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## (40 Range) 1/6/2020
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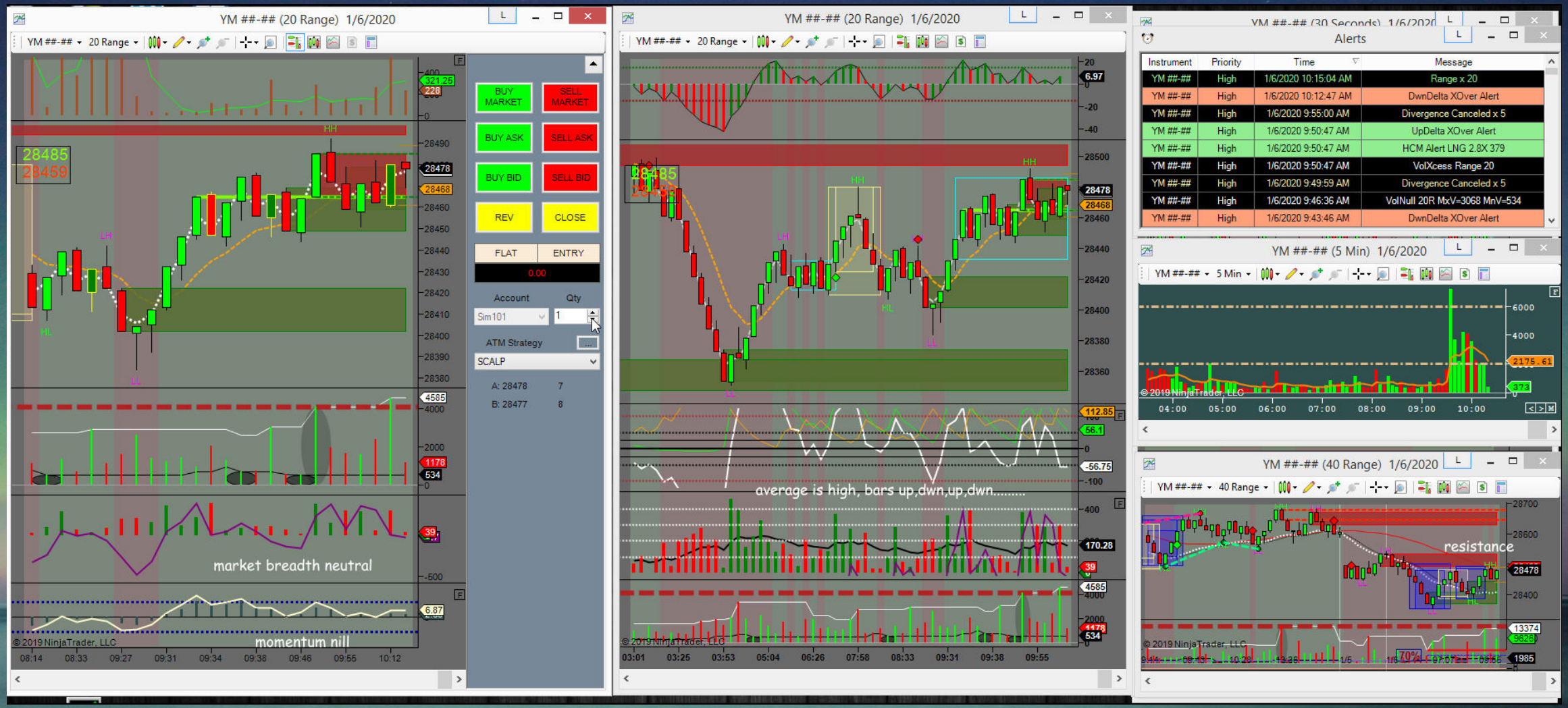
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
move stop
100.00% (28480)
0.00% (28384)
1 Sell T1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28446
$46.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28457 8
B: 28456 2
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 9:31:30 AM AlertHigh
YM ##-## High 1/6/2020 9:31:26 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:31:26 AM HCM Alert LNG 2.34X 358
YM ##-## Medium 1/6/2020 9:30:29 AM AlertHigh
YM ##-## High 1/6/2020 9:30:26 AM Range x 20
YM ##-## High 1/6/2020 9:29:59 AM Divergence Canceled x 5
YM ##-## Medium 1/6/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/6/2020 9:27:29 AM AlertHigh
YM ##-## High 1/6/2020 9:27:24 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/6/2020
CLOSE OUT
100.00% (28480)
0.00% (28384)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
47.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 28460 6
B: 28459 4
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 9:31:30 AM AlertHigh
YM ##-## High 1/6/2020 9:31:26 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:31:26 AM HCM Alert LNG 2.34X 358
YM ##-## Medium 1/6/2020 9:30:29 AM AlertHigh
YM ##-## High 1/6/2020 9:30:26 AM Range x 20
YM ##-## High 1/6/2020 9:29:59 AM Divergence Canceled x 5
YM ##-## Medium 1/6/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/6/2020 9:27:29 AM AlertHigh
YM ##-## High 1/6/2020 9:27:24 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## (40 Range) 1/6/2020

YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28465
28402
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
47.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28450 6
B: 28449 4
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 9:34:31 AM Range x 20
YM ##-## Medium 1/6/2020 9:31:30 AM AlertHigh
YM ##-## High 1/6/2020 9:31:26 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:31:26 AM HCM Alert LNG 2.34X 358
YM ##-## Medium 1/6/2020 9:30:29 AM AlertHigh
YM ##-## High 1/6/2020 9:30:26 AM Range x 20
YM ##-## High 1/6/2020 9:29:59 AM Divergence Canceled x 5
YM ##-## Medium 1/6/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/6/2020 9:27:29 AM AlertHigh
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
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: 28478 7
B: 28477 8
28485
28459
market breadth neutral
momentum nill
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
average is high, bars up,dwn,up,dwn.....
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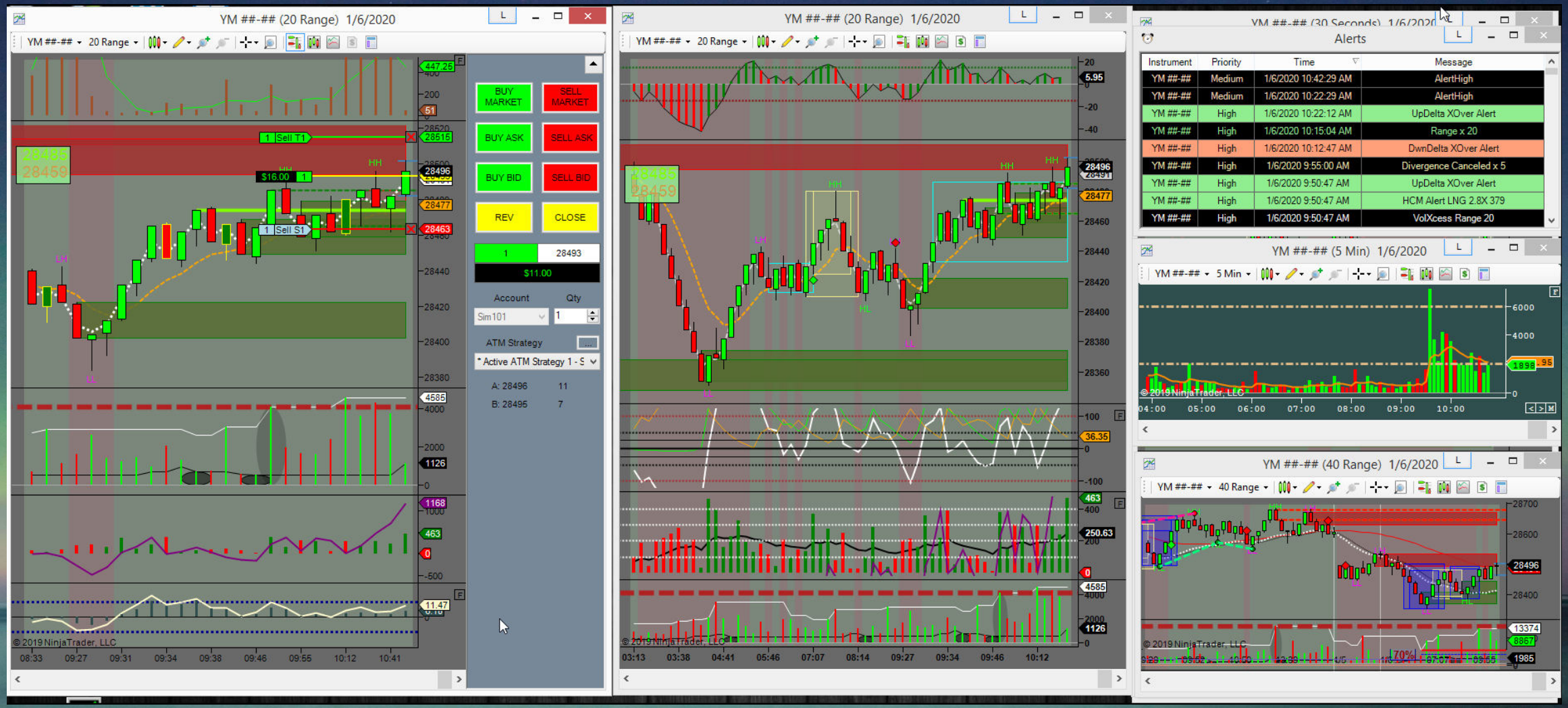
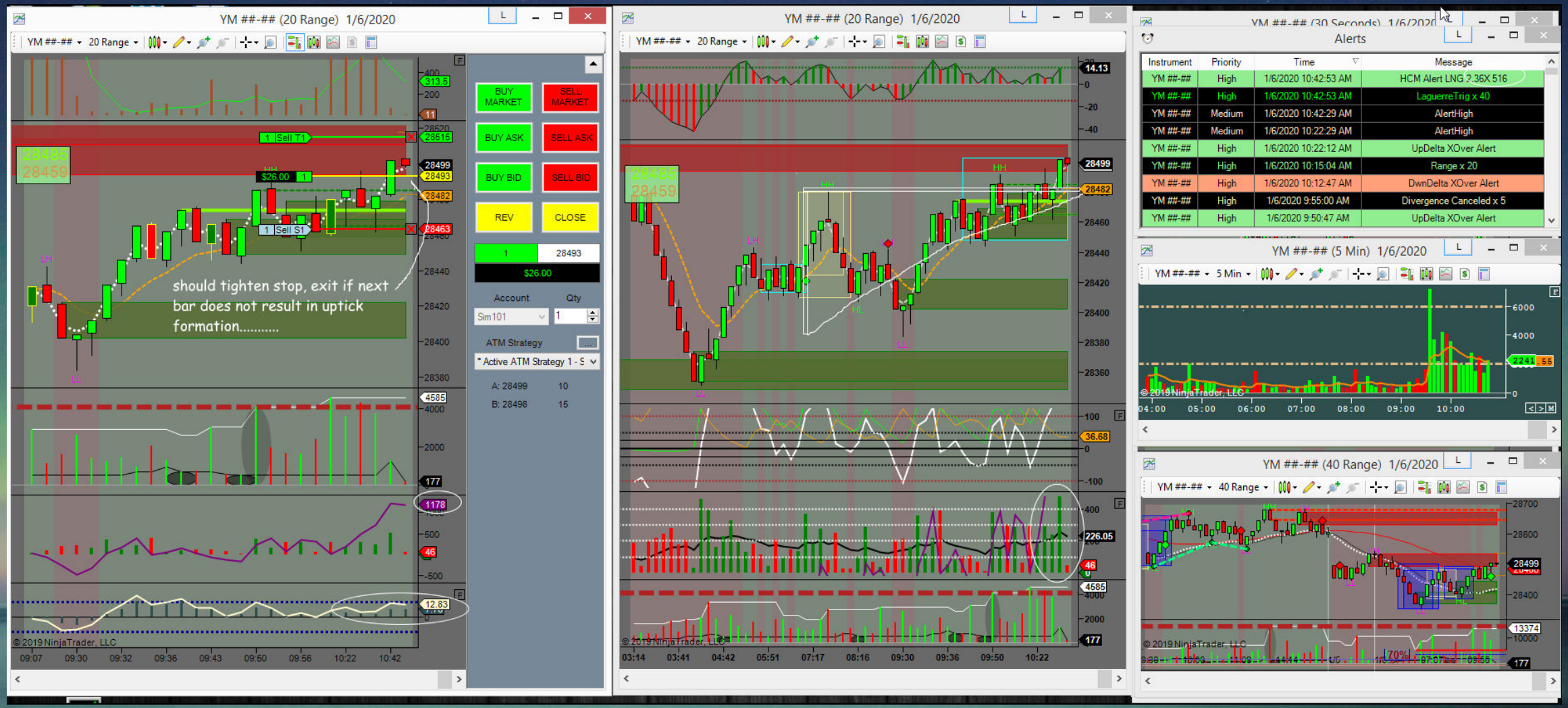
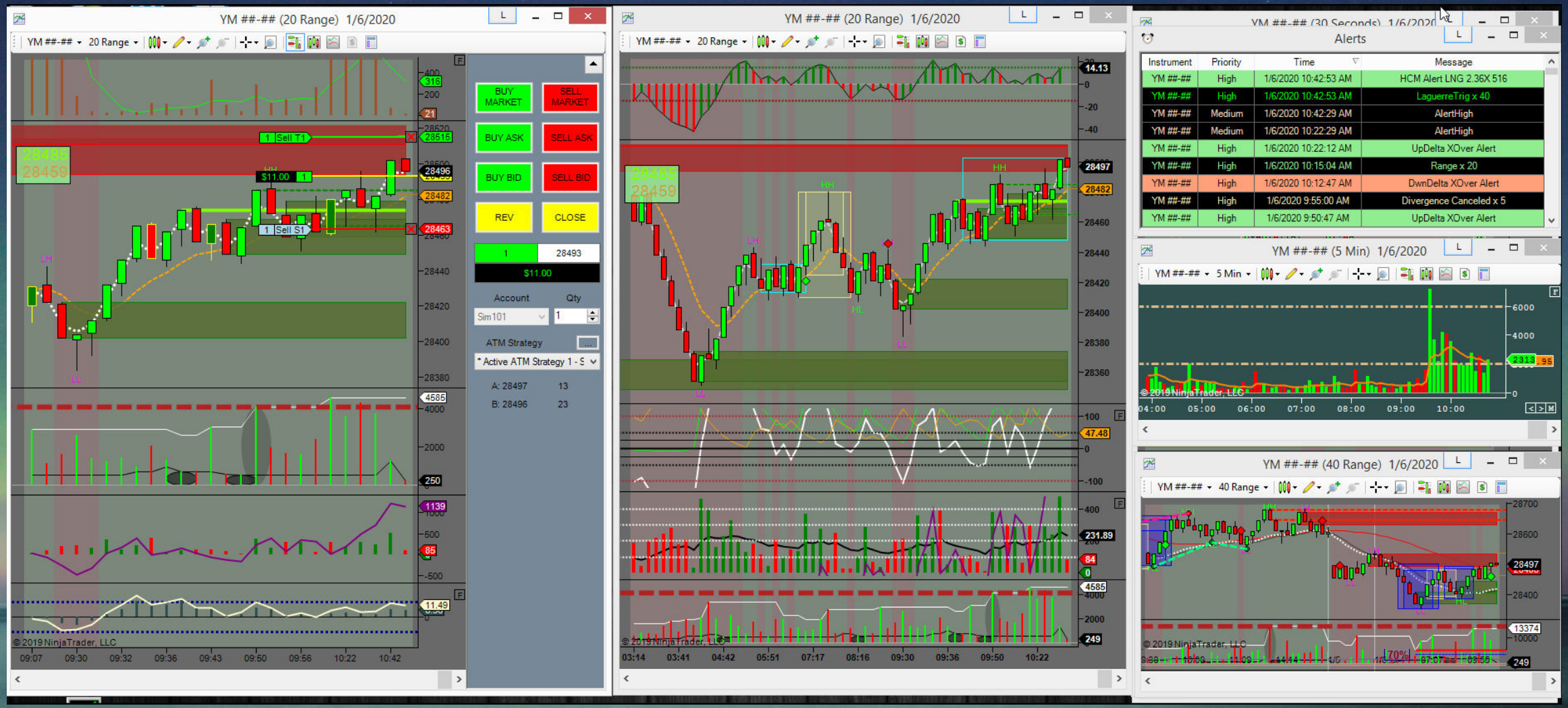
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 1/6/2020 9:50:47 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:50:47 AM HCM Alert LNG 2.8X 379
YM ##-## High 1/6/2020 9:50:47 AM VolXcess Range 20
YM ##-## High 1/6/2020 9:49:59 AM Divergence Canceled x 5
YM ##-## High 1/6/2020 9:46:36 AM VolNull 20R MxV=3068 MnV=534
YM ##-## High 1/6/2020 9:43:46 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
resistance
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
Sim101
ATM Strategy
SCALP
A: 28498 8
B: 28497 13
market breadth
momentum on cusp
© 2019 NinjaTrader, LLC
price action.....
contracts
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 1/6/2020 9:50:47 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:50:47 AM HCM Alert LNG 2.8X 379
YM ##-## High 1/6/2020 9:50:47 AM VolXcess Range 20
YM ##-## High 1/6/2020 9:49:59 AM Divergence Canceled x 5
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
caution, resistance


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28493
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28496 11
B: 28495 7
1 Sell T1
1 Sell S1
$16.00
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 1/6/2020 9:50:47 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 9:50:47 AM HCM Alert LNG 2.8X 379
YM ##-## High 1/6/2020 9:50:47 AM VolXcess Range 20
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
1 Sell T1
1 Sell S1
$26.00
should tighten stop, exit if next bar does not result in uptick formation.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28493
$26.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28499 10
B: 28498 15
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 1/6/2020 9:50:47 AM UpDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28493
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28497 13
B: 28496 23
1 Sell T1
1 Sell S1
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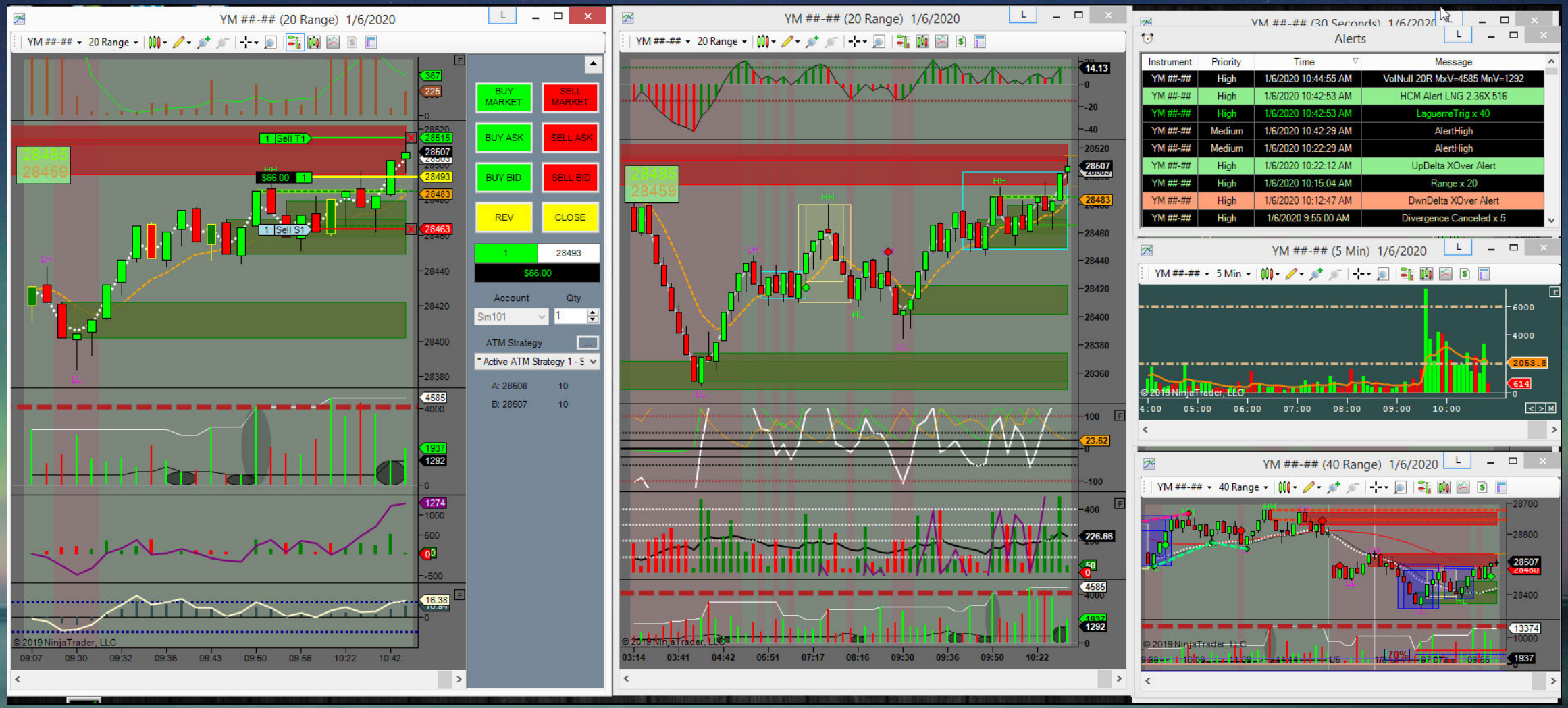
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## High 1/6/2020 9:50:47 AM UpDelta XOver Alert
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28493
$66.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28508 10
B: 28507 10
1 Sell T1
1 Sell S1
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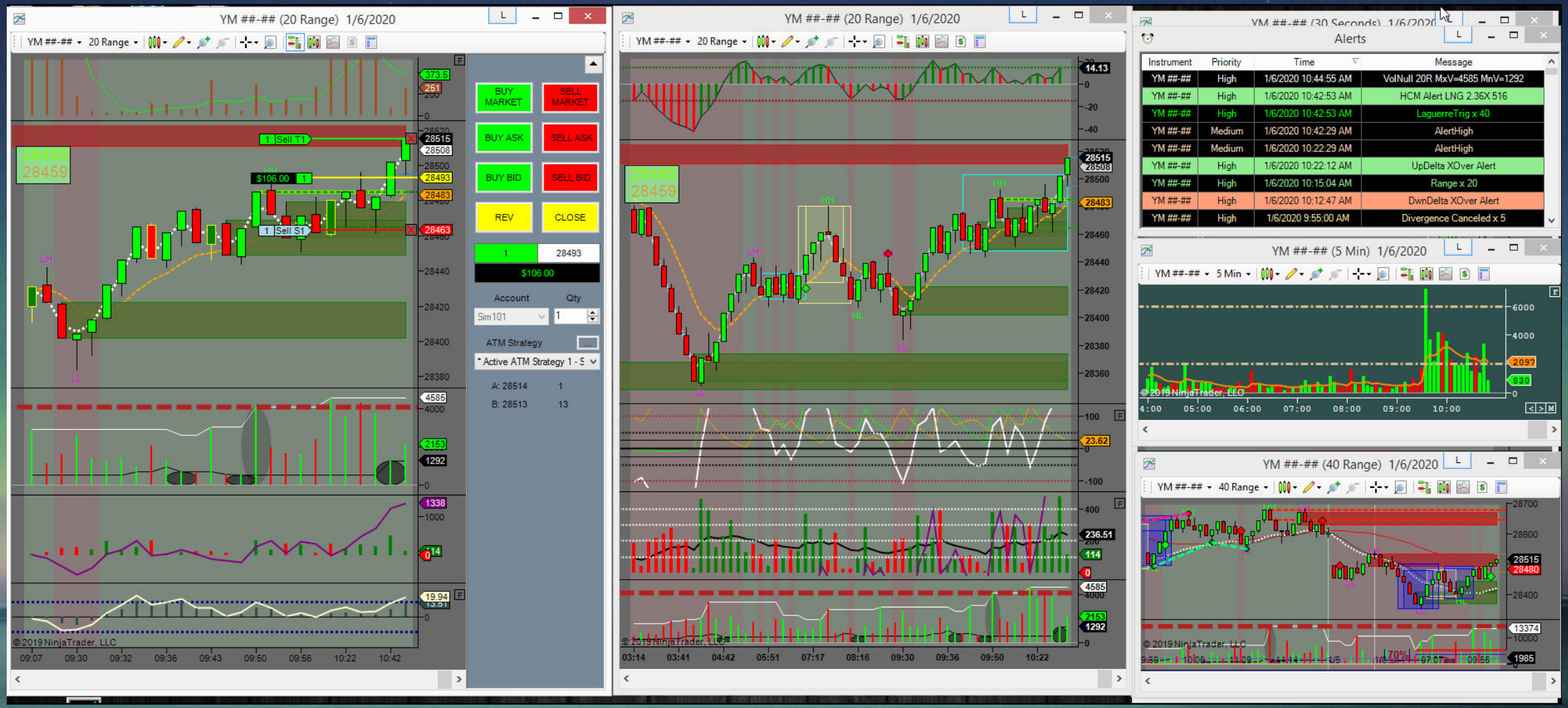
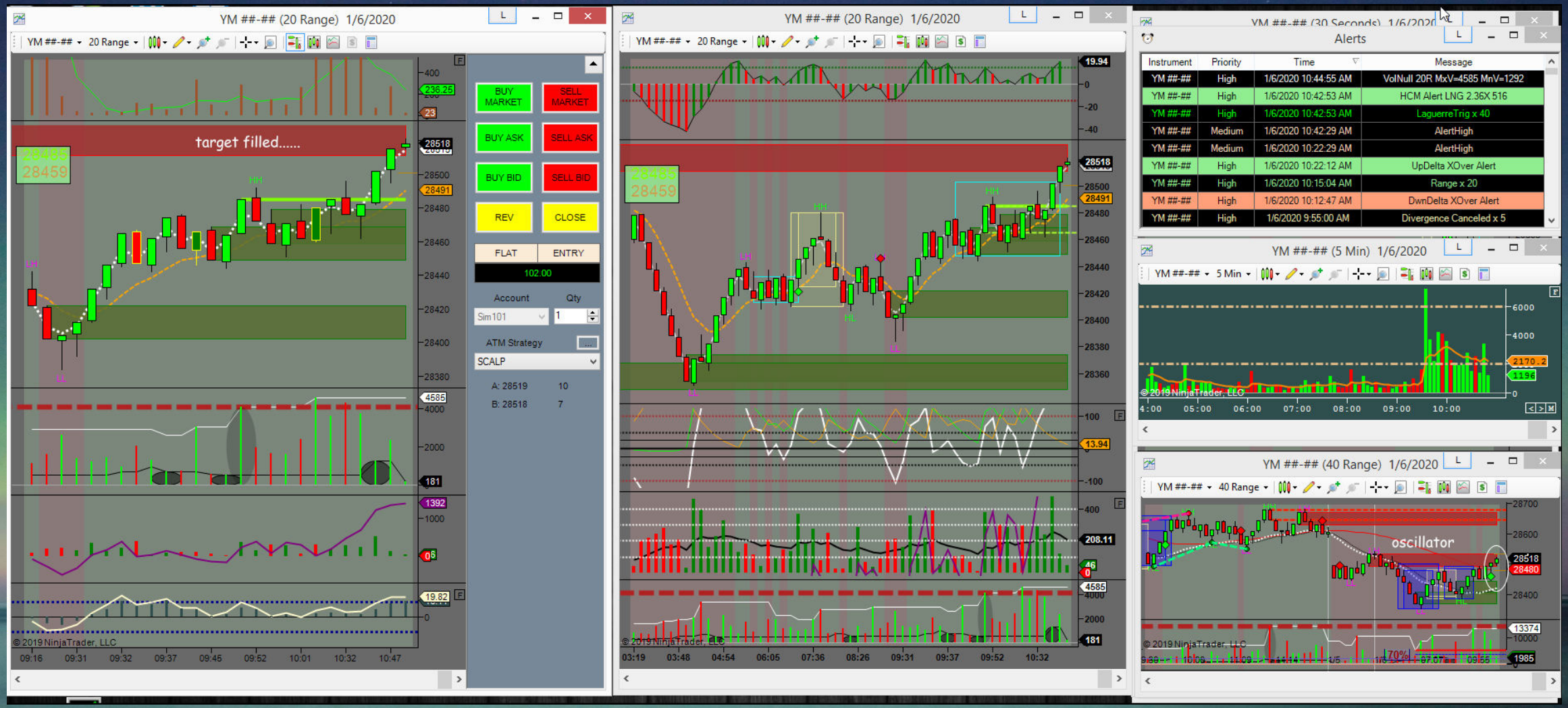
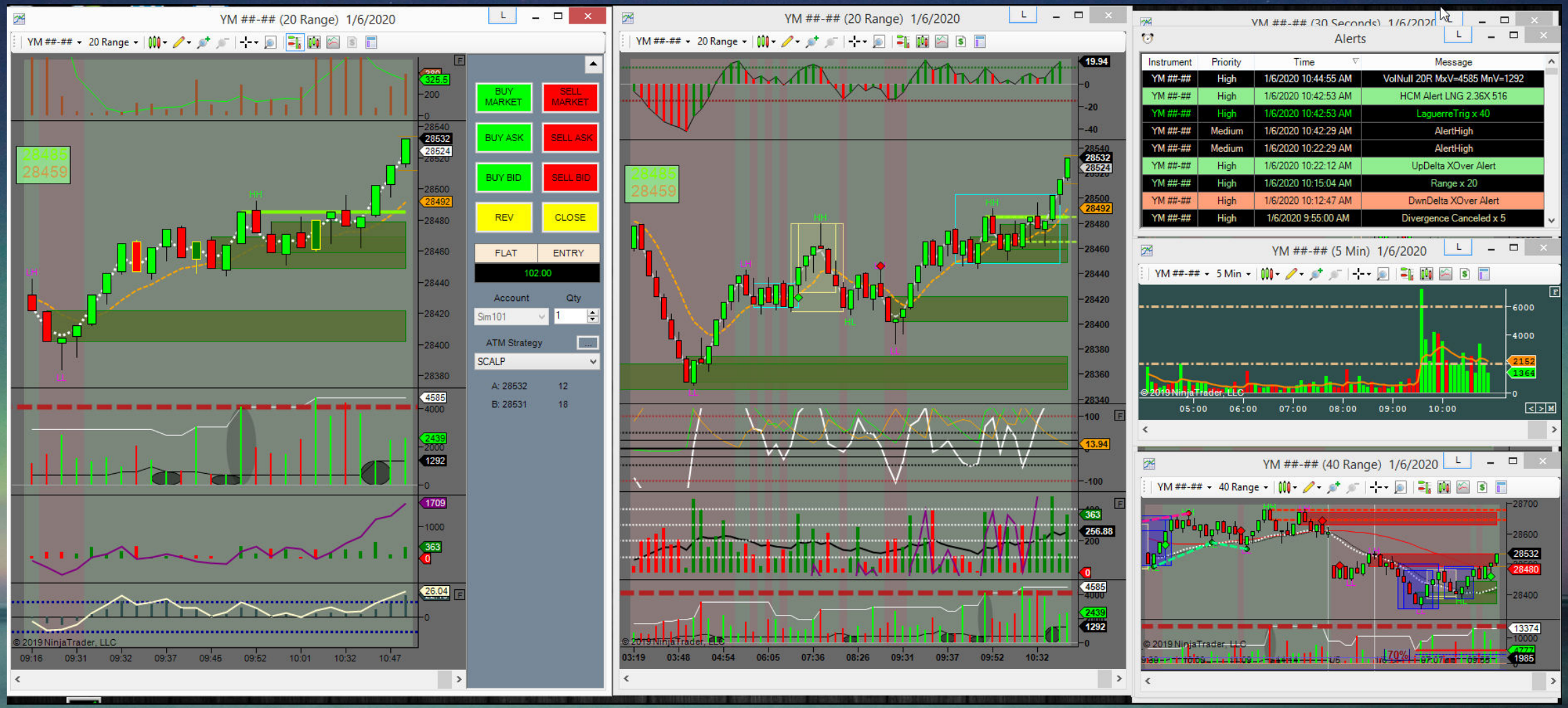
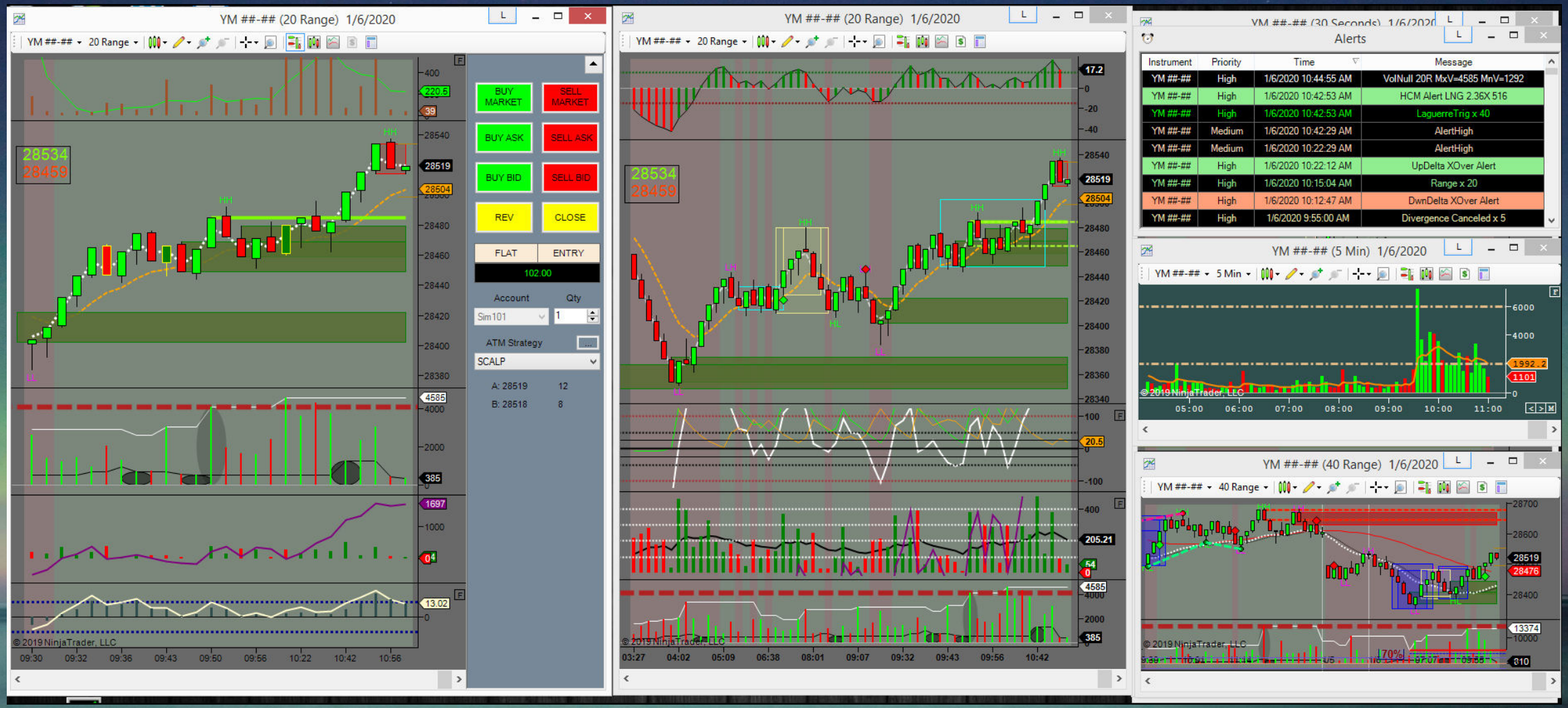
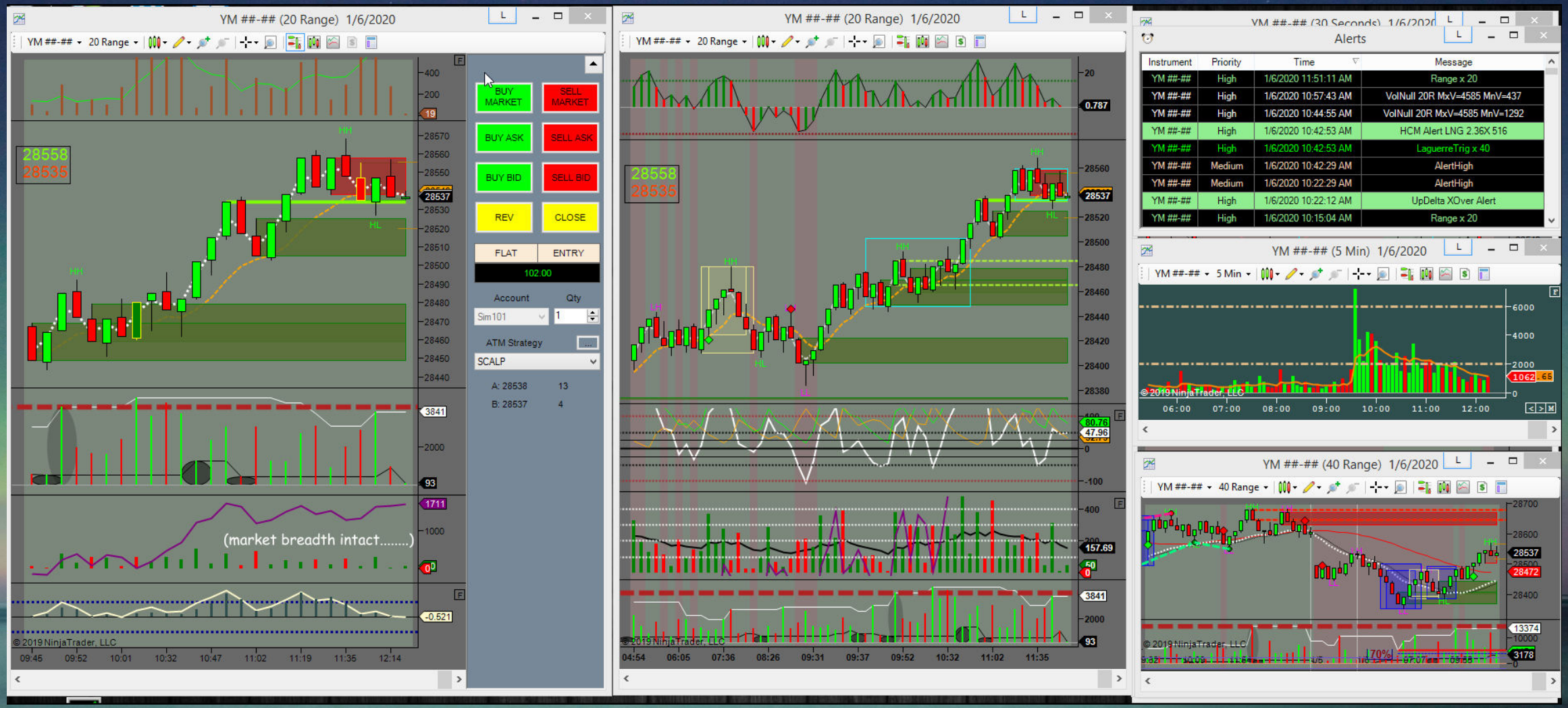
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
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: 28514 1
B: 28513 13
1 Sell T1
1 Sell S1
$106.00
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
target filled.....
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: 28519 10
B: 28518 7
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## (5 Min) 1/6/2020
YM ##-## (40 Range) 1/6/2020
oscillator


YM ##-## (20 Range) 1/6/2020
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: 28532 12
B: 28531 18
28485
28459
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28534
28459
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: 28519 12
B: 28518 8
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28534
28459
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## High 1/6/2020 10:12:47 AM DwnDelta XOver Alert
YM ##-## High 1/6/2020 9:55:00 AM Divergence Canceled x 5
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

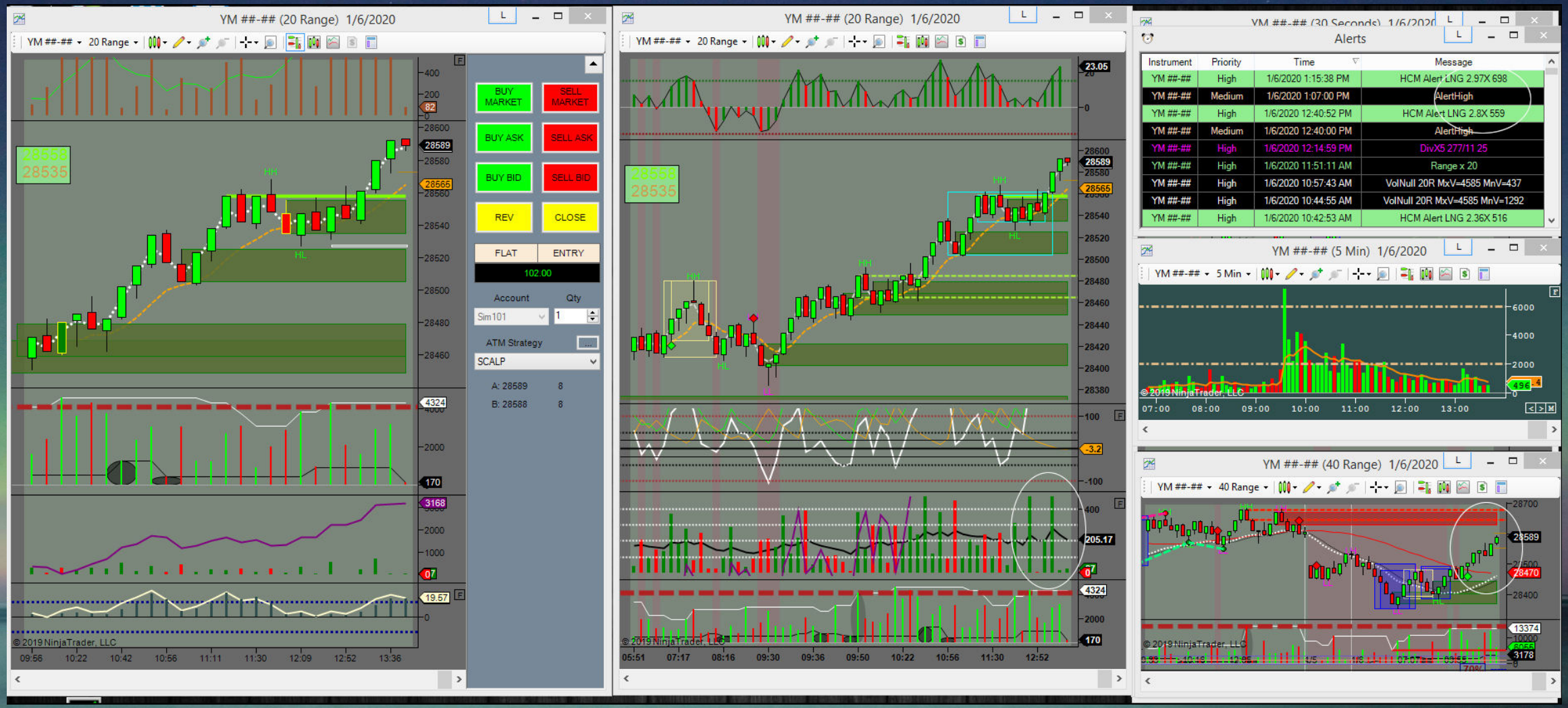

YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28558
28535
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28538 13
B: 28537 4
(market breadth intact.....)
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## High 1/6/2020 10:57:43 AM VolNull 20R MxV=4585 MnV=437
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## Medium 1/6/2020 10:22:29 AM AlertHigh
YM ##-## High 1/6/2020 10:22:12 AM UpDelta XOver Alert
YM ##-## High 1/6/2020 10:15:04 AM Range x 20
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range

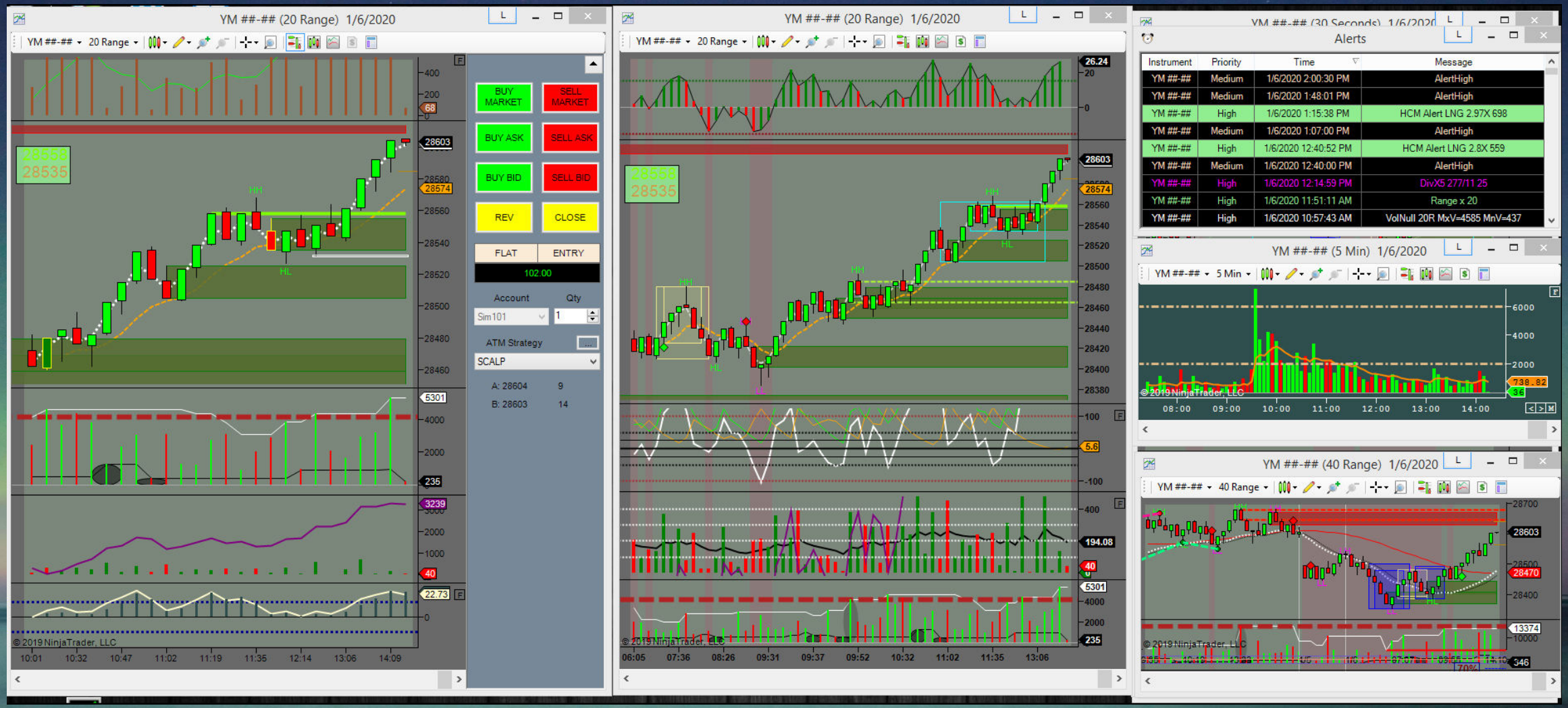
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28558
28535
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28552 15
B: 28551 1
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
nice contract surge 560
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.4X 559
YM ##-## Medium 1/6/2020 12:40:00 PM AlertHigh
YM ##-## High 1/6/2020 12:14:59 PM DivX5 277/11 25
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## High 1/6/2020 10:57:43 AM VolNull 20R MxV=4585 MnV=437
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
air gap

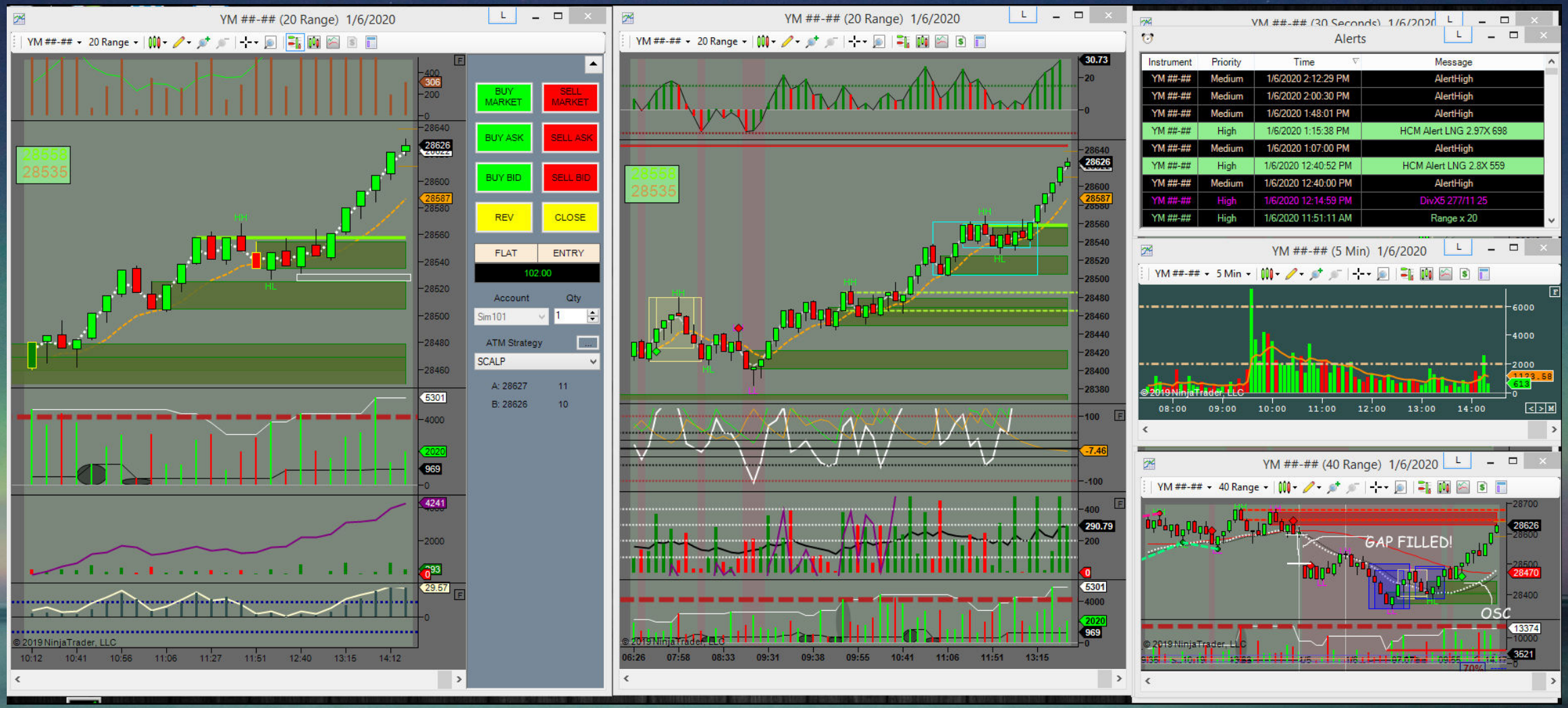
YM ##-## (20 Range) 1/6/2020
delayed price action
28558
28535
initial stop no lower than
low of bar that formed
trigger.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28548 8
B: 28547 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.8X 559
YM ##-## Medium 1/6/2020 12:40:00 PM AlertHigh
YM ##-## High 1/6/2020 12:14:59 PM DivX5 277/11 25
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## High 1/6/2020 10:57:43 AM VolNull 20R MxV=4585 MnV=437
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## (5 Min) 1/6/2020
YM ##-## (40 Range) 1/6/2020

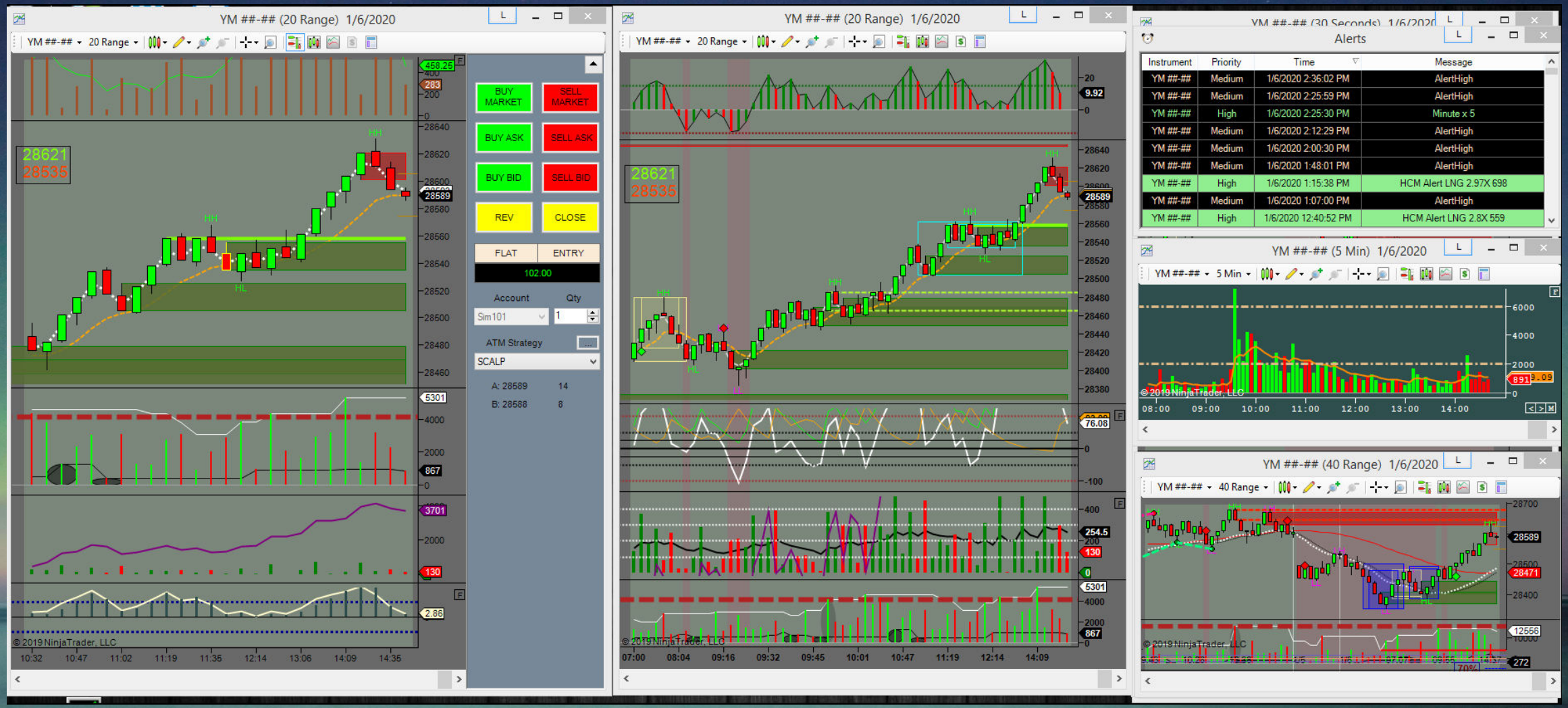
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28561 13
B: 28560 17
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.8X 559
YM ##-## Medium 1/6/2020 12:40:00 PM AlertHigh
YM ##-## High 1/6/2020 12:14:59 PM DivX5 277/11 25
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## High 1/6/2020 10:57:43 AM VolNull 20R MxV=4585 MnV=437
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## High 1/6/2020 10:42:53 AM LaguerreTrig x 40
YM ##-## Medium 1/6/2020 10:42:29 AM AlertHigh
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range

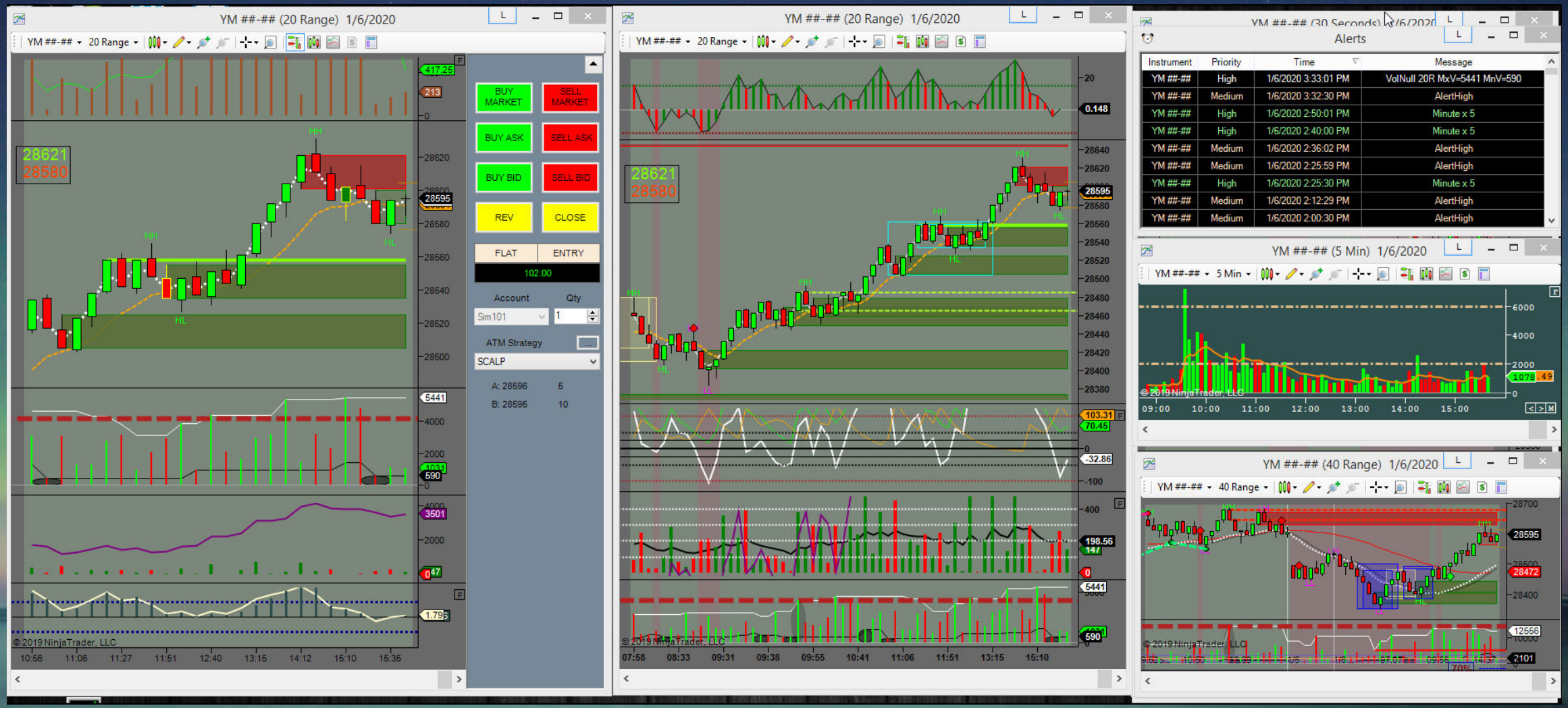
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28580 12
B: 28579 15
28558
28535
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/6/2020 1:15:38 PM HCM Alert LNG 2.97X 698
YM ##-## Medium 1/6/2020 1:07:00 PM AlertHigh
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.8X 559
YM ##-## Medium 1/6/2020 12:40:00 PM AlertHigh
YM ##-## High 1/6/2020 12:14:59 PM DivX5 277/11 25
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## High 1/6/2020 10:57:43 AM VolNull 20R MxV=4585 MnV=437
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range

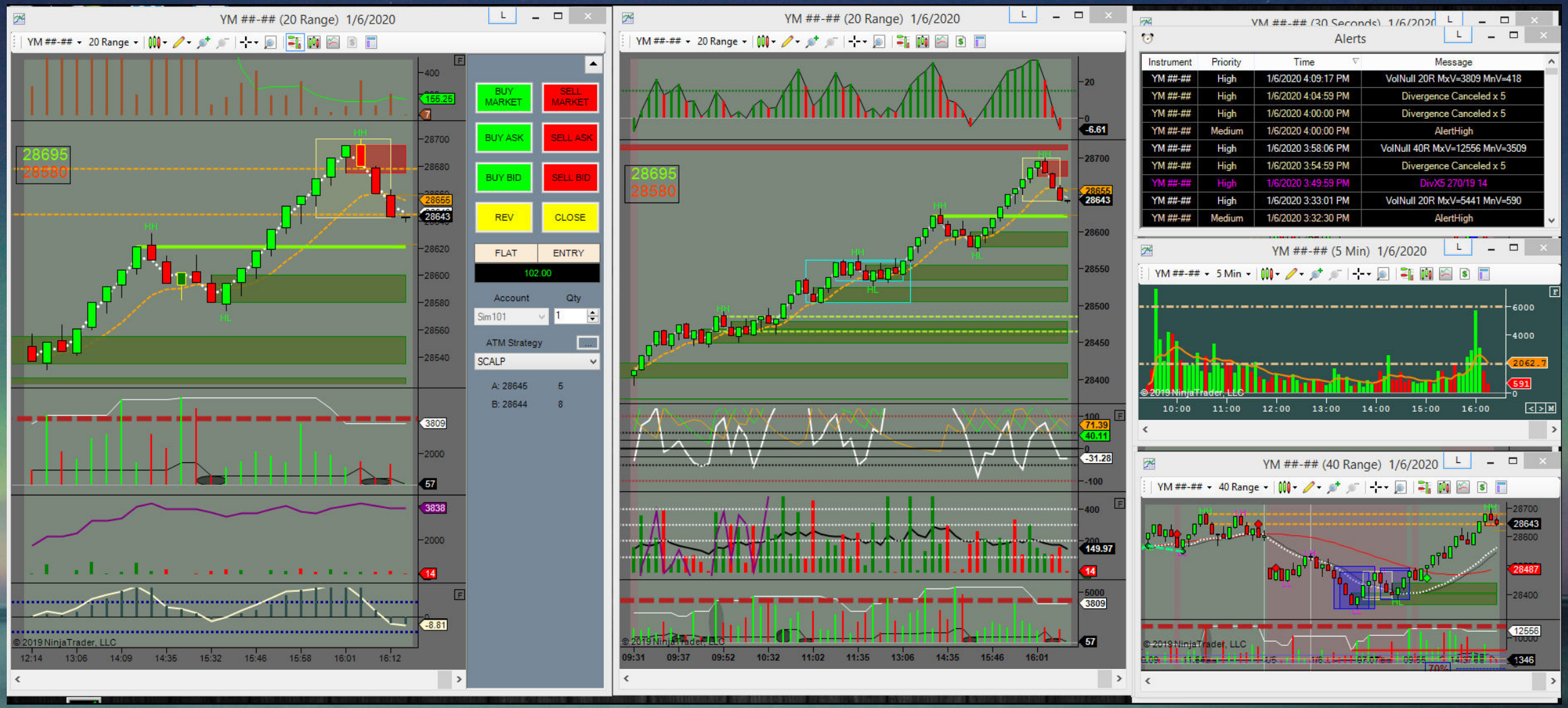

YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28589 8
B: 28588 8
28558
28535
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/6/2020 1:15:38 PM HCM Alert LNG 2.97X 698
YM ##-## Medium 1/6/2020 1:07:00 PM AlertHigh
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.8X 559
YM ##-## Medium 1/6/2020 12:40:00 PM AlertHigh
YM ##-## High 1/6/2020 12:14:59 PM DivX5 277/11 25
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## High 1/6/2020 10:57:43 AM VolNull 20R MxV=4585 MnV=437
YM ##-## High 1/6/2020 10:44:55 AM VolNull 20R MxV=4585 MnV=1292
YM ##-## High 1/6/2020 10:42:53 AM HCM Alert LNG 2.36X 516
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range

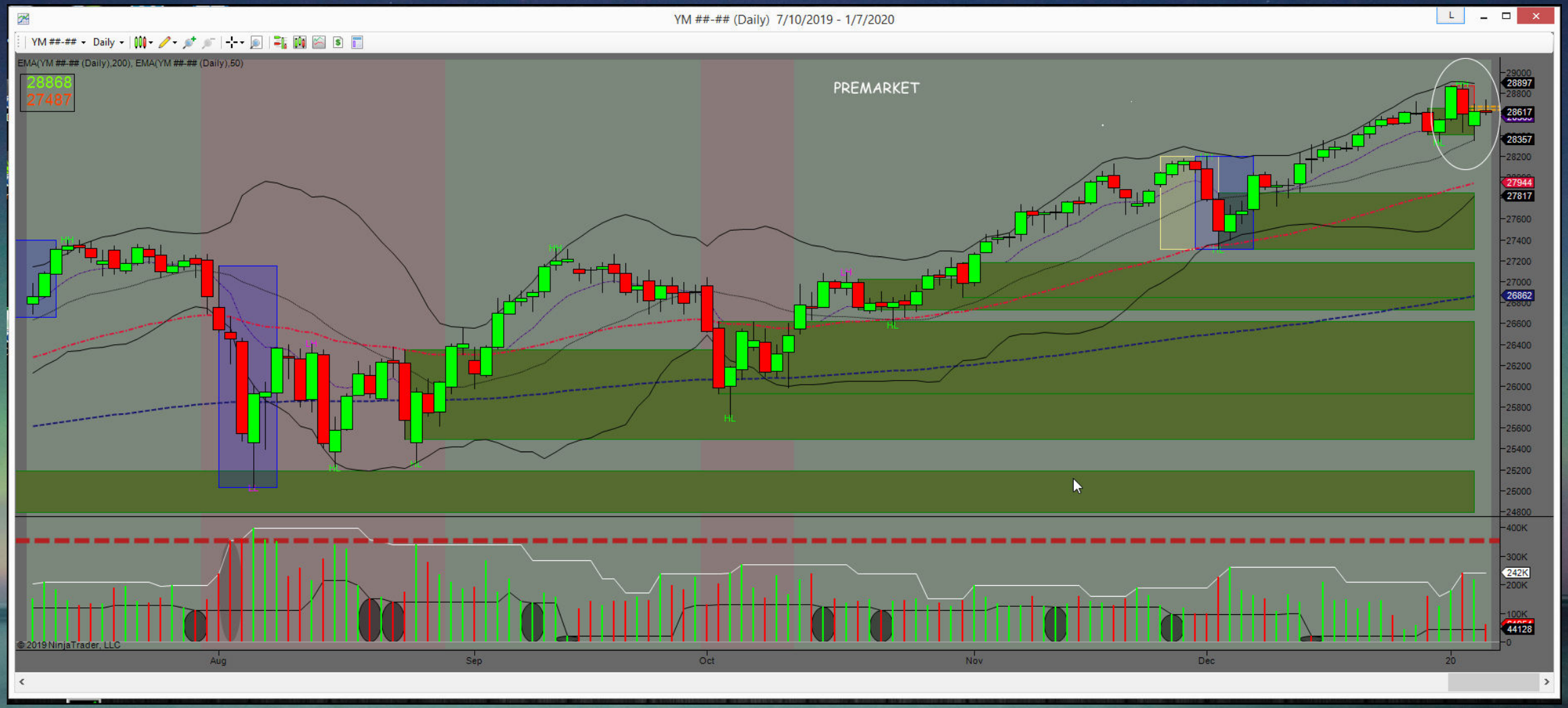

YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28604 9
B: 28603 14
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 2:00:30 PM AlertHigh
YM ##-## Medium 1/6/2020 1:48:01 PM AlertHigh
YM ##-## High 1/6/2020 1:15:38 PM HCM Alert LNG 2.97X 698
YM ##-## Medium 1/6/2020 1:07:00 PM AlertHigh
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.8X 559
YM ##-## Medium 1/6/2020 12:40:00 PM AlertHigh
YM ##-## High 1/6/2020 12:14:59 PM DivX5 277/11 25
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## High 1/6/2020 10:57:43 AM VolNull 20R MxV=4585 MnV=437
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
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: 28627 11
B: 28626 10
28558
28535
HH
HL
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 2:12:29 PM AlertHigh
YM ##-## Medium 1/6/2020 2:00:30 PM AlertHigh
YM ##-## Medium 1/6/2020 1:48:01 PM AlertHigh
YM ##-## High 1/6/2020 1:15:38 PM HCM Alert LNG 2.97X 698
YM ##-## Medium 1/6/2020 1:07:00 PM AlertHigh
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.8X 559
YM ##-## Medium 1/6/2020 12:40:00 PM AlertHigh
YM ##-## High 1/6/2020 12:14:59 PM DivX5 277/11 25
YM ##-## High 1/6/2020 11:51:11 AM Range x 20
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
GAP FILLED!
OSC


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28621
28535
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: 28589 14
B: 28588 8
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## (30 Seconds) 1/6/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/6/2020 2:36:02 PM AlertHigh
YM ##-## Medium 1/6/2020 2:25:59 PM AlertHigh
YM ##-## High 1/6/2020 2:25:30 PM Minute x 5
YM ##-## Medium 1/6/2020 2:12:29 PM AlertHigh
YM ##-## Medium 1/6/2020 2:00:30 PM AlertHigh
YM ##-## Medium 1/6/2020 1:48:01 PM AlertHigh
YM ##-## High 1/6/2020 1:15:38 PM HCM Alert LNG 2.97X 698
YM ##-## Medium 1/6/2020 1:07:00 PM AlertHigh
YM ##-## High 1/6/2020 12:40:52 PM HCM Alert LNG 2.8X 559
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28621
28580
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: 28596 5
B: 28595 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28621
28580
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 3:33:01 PM VolNull 20R MxV=5441 MnV=590
YM ##-## Medium 1/6/2020 3:32:30 PM AlertHigh
YM ##-## High 1/6/2020 2:50:01 PM Minute x 5
YM ##-## High 1/6/2020 2:40:00 PM Minute x 5
YM ##-## Medium 1/6/2020 2:36:02 PM AlertHigh
YM ##-## Medium 1/6/2020 2:25:59 PM AlertHigh
YM ##-## High 1/6/2020 2:25:30 PM Minute x 5
YM ##-## Medium 1/6/2020 2:12:29 PM AlertHigh
YM ##-## Medium 1/6/2020 2:00:30 PM AlertHigh
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28695
28580
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: 28645 5
B: 28644 8
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/6/2020
YM ##-## 20 Range
28695
28580
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/6/2020 4:09:17 PM VolNull 20R MxV=3809 MnV=418
YM ##-## High 1/6/2020 4:04:59 PM Divergence Canceled x 5
YM ##-## High 1/6/2020 4:00:00 PM Divergence Canceled x 5
YM ##-## Medium 1/6/2020 4:00:00 PM AlertHigh
YM ##-## High 1/6/2020 3:58:06 PM VolNull 40R MxV=12556 MnV=3509
YM ##-## High 1/6/2020 3:54:59 PM Divergence Canceled x 5
YM ##-## High 1/6/2020 3:49:59 PM DivX5 270/19 14
YM ##-## High 1/6/2020 3:33:01 PM VolNull 20R MxV=5441 MnV=590
YM ##-## Medium 1/6/2020 3:32:30 PM AlertHigh
YM ##-## (5 Min) 1/6/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/6/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC


YM ##-## (Daily) 7/10/2019 - 1/7/2020
YM ##-##
Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
28868
27487
PREMARKET
HH
HL
28897
28617
28357
27944
27817
26862
44128
242K
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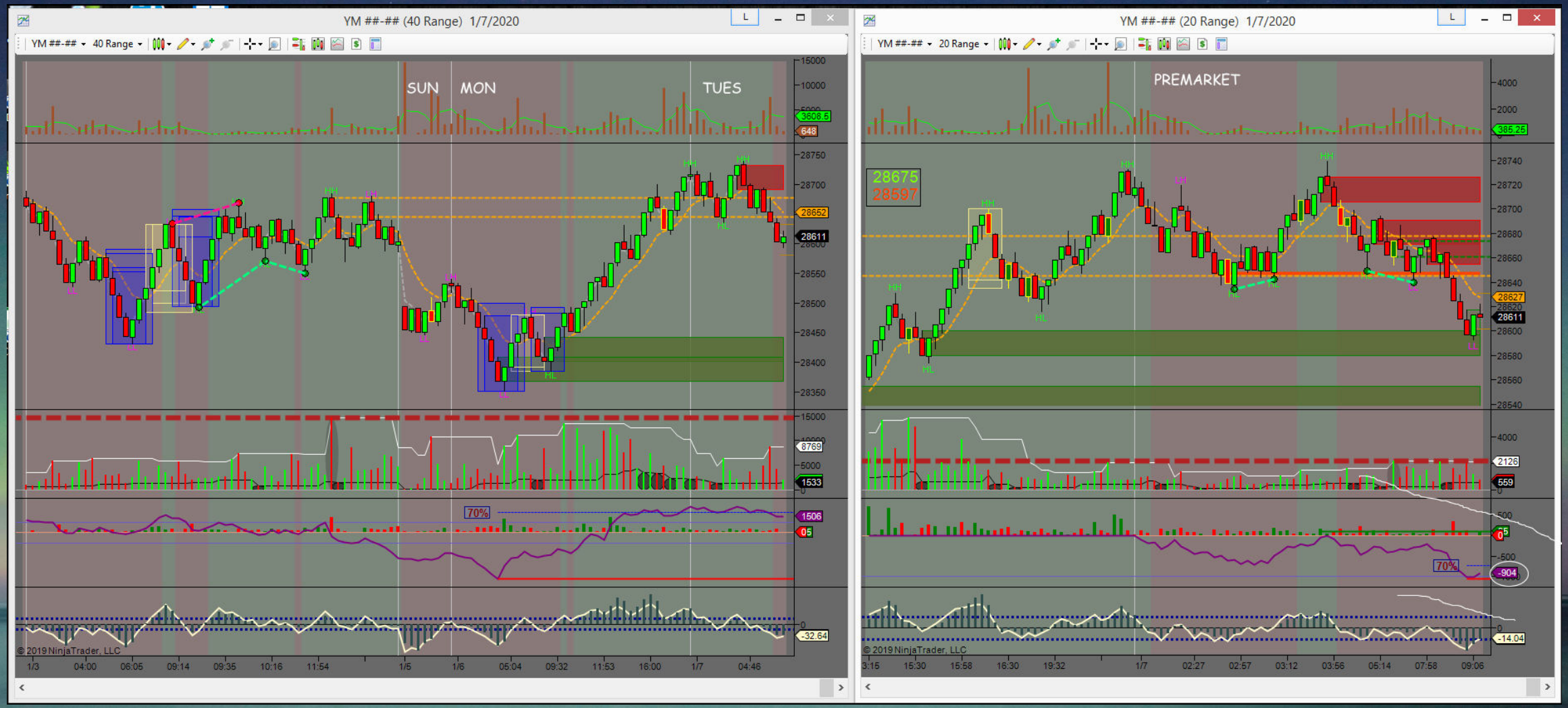
Aug
Sep
Oct
Nov
Dec
20


YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
SUN
MON
TUES
3608.5
648
28652
28611
8769
1533
70%
1506
05
-32.64
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
PREMARKET
28675
28597
385.25
28627
28611
2126
559
70%
-904
-14.04
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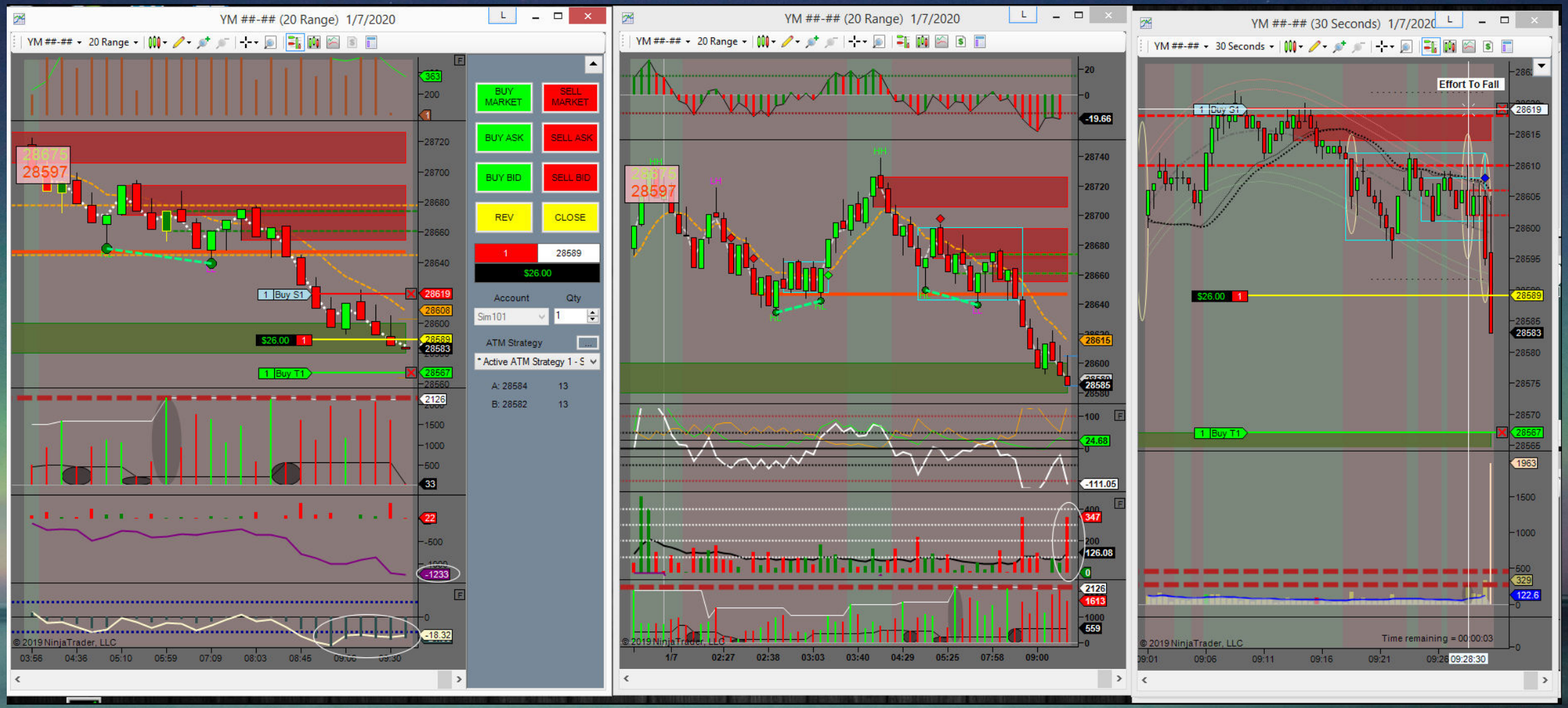
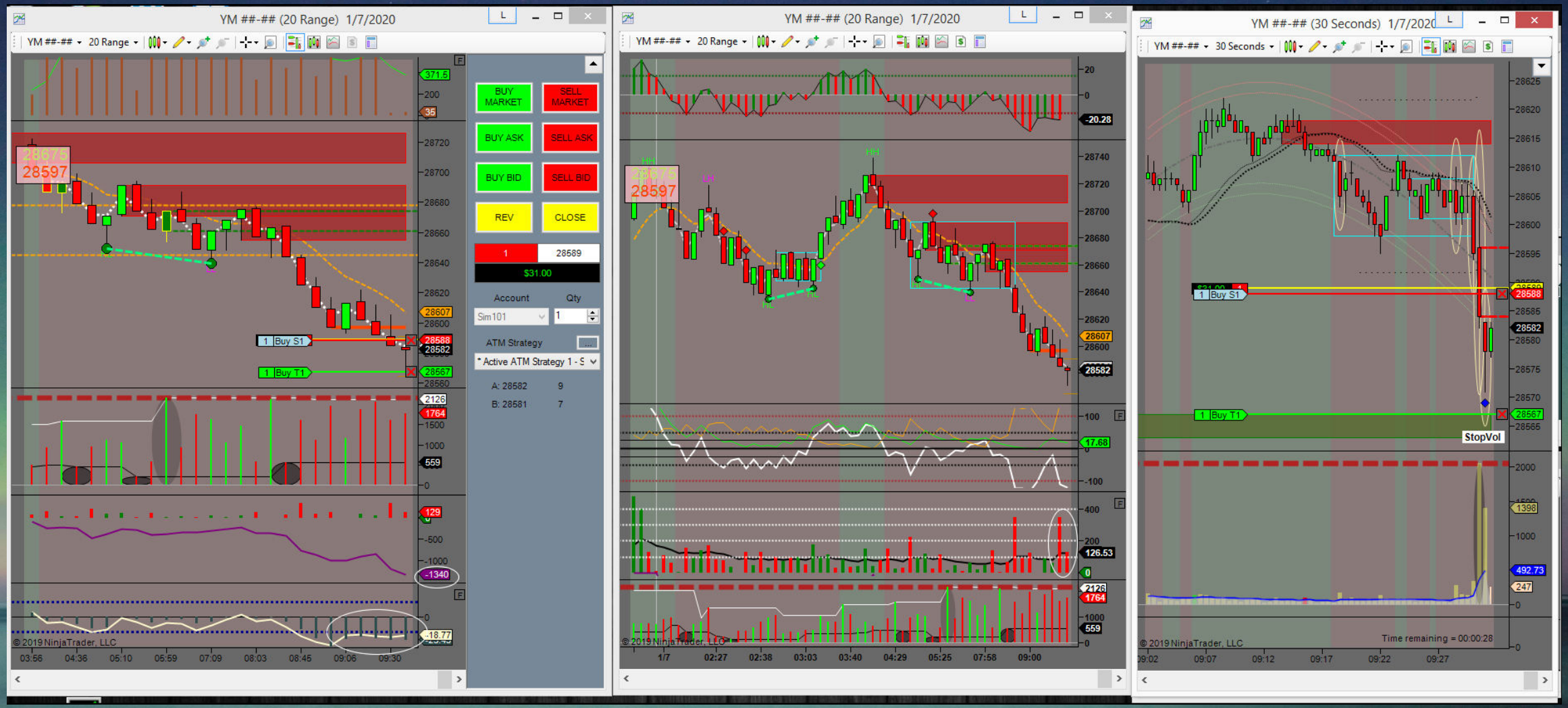
YM ##-## (20 Range) 1/7/2020
OPENING BELL
-healthy opening volume spike
-market breadth negative
-momentum
--volume spike
28597
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28588 2
B: 28587 19
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Effort To Fall
Time remaining = 00:00:08

YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28589
$-24.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28593 3
B: 28592 11
1 Buy S1
1 Buy T1
$-24.00 1
28597
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28597
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/7/2020
YM ##-## 30 Seconds
Effort To Fall
1 Buy S1
1 Buy T1
$-24.00 1
© 2019 NinjaTrader, LLC
Time remaining = 00:00:06


YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28589
$26.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28584 13
B: 28582 13
1 Buy S1
$26.00 1
1 Buy T1
28597
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28597
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/7/2020
YM ##-## 30 Seconds
Effort To Fall
1 Buy S1
$26.00 1
1 Buy T1
© 2019 NinjaTrader, LLC
Time remaining = 00:00:03

YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28589
$76.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28574 11
B: 28573 8
1 Buy S1
1 Buy T1
28597
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28597
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/7/2020
YM ##-## 30 Seconds
Effort To Fall
1 Buy S1
(stop tightened)
1 Buy T1
© 2019 NinjaTrader, LLC
Time remaining = 00:00:12


YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28589
$31.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28582 9
B: 28581 7
1 Buy S1
1 Buy T1
28675
28597
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28675
28597
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/7/2020
YM ##-## 30 Seconds
1 Buy S1
1 Buy T1
StopVol
Time remaining = 00:00:28
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28589
$101.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28569 12
B: 28568 4
1 Buy S1
1 Buy T1
28597
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28597
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/7/2020
YM ##-## 30 Seconds
1 Buy S1
1 Buy T1
StopVol
Time remaining = 00:00:12
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/7/2020
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: 28567 6
B: 28566 9
Target filled
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/7/2020
YM ##-## 30 Seconds
StopVol
Time remaining = 00:00:09
© 2019 NinjaTrader, LLC

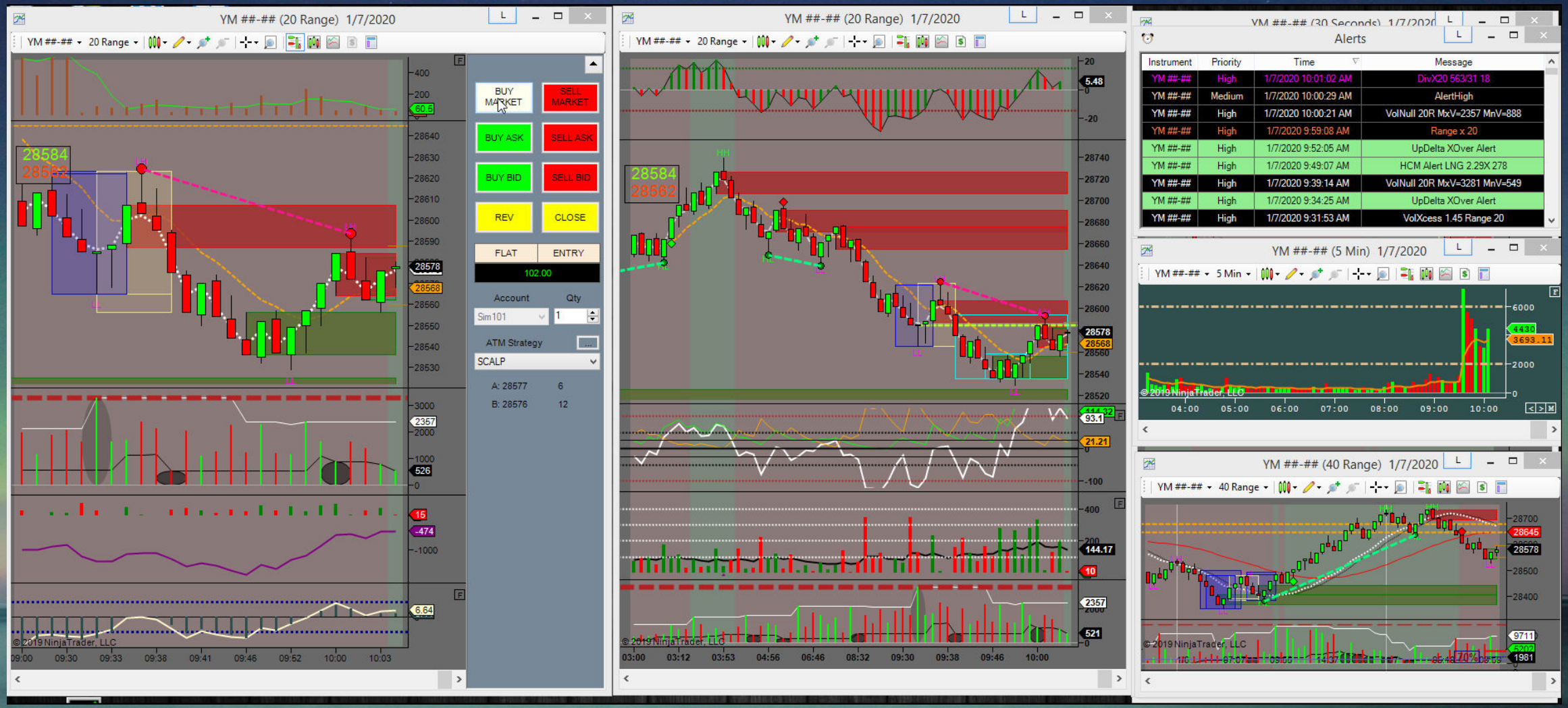
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28587 5
B: 28586 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 9:31:53 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/7/2020 9:30:59 AM AlertHigh
YM ##-## High 1/7/2020 9:30:27 AM HCM Alert SHT 3.25X 347
YM ##-## Medium 1/7/2020 9:29:59 AM AlertHigh
YM ##-## Medium 1/7/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/7/2020 9:18:29 AM AlertHigh
YM ##-## Medium 1/7/2020 9:00:29 AM AlertHigh
YM ##-## High 1/7/2020 9:00:05 AM LaguerreTrig x 40
YM ##-## Medium 1/7/2020 8:51:29 AM AlertHigh
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
two minutes in, healthy market participation)
© 2019 NinjaTrader, LLC
Time remaining = 00:00:04

YM ##-## (20 Range) 1/7/2020
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: 28595 8
B: 28594 7
pullback
(potential re entry)
28607
28585
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 9:34:25 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:31:53 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/7/2020 9:30:59 AM AlertHigh
YM ##-## High 1/7/2020 9:30:27 AM HCM Alert SHT 3.25X 347
YM ##-## Medium 1/7/2020 9:29:59 AM AlertHigh
YM ##-## Medium 1/7/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/7/2020 9:18:29 AM AlertHigh
YM ##-## Medium 1/7/2020 9:00:29 AM AlertHigh
YM ##-## High 1/7/2020 9:00:05 AM LaguerreTrig x 40
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
OSC
airgap

YM ##-## (20 Range) 1/7/2020
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: 28569 5
B: 28568 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 9:39:14 AM VolNull 20R MxV=3281 MnV=549
YM ##-## High 1/7/2020 9:34:25 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:31:53 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/7/2020 9:30:59 AM AlertHigh
YM ##-## High 1/7/2020 9:30:27 AM HCM Alert SHT 3.25X 347
YM ##-## Medium 1/7/2020 9:29:59 AM AlertHigh
YM ##-## Medium 1/7/2020 9:28:29 AM AlertHigh
YM ##-## Medium 1/7/2020 9:18:29 AM AlertHigh
YM ##-## Medium 1/7/2020 9:00:29 AM AlertHigh
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/7/2020
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: 28553 5
B: 28552 6
28607
28536
28553
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28607
28536
28553
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 9:52:05 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:49:07 AM HCM Alert LNG 2.29X 278
YM ##-## High 1/7/2020 9:39:14 AM VolNull 20R MxV=3281 MnV=549
YM ##-## High 1/7/2020 9:34:25 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:31:53 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/7/2020 9:30:59 AM AlertHigh
YM ##-## High 1/7/2020 9:30:27 AM HCM Alert SHT 3.25X 347
YM ##-## Medium 1/7/2020 9:29:59 AM AlertHigh
YM ##-## Medium 1/7/2020 9:28:29 AM AlertHigh
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
28644
28553
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28584
28536
(hard divergence)
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: 28578 9
B: 28577 3
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 10:01:02 AM DivX20 563/31 18
YM ##-## Medium 1/7/2020 10:00:29 AM AlertHigh
YM ##-## High 1/7/2020 10:00:21 AM VolNull 20R MxV=2357 MnV=888
YM ##-## High 1/7/2020 9:59:08 AM Range x 20
YM ##-## High 1/7/2020 9:52:05 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:49:07 AM HCM Alert LNG 2.29X 278
YM ##-## High 1/7/2020 9:39:14 AM VolNull 20R MxV=3281 MnV=549
YM ##-## High 1/7/2020 9:34:25 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:31:53 AM VolXcess 1.45 Range 20
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/7/2020
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: 28577 6
B: 28576 12
28584
28562
28578
28568
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28584
28562
28578
28568
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 10:01:02 AM DivX20 563/31 18
YM ##-## Medium 1/7/2020 10:00:29 AM AlertHigh
YM ##-## High 1/7/2020 10:00:21 AM VolNull 20R MxV=2357 MnV=888
YM ##-## High 1/7/2020 9:59:08 AM Range x 20
YM ##-## High 1/7/2020 9:52:05 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:49:07 AM HCM Alert LNG 2.29X 278
YM ##-## High 1/7/2020 9:39:14 AM VolNull 20R MxV=3281 MnV=549
YM ##-## High 1/7/2020 9:34:25 AM UpDelta XOver Alert
YM ##-## High 1/7/2020 9:31:53 AM VolXcess 1.45 Range 20
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
28645
28578
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
(holding on)
28596
28562
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: 28577 13
B: 28576 5
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 10:19:59 AM DivX5 1121/26 43
YM ##-## High 1/7/2020 10:15:00 AM LaguerreTrig x 20
YM ##-## High 1/7/2020 10:15:00 AM VolXcess 1.45 Range 20
YM ##-## High 1/7/2020 10:14:58 AM Minute x 5
YM ##-## High 1/7/2020 10:09:59 AM DivX5 525/31 16
YM ##-## High 1/7/2020 10:04:26 AM VolNull 20R MxV=2357 MnV=778
YM ##-## High 1/7/2020 10:01:02 AM DivX20 563/31 18
YM ##-## Medium 1/7/2020 10:00:29 AM AlertHigh
YM ##-## High 1/7/2020 10:00:21 AM VolNull 20R MxV=2357 MnV=888
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/7/2020
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: 28576 16
B: 28574 11
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 10:19:59 AM DivX5 1121/26 43
YM ##-## High 1/7/2020 10:15:00 AM LaguerreTrig x 20
YM ##-## High 1/7/2020 10:15:00 AM VolXcess 1.45 Range 20
YM ##-## High 1/7/2020 10:14:58 AM Minute x 5
YM ##-## High 1/7/2020 10:09:59 AM DivX5 525/31 16
YM ##-## High 1/7/2020 10:04:26 AM VolNull 20R MxV=2357 MnV=778
YM ##-## High 1/7/2020 10:01:02 AM DivX20 563/31 18
YM ##-## Medium 1/7/2020 10:00:29 AM AlertHigh
YM ##-## High 1/7/2020 10:00:21 AM VolNull 20R MxV=2357 MnV=888
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28585
28556
HL
DB
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: 28587 9
B: 28585 15
(back to neutral market breadth)
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 10:34:59 AM Divergence Canceled x 5
YM ##-## High 1/7/2020 10:31:53 AM Divergence x 40
YM ##-## High 1/7/2020 10:31:06 AM VolNull 40R MxV=10651 MnV=1498
YM ##-## Medium 1/7/2020 10:30:29 AM AlertHigh
YM ##-## High 1/7/2020 10:30:21 AM VolNull 20R MxV=4481 MnV=406
YM ##-## High 1/7/2020 10:30:02 AM LaguerreTrig x 20
YM ##-## High 1/7/2020 10:19:59 AM DivX5 1121/26 43
YM ##-## High 1/7/2020 10:15:00 AM LaguerreTrig x 20
YM ##-## High 1/7/2020 10:15:00 AM VolXcess 1.45 Range 20
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/7/2020
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: 28638 11
B: 28637 4
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 11:24:24 AM VolXcess 1.45 Range 20
YM ##-## High 1/7/2020 11:02:37 AM Range x 40
YM ##-## High 1/7/2020 11:01:34 AM HCM Alert LNG 2.32X 364
YM ##-## High 1/7/2020 10:58:18 AM Divergence Canceled x 40
YM ##-## High 1/7/2020 10:34:59 AM Divergence Canceled x 5
YM ##-## High 1/7/2020 10:31:53 AM Divergence x 40
YM ##-## High 1/7/2020 10:31:06 AM VolNull 40R MxV=10651 MnV=1498
YM ##-## Medium 1/7/2020 10:30:29 AM AlertHigh
YM ##-## High 1/7/2020 10:30:21 AM VolNull 20R MxV=4481 MnV=406
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
100.00% (28739)
0.00% (28551)

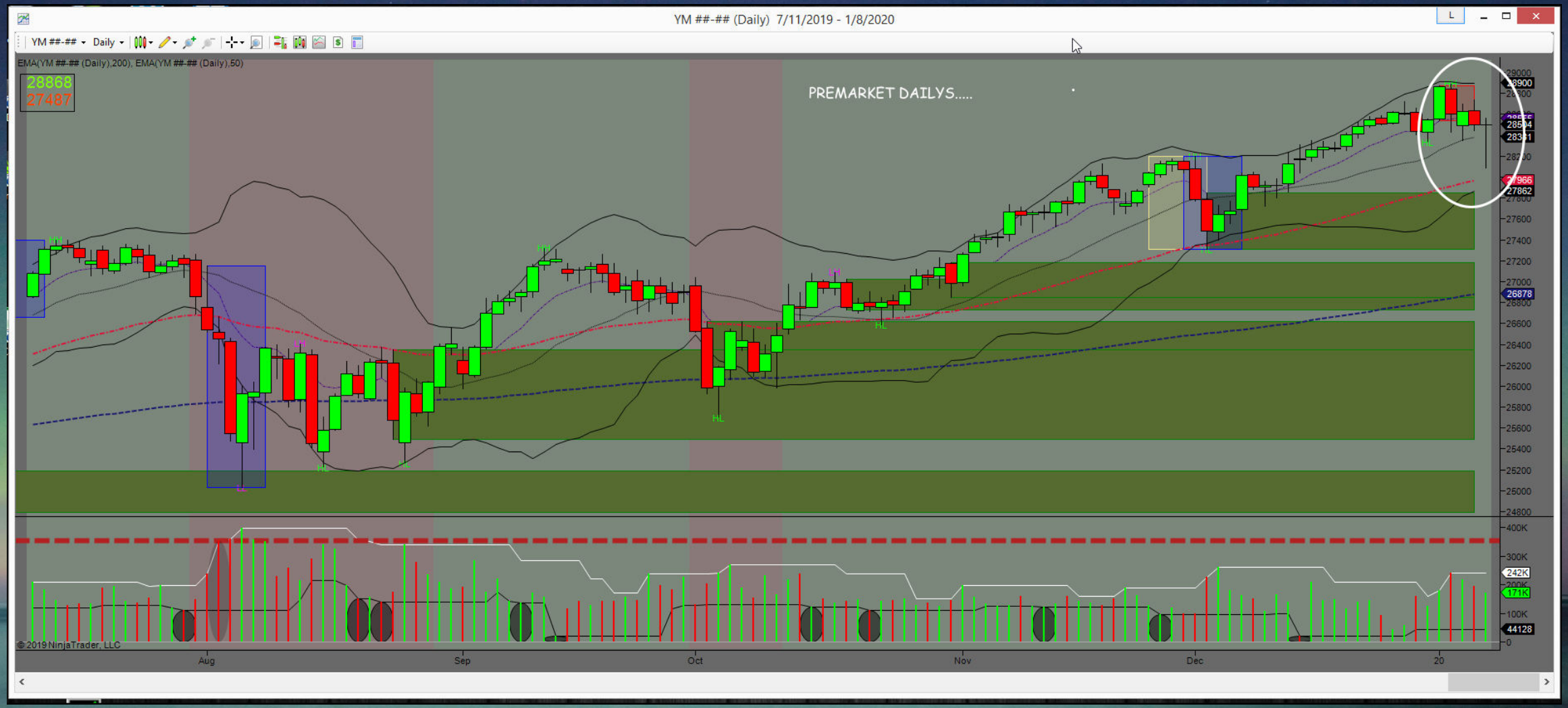
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28643
28556
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28613 6
B: 28612 15
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 11:34:25 AM Divergence x 40
YM ##-## High 1/7/2020 11:34:12 AM Range x 20
YM ##-## High 1/7/2020 11:24:24 AM VolXcess 1.45 Range 20
YM ##-## High 1/7/2020 11:02:37 AM Range x 40
YM ##-## High 1/7/2020 11:01:34 AM HCM Alert LNG 2.32X 364
YM ##-## High 1/7/2020 10:58:18 AM Divergence Canceled x 40
YM ##-## High 1/7/2020 10:34:59 AM Divergence Canceled x 5
YM ##-## High 1/7/2020 10:31:53 AM Divergence x 40
YM ##-## High 1/7/2020 10:31:06 AM VolNull 40R MxV=10651 MnV=1498
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
100.00% (28739)
0.00% (28613)

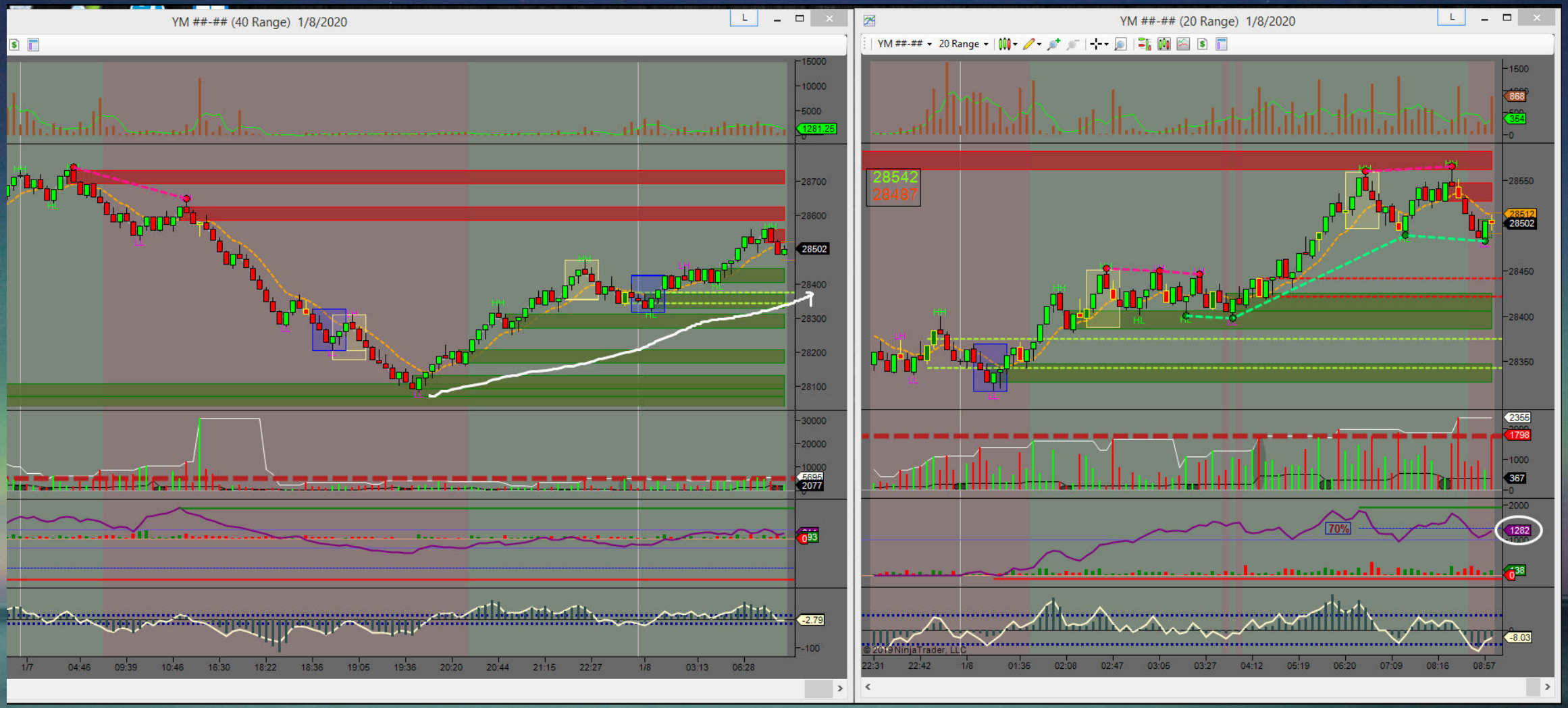
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28572 14
B: 28570 22
28643
28556
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
0.00% (28648)
100.00% (28529)
28643
28556
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 11:49:59 AM DivX5 154/16 9
YM ##-## Medium 1/7/2020 11:49:29 AM AlertHigh
YM ##-## High 1/7/2020 11:37:37 AM DwnDelta XOver Alert
YM ##-## High 1/7/2020 11:34:25 AM Divergence x 40
YM ##-## High 1/7/2020 11:34:12 AM Range x 20
YM ##-## High 1/7/2020 11:24:24 AM VolXcess 1.45 Range 20
YM ##-## High 1/7/2020 11:02:37 AM Range x 40
YM ##-## High 1/7/2020 11:01:34 AM HCM Alert LNG 2.32X 364
YM ##-## High 1/7/2020 10:58:18 AM Divergence Canceled x 40
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
100.00% (28739)
© 2019 NinjaTrader, LLC

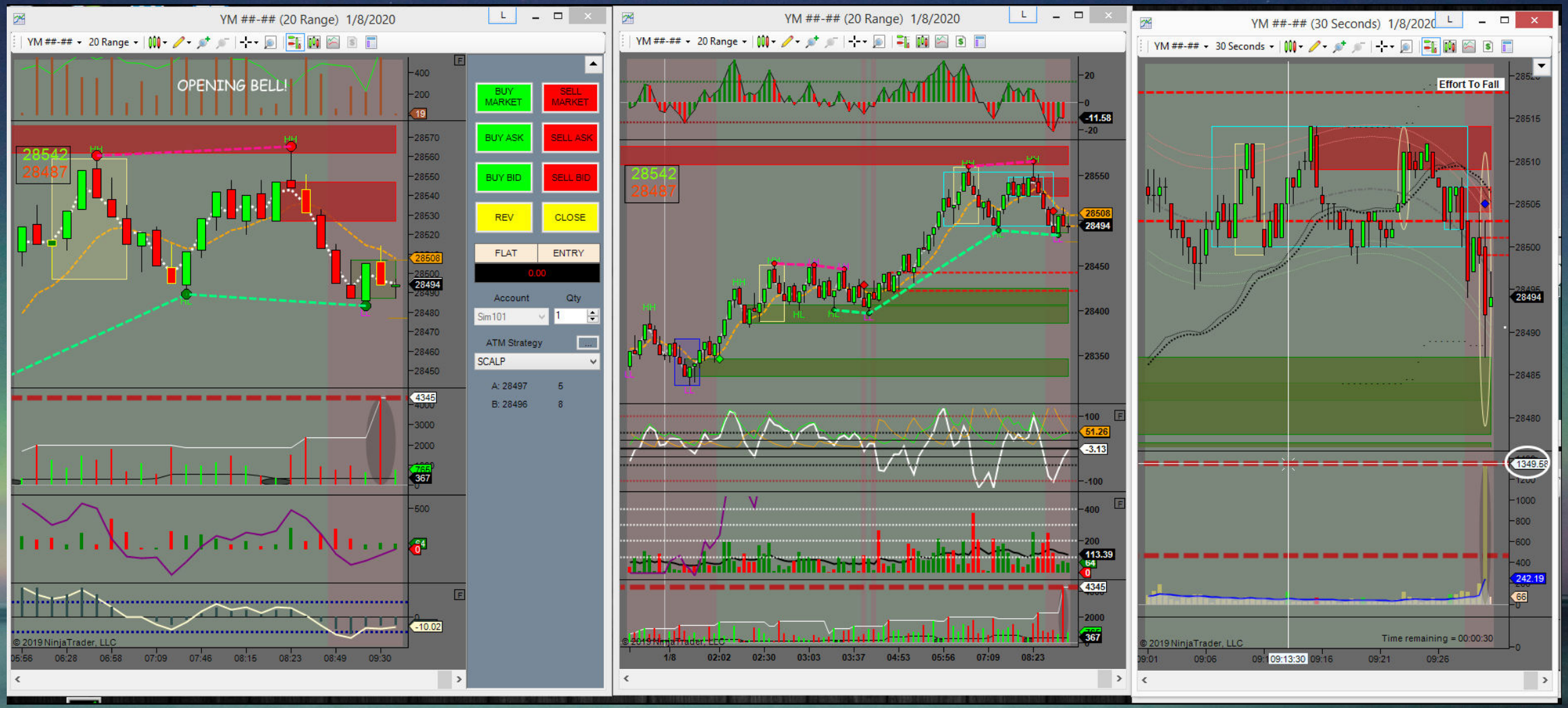
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28546 14
B: 28545 9
28555
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## (30 Seconds) 1/7/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/7/2020 12:10:59 PM AlertHigh
YM ##-## High 1/7/2020 11:54:59 AM Divergence Canceled x 5
YM ##-## High 1/7/2020 11:49:59 AM DivX5 154/16 9
YM ##-## Medium 1/7/2020 11:49:29 AM AlertHigh
YM ##-## High 1/7/2020 11:37:37 AM DwnDelta XOver Alert
YM ##-## High 1/7/2020 11:34:25 AM Divergence x 40
YM ##-## High 1/7/2020 11:34:12 AM Range x 20
YM ##-## High 1/7/2020 11:24:24 AM VolXcess 1.45 Range 20
YM ##-## High 1/7/2020 11:02:37 AM Range x 40
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
100.00% (28739)
0.00% (28545)

YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28582
28549
0.00% (28600)
100.00% (28539)
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: 28563 2
B: 28562 11
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
28582
28549
0.00% (28600)
100.00% (28539)
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 3:41:53 PM Minute x 5
YM ##-## High 1/7/2020 3:41:19 PM Range x 20
YM ##-## High 1/7/2020 3:39:48 PM DivX20 43/24 1
YM ##-## High 1/7/2020 3:39:48 PM DwnDelta XOver Alert
YM ##-## High 1/7/2020 3:39:48 PM VolXcess Range 20
YM ##-## High 1/7/2020 3:11:00 PM UpDelta XOver Alert
YM ##-## High 1/7/2020 3:00:44 PM VolXcess 1.45 Range 40
YM ##-## Medium 1/7/2020 3:00:30 PM AlertHigh
YM ##-## High 1/7/2020 2:56:05 PM Divergence Canceled x 20
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
100.00% (28739)
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/7/2020
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: 28523 1
B: 28522 6
0.00% (28600)
100.00% (28539)
28549
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/7/2020
YM ##-## 20 Range
0.00% (28600)
28549
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/7/2020 4:05:00 PM VolNull 20R MxV=5317 MnV=704
YM ##-## High 1/7/2020 4:00:19 PM VolXcess Range 20
YM ##-## Medium 1/7/2020 3:59:59 PM AlertHigh
YM ##-## Medium 1/7/2020 3:50:29 PM AlertHigh
YM ##-## High 1/7/2020 3:41:53 PM Minute x 5
YM ##-## High 1/7/2020 3:41:19 PM Range x 20
YM ##-## High 1/7/2020 3:39:48 PM DivX20 43/24 1
YM ##-## High 1/7/2020 3:39:48 PM DwnDelta XOver Alert
YM ##-## High 1/7/2020 3:39:48 PM VolXcess Range 20
YM ##-## (5 Min) 1/7/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/7/2020
YM ##-## 40 Range
100.00% (28739)
© 2019 NinjaTrader, LLC


YM ##-## (Daily) 7/11/2019 - 1/8/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
28868
27487
PREMARKET DAILYS.....
28900
28504
28391
27966
27862
26878
© 2019 NinjaTrader, LLC
Aug
Sep
Oct
Nov
Dec
20
400K
300K
242K
171K
100K
44128


YM ##-## (40 Range) 1/8/2020
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28542
28487
28502
28512
70%
1282
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
OPENING BELL!
28542
28487
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: 28497 5
B: 28496 8
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28542
28487
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
Effort To Fall
© 2019 NinjaTrader, LLC
Time remaining = 00:00:30

YM ##-## (20 Range) 1/8/2020
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
YM ##-## (5 Min) 1/8/2020
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: 28519 5
B: 28518 4
two minutes in, healthy market participation.....
© 2019 NinjaTrader, LLC
Time remaining = 00:00:30

YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
YM ##-## (5 Min) 1/8/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
Sim101
ATM Strategy
SCALP
A: 28524 3
B: 28523 3
pushing up, careful, borderline.....
© 2019 NinjaTrader, LLC
Time remaining = 00:00:27

YM ##-## (20 Range) 1/8/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
*average directional index is scaled by spread between fast-slow emas
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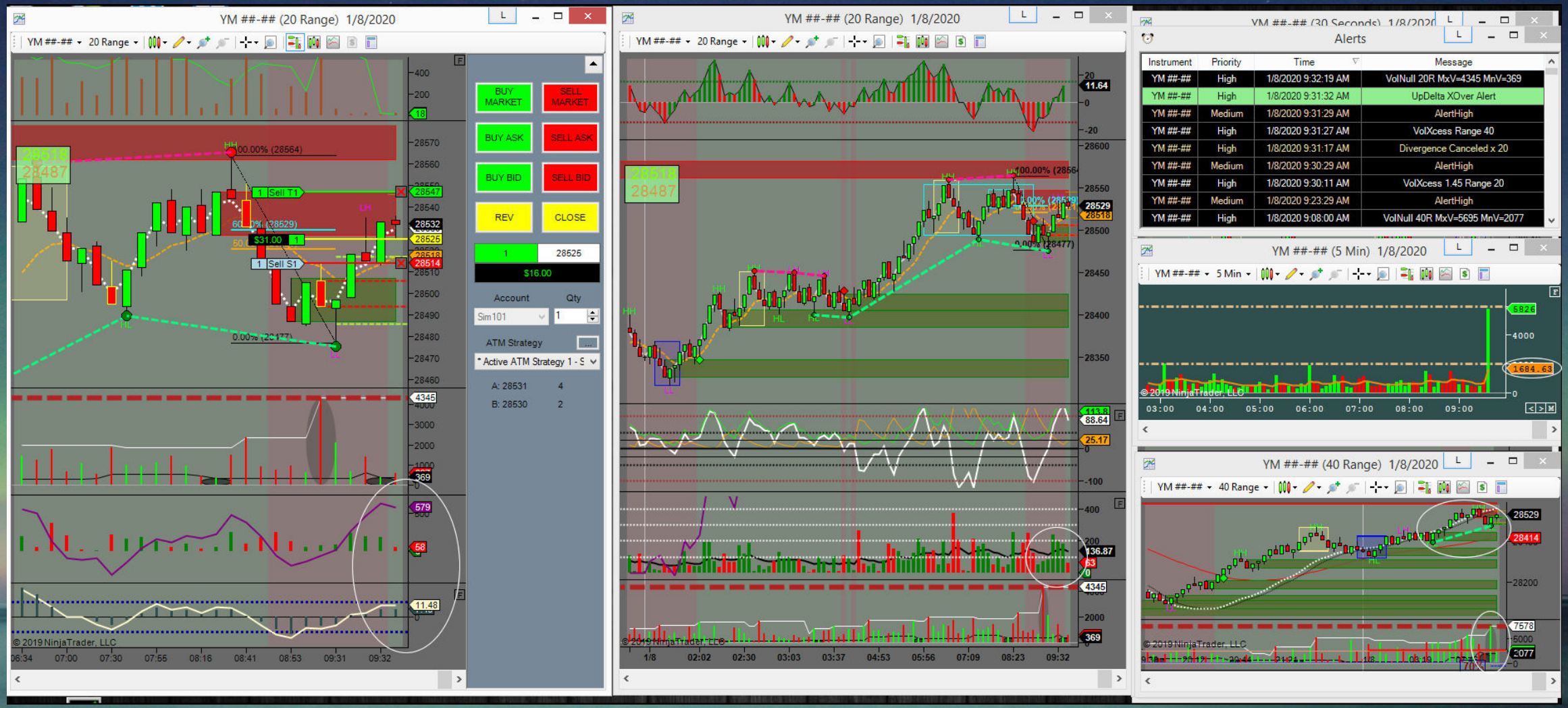
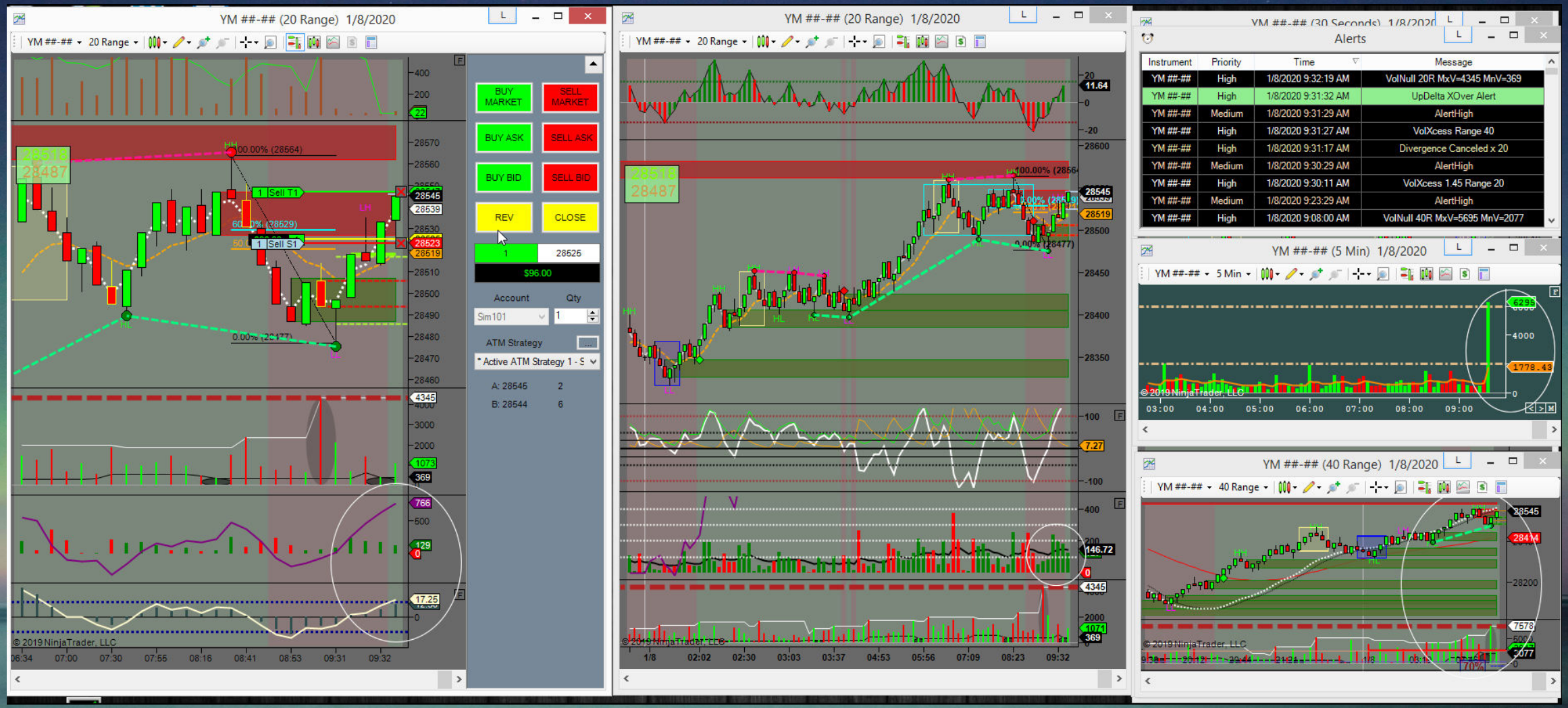
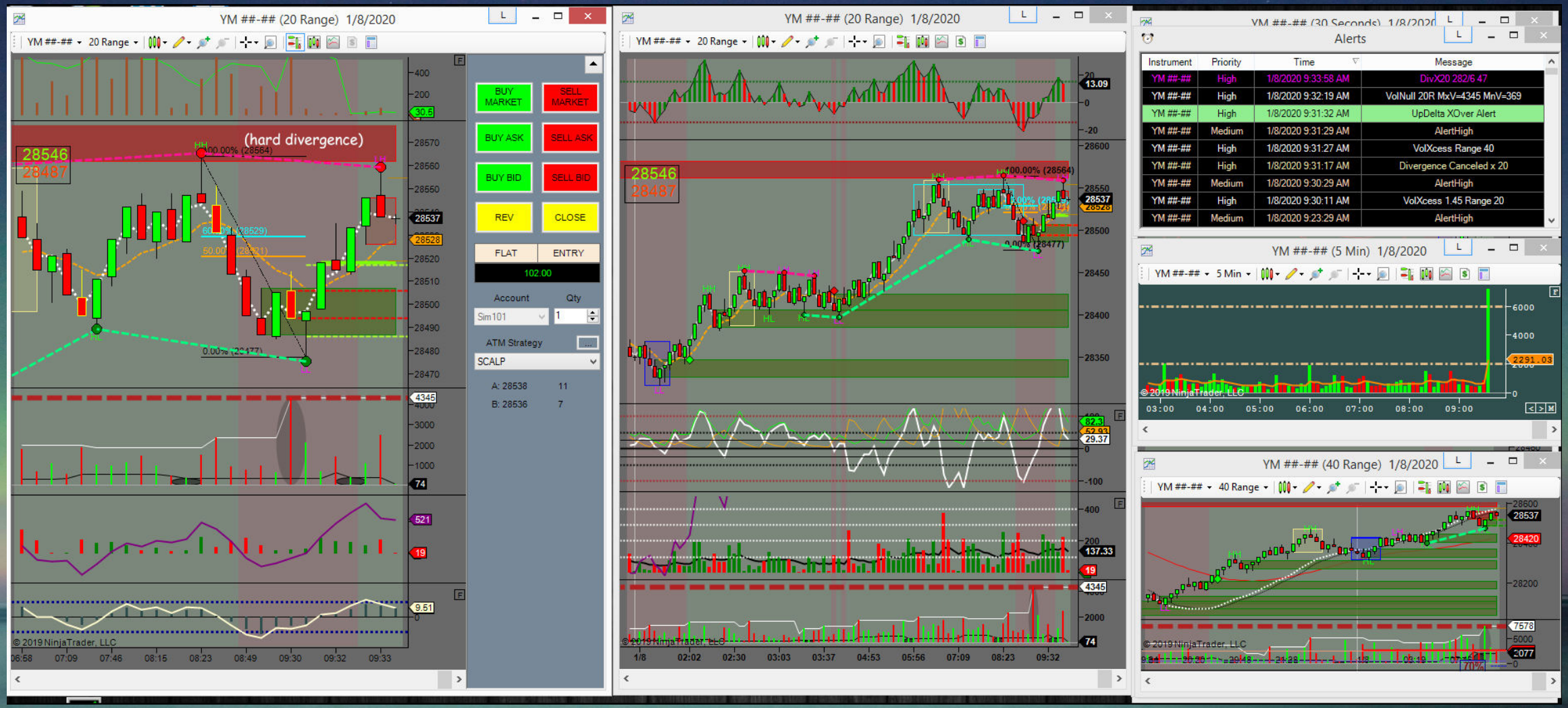
(macd)
-steady flow contracts
-market breadth after rest is
someehat neutral but pulling up
=momentum on the cusp
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## High 1/8/2020 9:31:17 AM Divergence Canceled x 20
YM ##-## Medium 1/8/2020 9:30:29 AM AlertHigh
YM ##-## High 1/8/2020 9:30:11 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/8/2020 9:23:29 AM AlertHigh
YM ##-## High 1/8/2020 9:08:00 AM VolNull 40R MxV=5695 MnV=2077
YM ##-## High 1/8/2020 8:57:12 AM DivX20 118/6 19
YM ##-## (5 Min) 1/8/2020
Time remaining = 00:00:22


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28525
$16.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28531 4
B: 28530 2
Sell T1
Sell S1
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/202
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## High 1/8/2020 9:31:17 AM Divergence Canceled x 20
YM ##-## Medium 1/8/2020 9:30:29 AM AlertHigh
YM ##-## High 1/8/2020 9:30:11 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/8/2020 9:23:29 AM AlertHigh
YM ##-## High 1/8/2020 9:08:00 AM VolNull 40R MxV=5695 MnV=2077
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28525
$96.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28545 2
B: 28544 6
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## High 1/8/2020 9:31:17 AM Divergence Canceled x 20
YM ##-## Medium 1/8/2020 9:30:29 AM AlertHigh
YM ##-## High 1/8/2020 9:30:11 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/8/2020 9:23:29 AM AlertHigh
YM ##-## High 1/8/2020 9:08:00 AM VolNull 40R MxV=5695 MnV=2077
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/8/2020
target filled.....
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: 28549 7
B: 28548 1
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## High 1/8/2020 9:31:17 AM Divergence Canceled x 20
YM ##-## Medium 1/8/2020 9:30:29 AM AlertHigh
YM ##-## High 1/8/2020 9:30:11 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/8/2020 9:23:29 AM AlertHigh
YM ##-## High 1/8/2020 9:08:00 AM VolNull 40R MxV=5695 MnV=2077
YM ##-## (5 Min) 1/8/2020
YM ##-## (40 Range) 1/8/2020


YM ##-## (20 Range) 1/8/2020
(hard divergence)
28546
28487
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: 28538 11
B: 28536 7
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## High 1/8/2020 9:31:17 AM Divergence Canceled x 20
YM ##-## Medium 1/8/2020 9:30:29 AM AlertHigh
YM ##-## High 1/8/2020 9:30:11 AM VolXcess 1.45 Range 20
YM ##-## Medium 1/8/2020 9:23:29 AM AlertHigh
YM ##-## (5 Min) 1/8/2020
YM ##-## (40 Range) 1/8/2020

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28546
28528
100.00% (28564)
60.00% (28529)
60.00% (28521)
0.00% (28477)
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: 28543 8
B: 28542 2
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28546
28528
100.00% (28564)
0.00% (28477)
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 9:34:59 AM DivX5 208/8 26
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## High 1/8/2020 9:31:17 AM Divergence Canceled x 20
YM ##-## Medium 1/8/2020 9:30:29 AM AlertHigh
YM ##-## High 1/8/2020 9:30:11 AM VolXcess 1.45 Range 20
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/8/2020
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: 28566 10
B: 28564 14
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/8/2020 9:34:59 AM DivX5 208/8 26
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## High 1/8/2020 9:31:17 AM Divergence Canceled x 20
YM ##-## Medium 1/8/2020 9:30:29 AM AlertHigh
YM ##-## High 1/8/2020 9:30:11 AM VolXcess 1.45 Range 20
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/8/2020
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: 28569 18
B: 28568 8
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YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## High 1/8/2020 9:34:59 AM DivX5 208/8 26
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/8/2020
breakout risky borderline.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (20 Range) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## High 1/8/2020 9:34:59 AM DivX5 208/8 26
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 9:31:29 AM AlertHigh
YM ##-## High 1/8/2020 9:31:27 AM VolXcess Range 40
YM ##-## (5 Min) 1/8/2020
YM ##-## (40 Range) 1/8/2020
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YM ##-## (20 Range) 1/8/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
momentum
price action
contracts
volume
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## High 1/8/2020 9:34:59 AM DivX5 208/8 26
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## High 1/8/2020 9:32:19 AM VolNull 20R MxV=4345 MnV=369
YM ##-## High 1/8/2020 9:31:32 AM UpDelta XOver Alert
YM ##-## (5 Min) 1/8/2020
YM ##-## (40 Range) 1/8/2020
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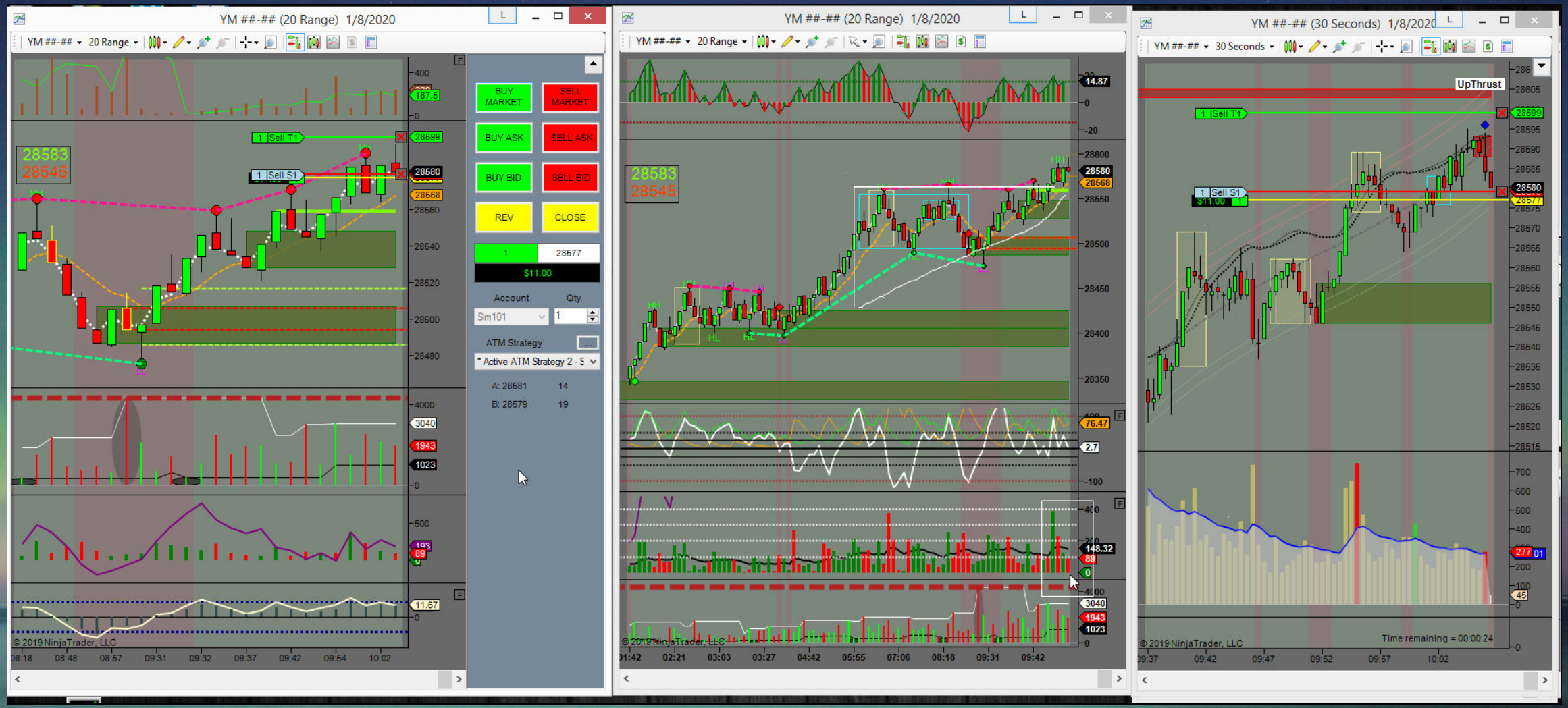
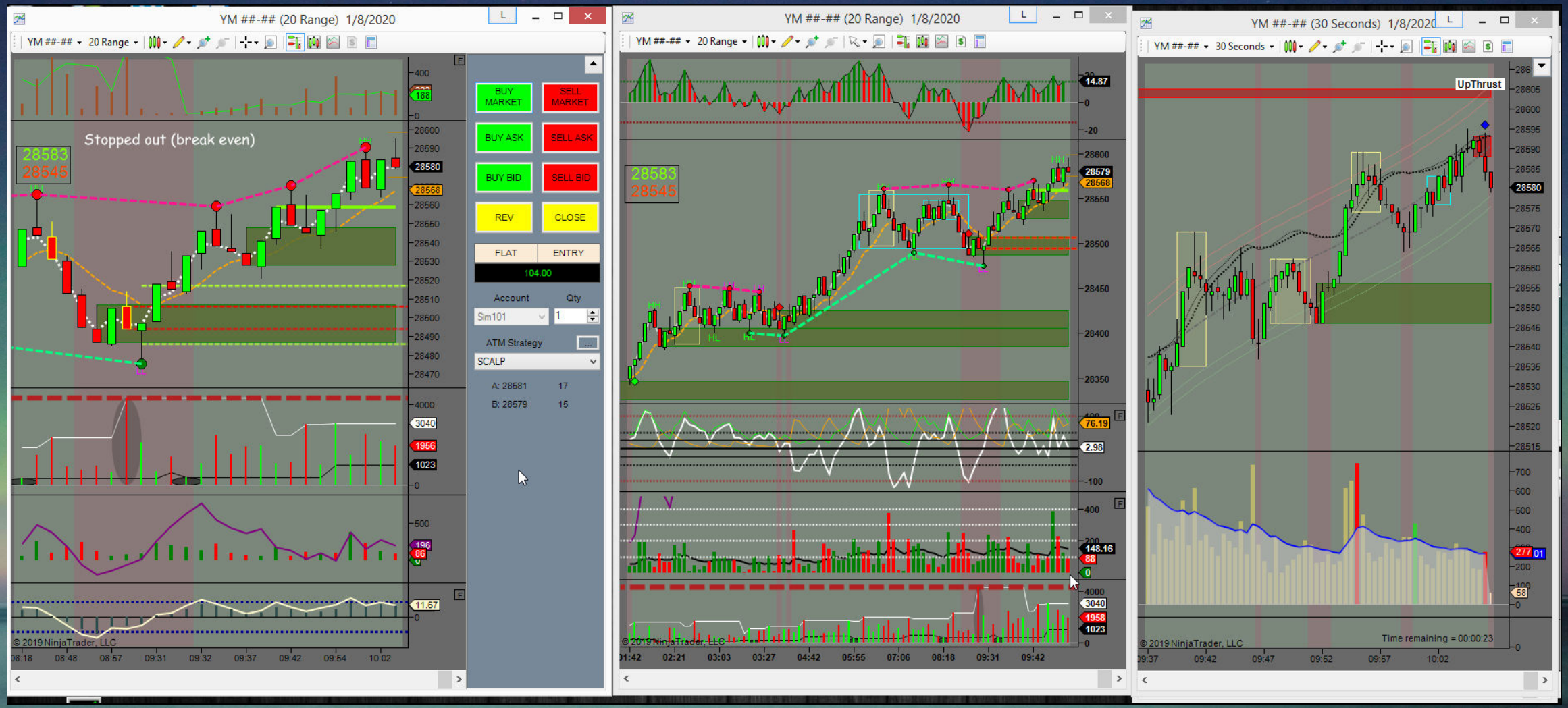
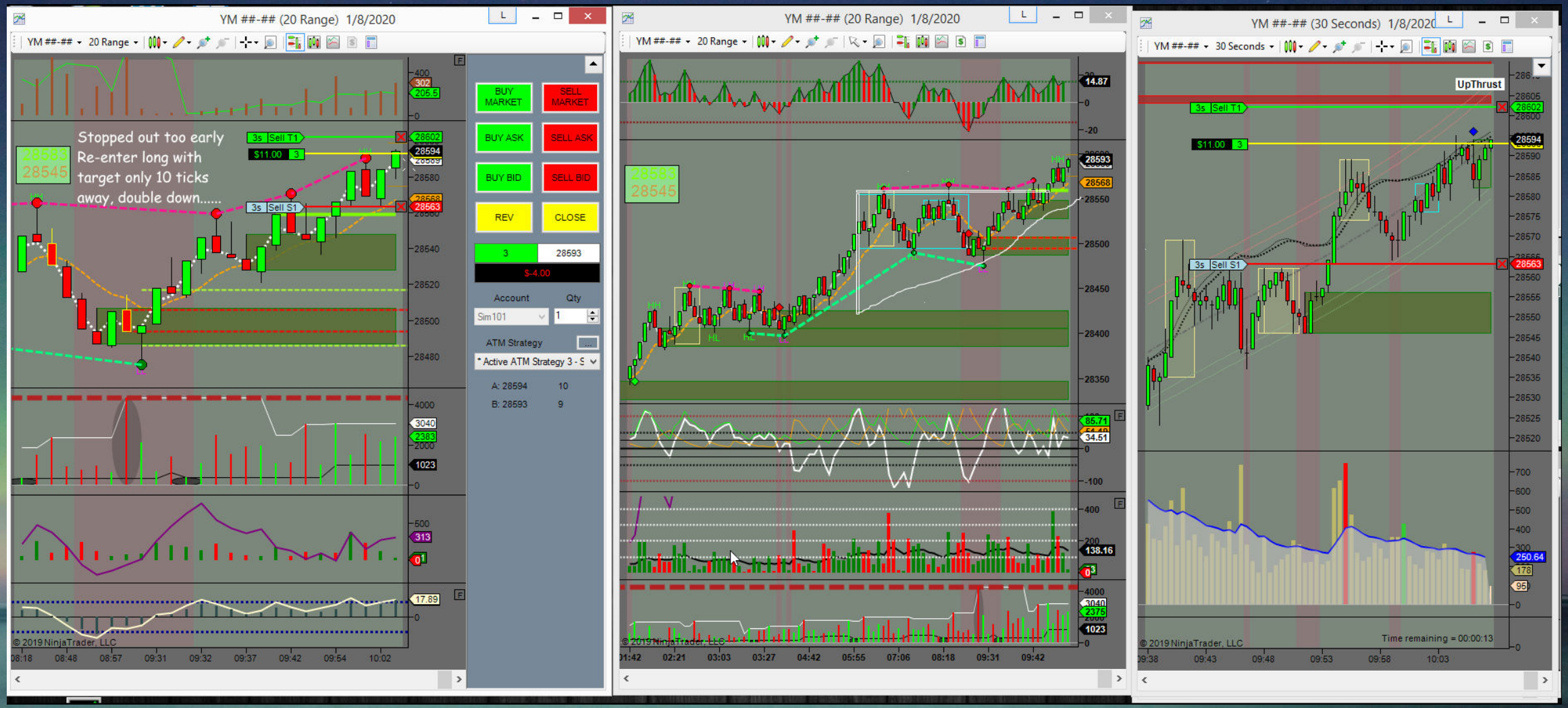
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28570 15
B: 28568 13
1 Sell T1
1 Sell S1
$-44.00
28583
28545
No Supply
(supply-side coming in.....)
caution.....
Time remaining = 00:00:17
© 2019 NinjaTrader, LLC

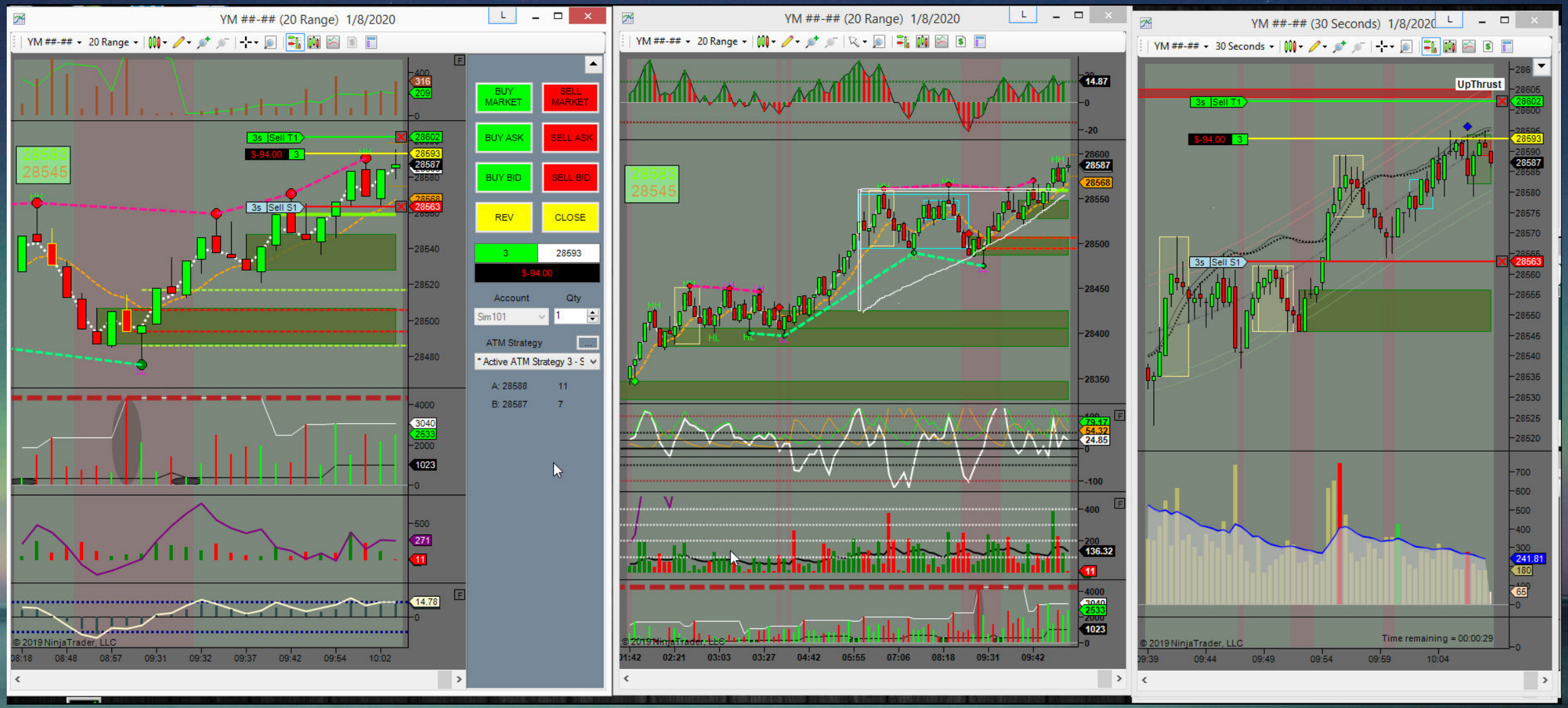
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
1 Sell T1
$16.00 1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28577
$16.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28581 7
B: 28580 12
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
1 Sell T1
$16.00 1
1 Sell S1
Strength2 Returning
Time remaining = 00:00:06
© 2019 NinjaTrader, LLC

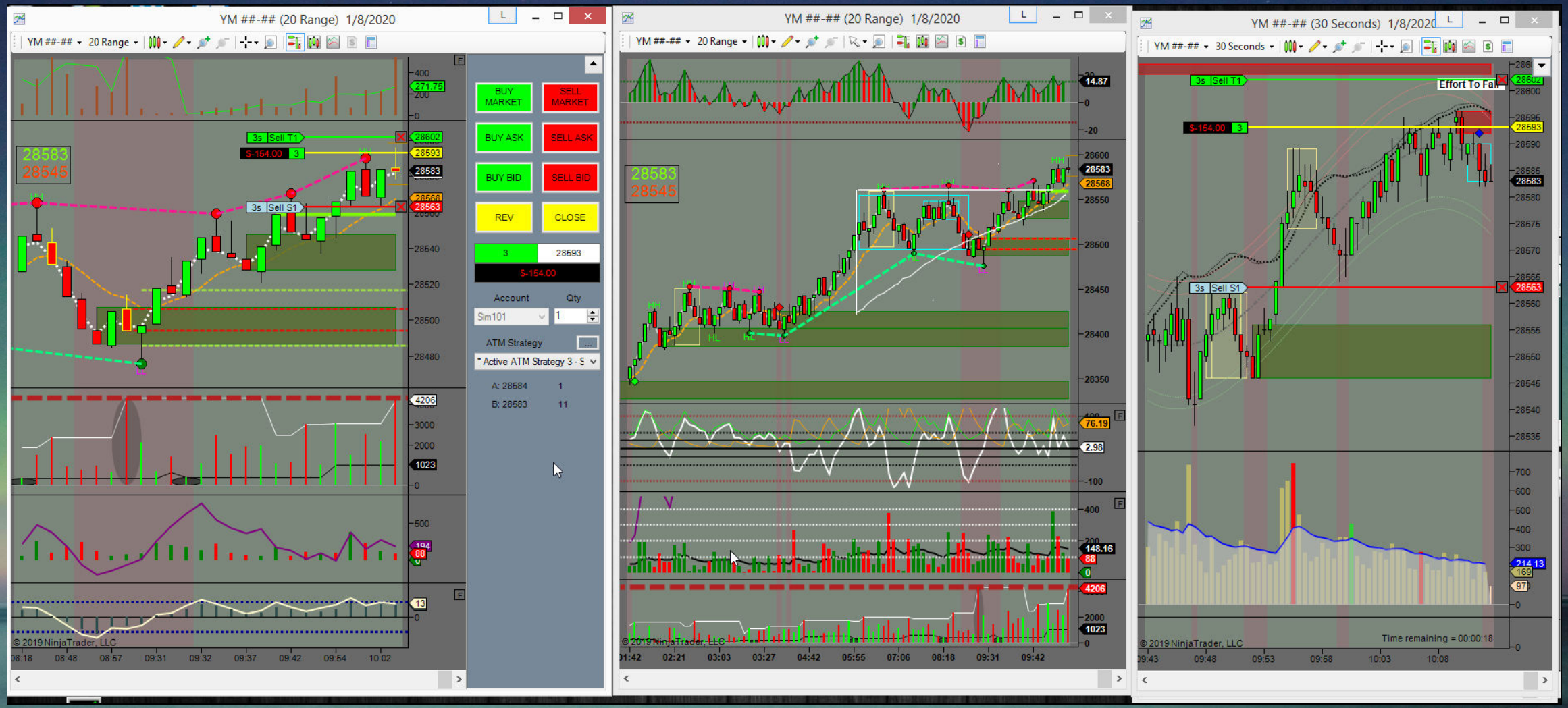
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
(within 4 ticks.....)
tighten stop
1 Sell T1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28577
$76.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28595 19
B: 28593 16
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
Weakness
1 Sell T1
1 Sell S1
© 2019 NinjaTrader, LLC
Time remaining = 00:00:04


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
1 Sell T1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28577
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28581 14
B: 28579 19
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
UpThrust
Time remaining = 00:00:24

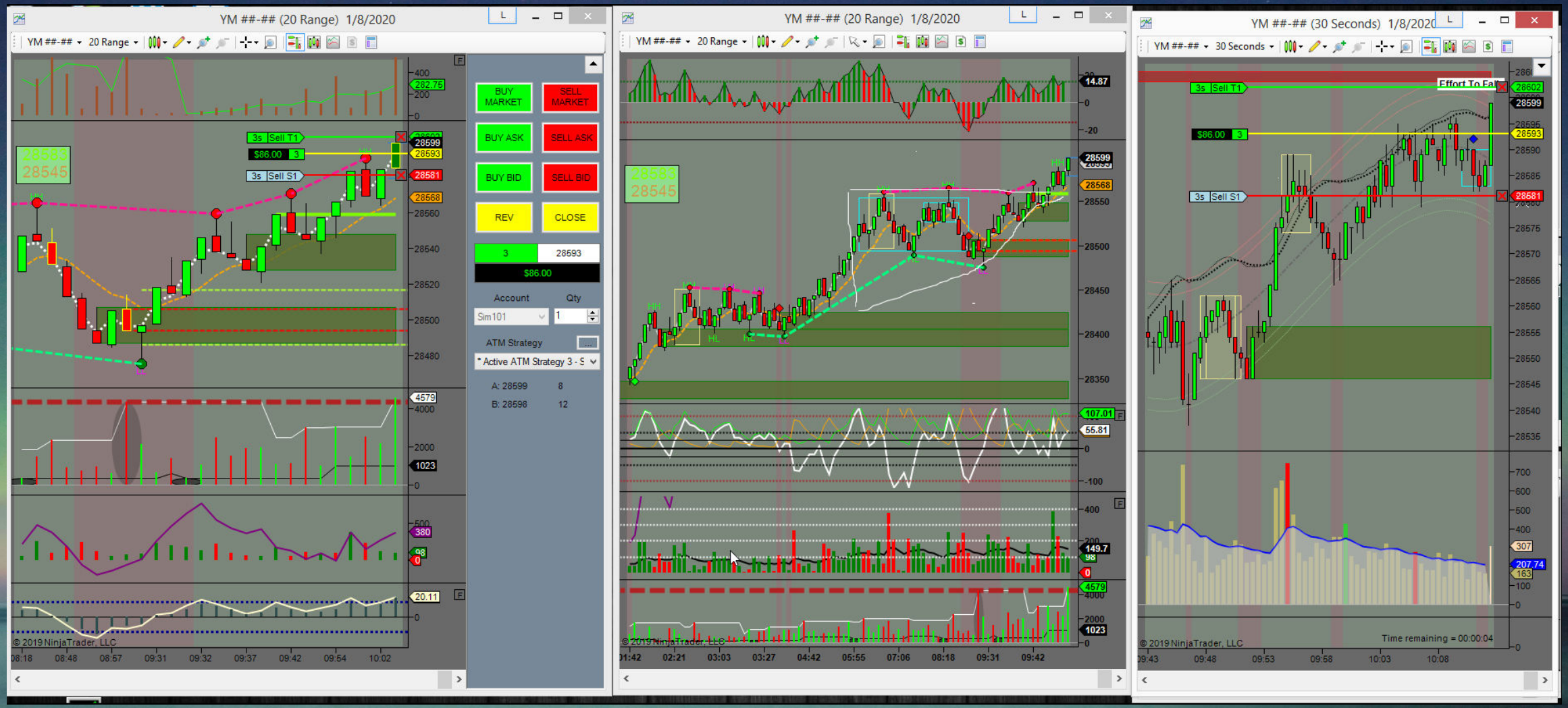

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
Stopped out (break even)
28583
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
104.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28581 17
B: 28579 15
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
UpThrust
Time remaining = 00:00:23
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
Stopped out too early
Re-enter long with
target only 10 ticks
away, double down.....
28583
28545
3s Sell T1
$11.00 3
3s Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
28593
$-4.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28594 10
B: 28593 9
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
UpThrust
3s Sell T1
$11.00 3
3s Sell S1
© 2019 NinjaTrader, LLC
Time remaining = 00:00:13


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
3s Sell T1
$-94.00 3
3s Sell S1
28583
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
28593
$-94.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28588 11
B: 28587 7
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
UpThrust
3s Sell T1
$-94.00 3
3s Sell S1
© 2019 NinjaTrader, LLC
Time remaining = 00:00:29


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
3s Sell T1
$-154.00 3
3s Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
28593
$-154.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28584 1
B: 28583 11
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28583
28545
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
3s Sell T1
Effort To Fal
$-154.00 3
3s Sell S1
© 2019 NinjaTrader, LLC
Time remaining = 00:00:18

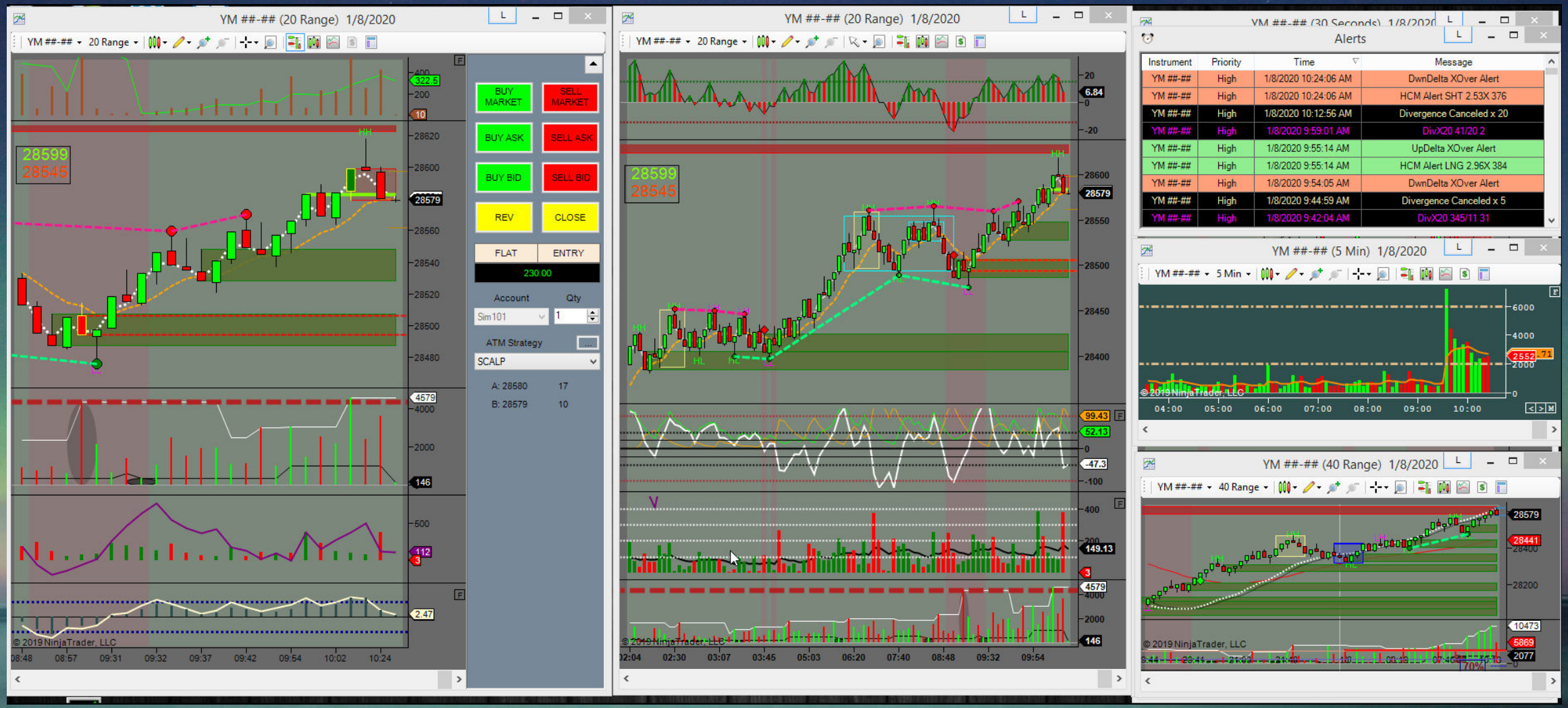
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
3s Sell T1
$26.00 3
3s Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
28593
$26.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28595 6
B: 28594 12
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
3s Sell T1
$26.00 3
3s Sell S1
Time remaining = 00:00:11
© 2019 NinjaTrader, LLC

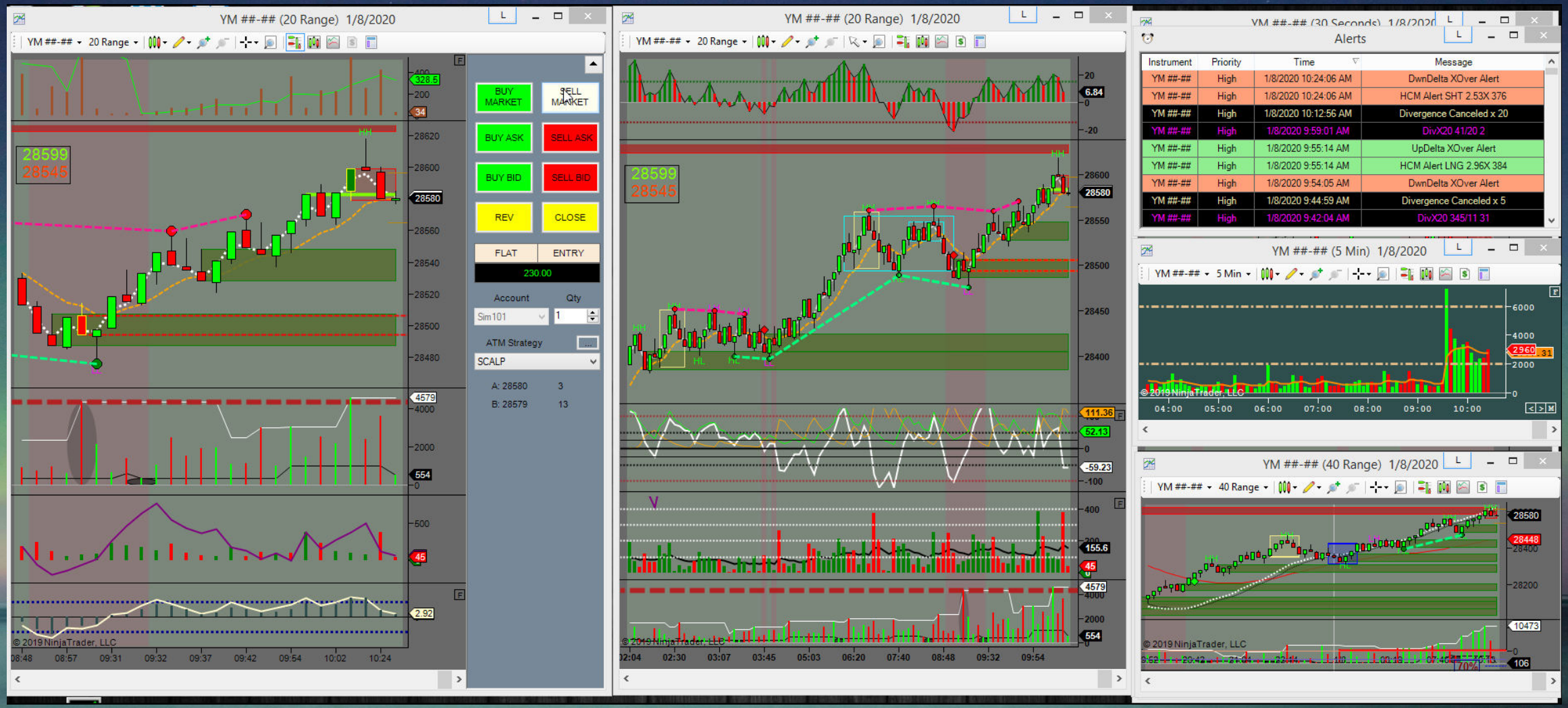

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
3s Sell T1
$86.00 3
3s Sell S1
28583
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
3
28593
$86.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28599 8
B: 28598 12
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
Effort To Fall
Time remaining = 00:00:04

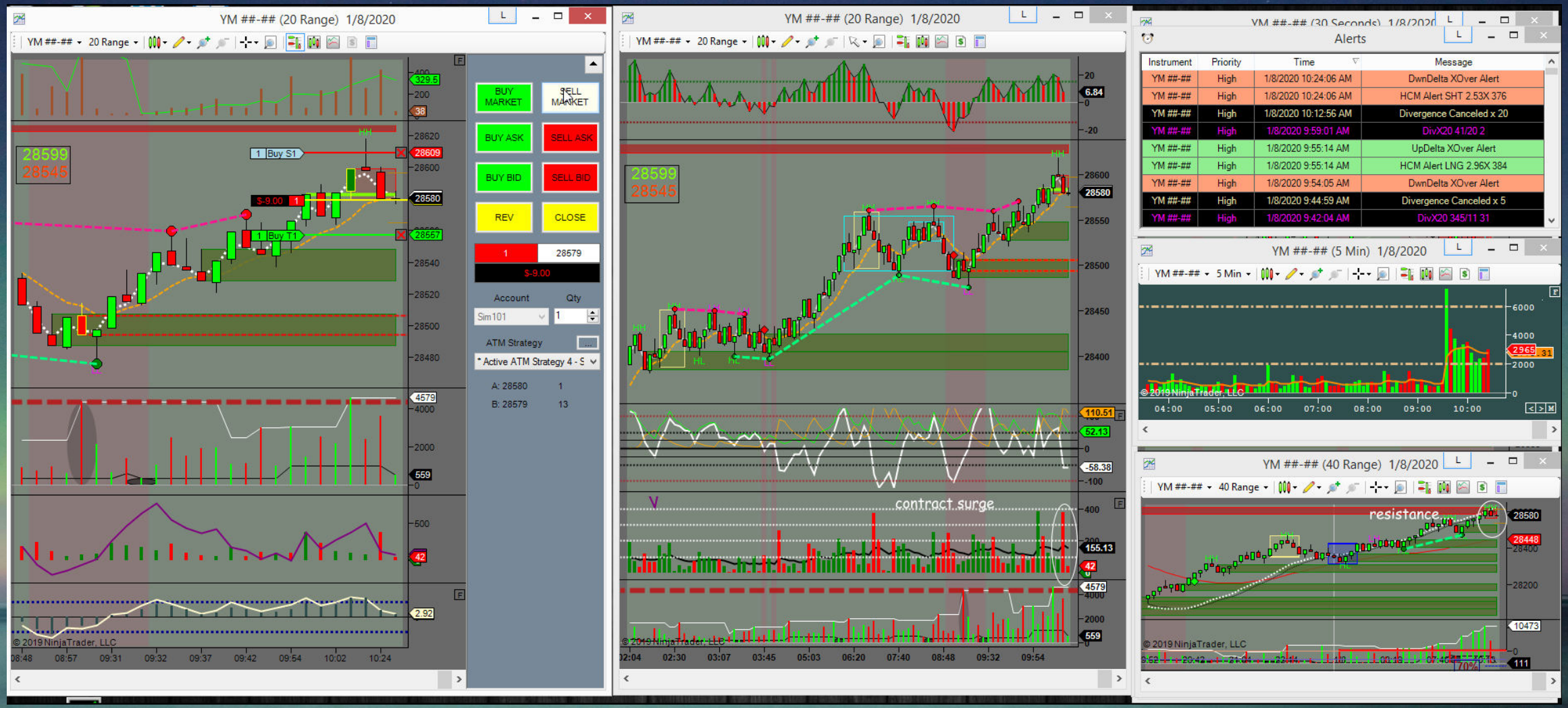
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
target filled.
28583
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
230.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28604 18
B: 28603 11
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
YM ##-## (30 Seconds) 1/8/2020
YM ##-## 30 Seconds
Effort To Fall
Time remaining = 00:00:03
© 2019 NinjaTrader, LLC

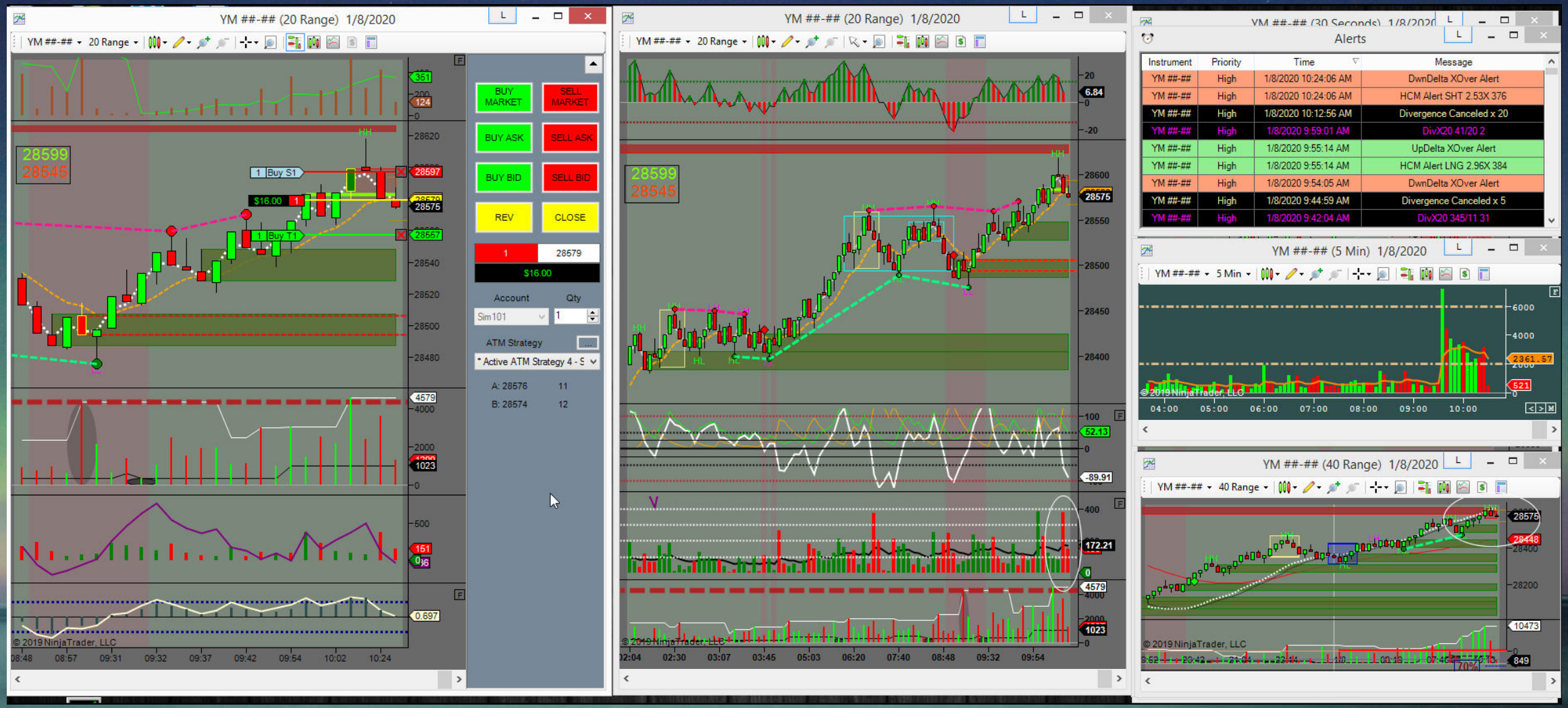
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
230.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28616 19
B: 28614 16
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## High 1/8/2020 9:34:59 AM DivX5 208/8 26
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

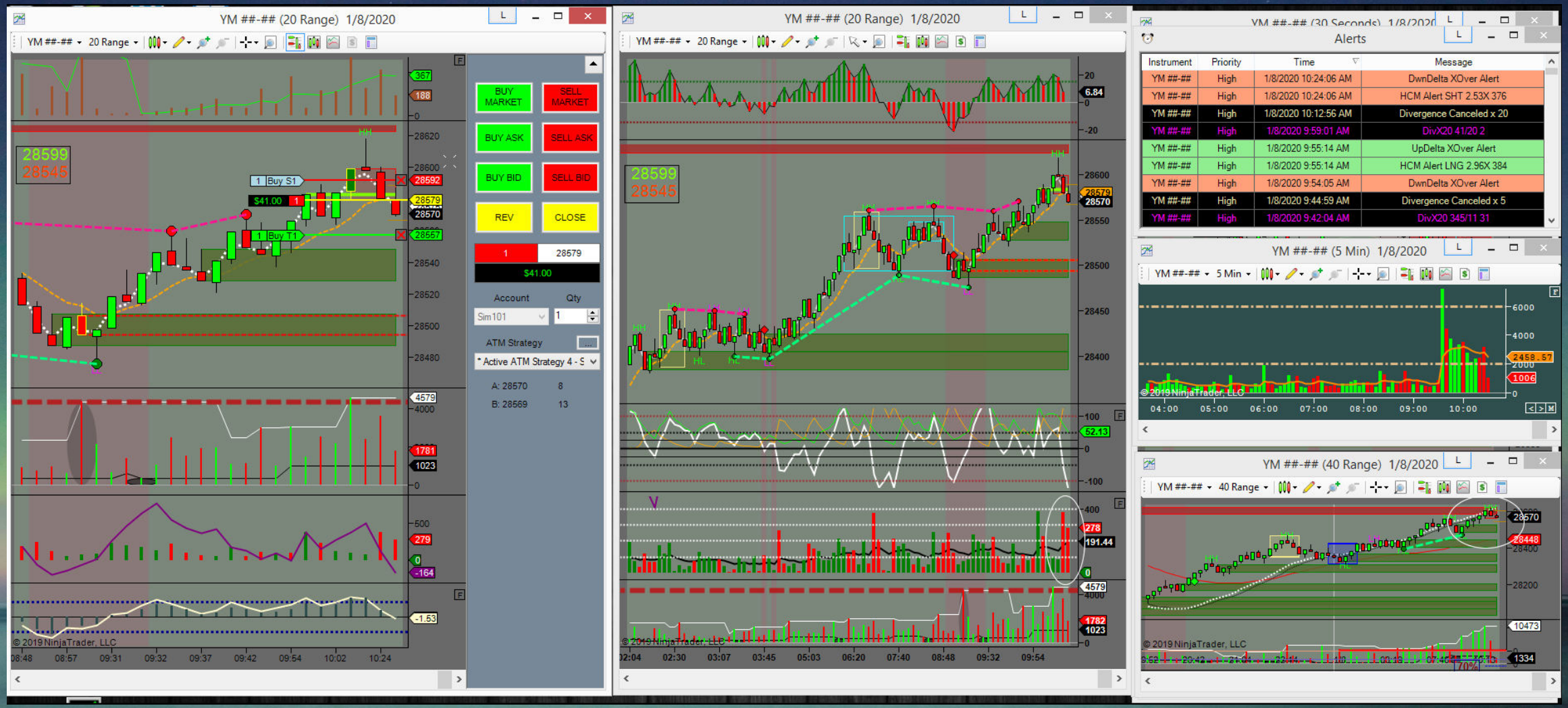
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
230.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28597 8
B: 28596 7
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## High 1/8/2020 9:34:59 AM DivX5 208/8 26
YM ##-## High 1/8/2020 9:33:58 AM DivX20 282/6 47
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

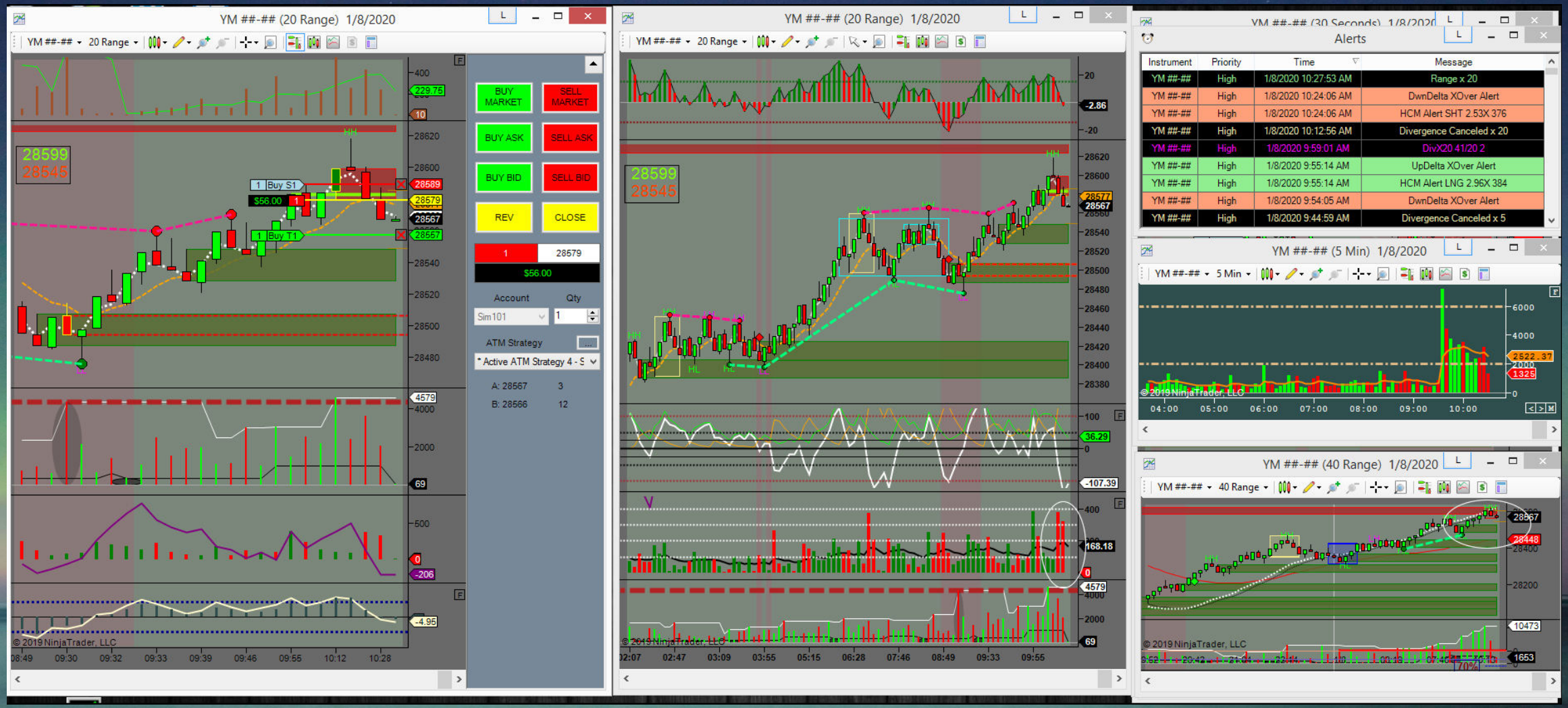

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
230.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28580 17
B: 28579 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

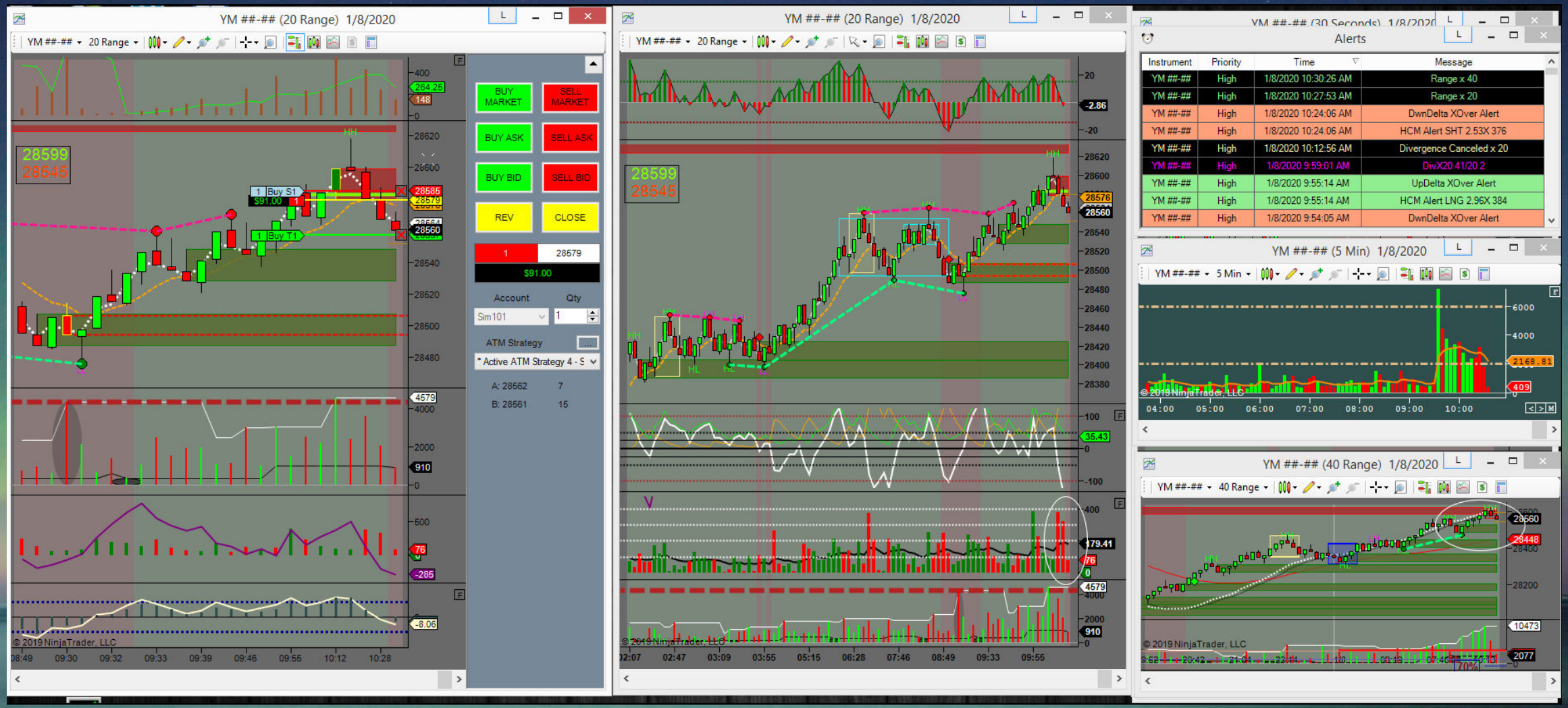

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
230.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28580 3
B: 28579 13
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

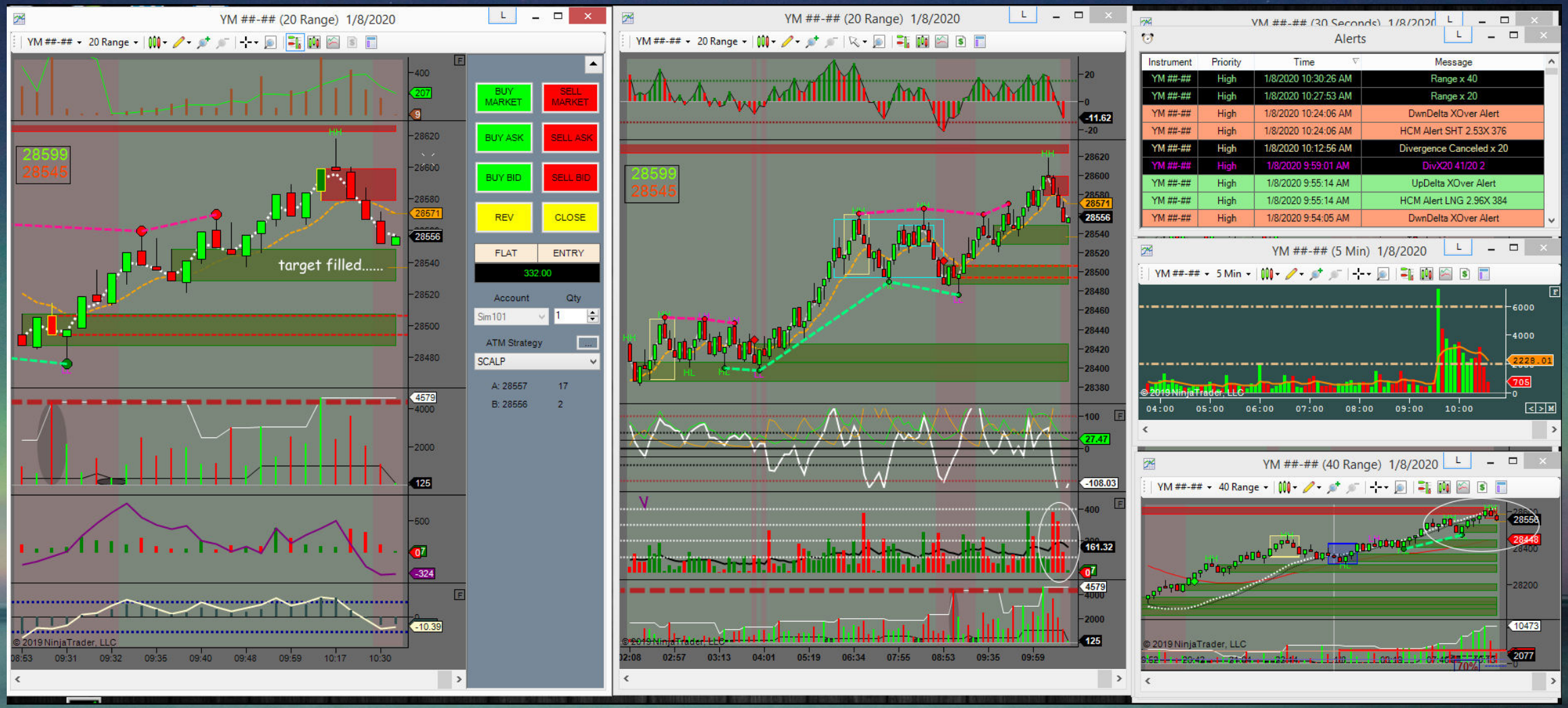

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
1 Buy S1
1 Buy T1
$-9.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28579
$-9.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - S
A: 28580 1
B: 28579 13
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
contract surge
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range
resistance


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
1 Buy S1
$16.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28579
$16.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - S
A: 28576 11
B: 28574 12
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
1 Buy S1
$41.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28579
$41.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - S
A: 28570 8
B: 28569 13
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 9:42:04 AM DivX20 345/11 31
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28579
$56.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - S
A: 28567 3
B: 28566 12
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:27:53 AM Range x 20
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 9:44:59 AM Divergence Canceled x 5
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28579
$91.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - S
A: 28562 7
B: 28561 15
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:30:26 AM Range x 40
YM ##-## High 1/8/2020 10:27:53 AM Range x 20
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28545
target filled.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28557 17
B: 28556 2
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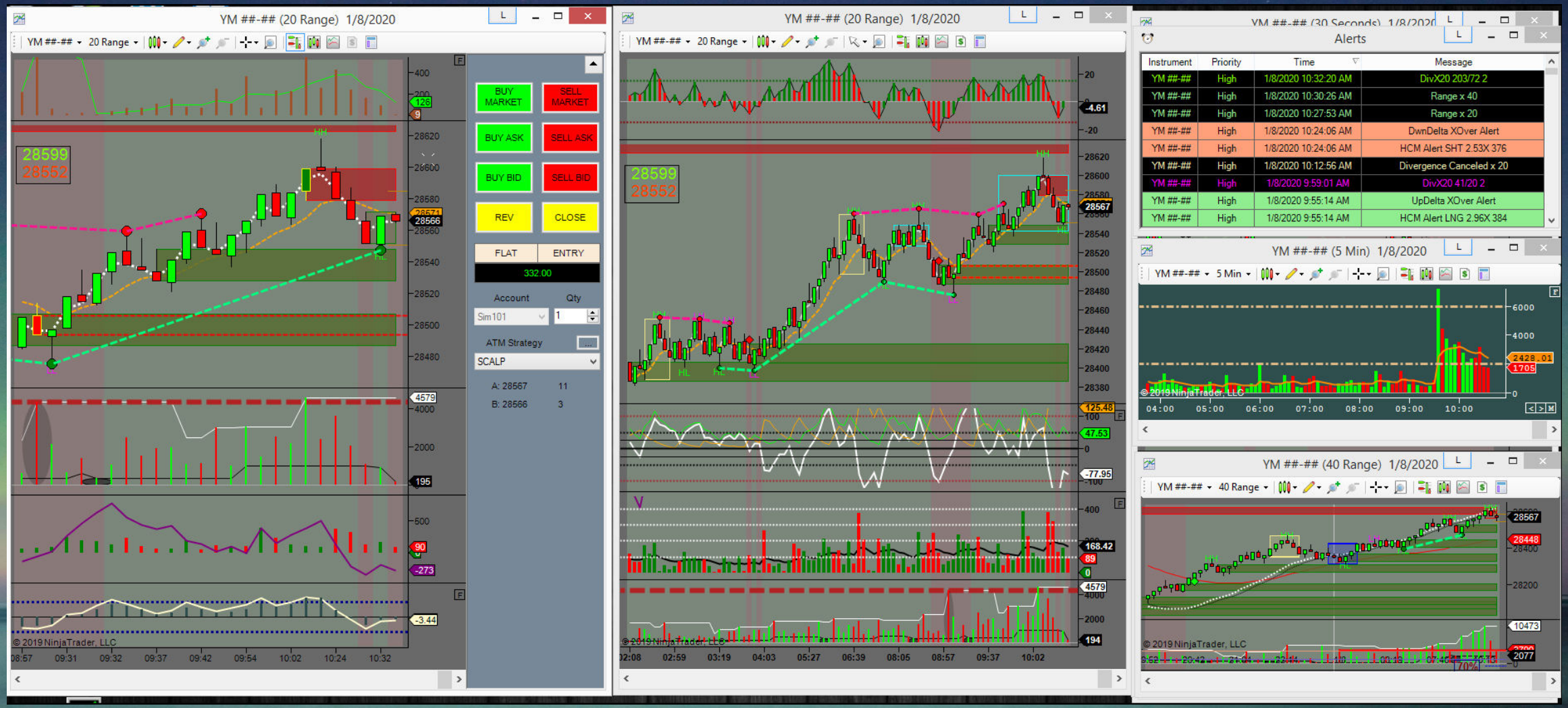
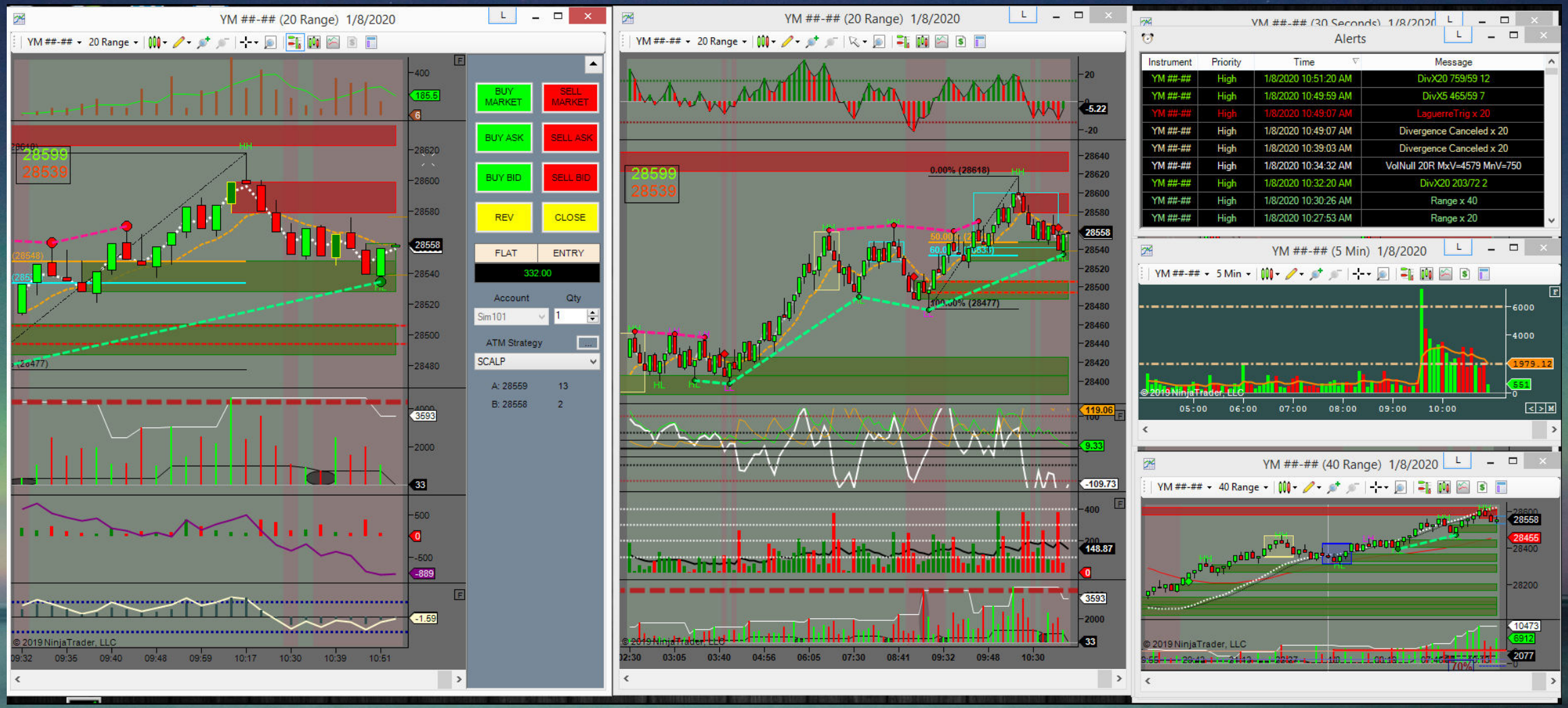
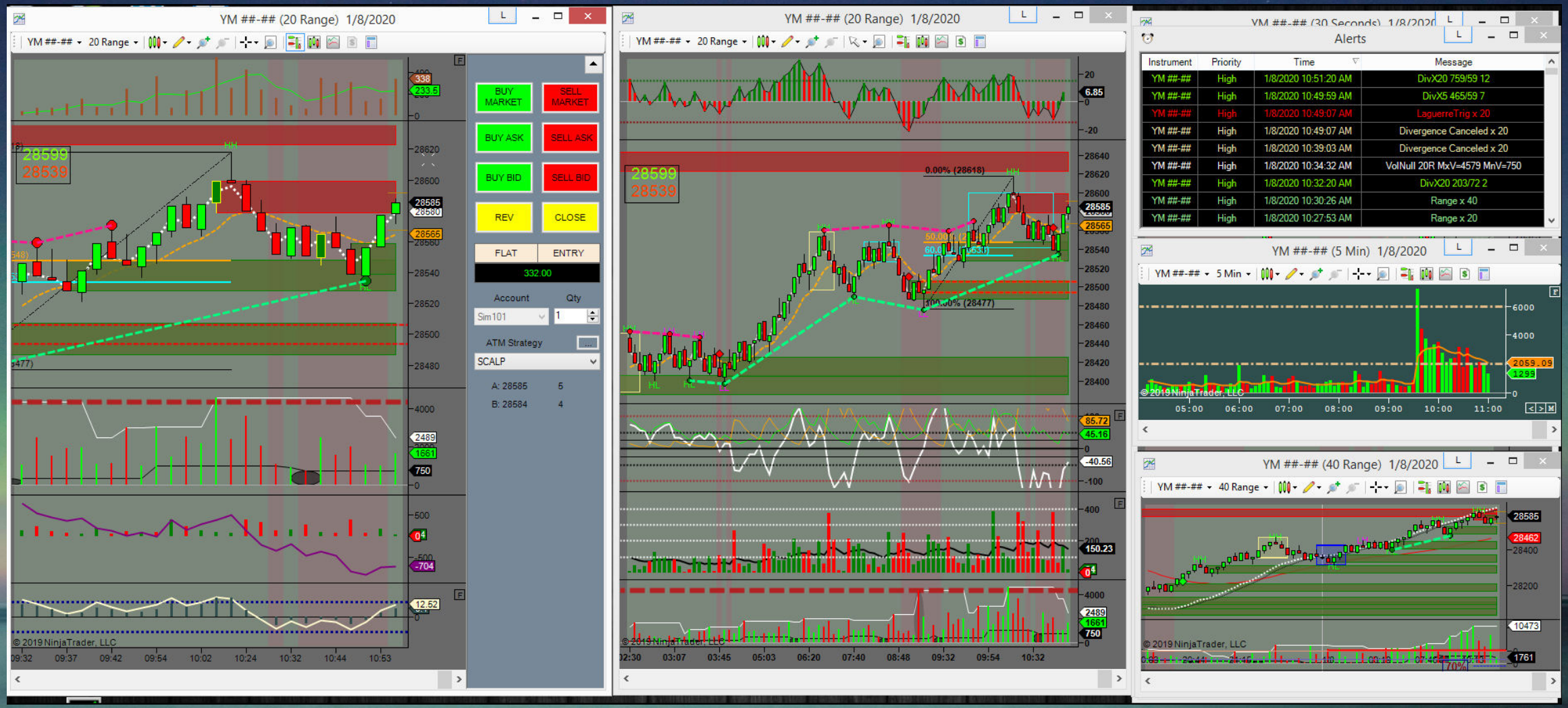
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:30:26 AM Range x 40
YM ##-## High 1/8/2020 10:27:53 AM Range x 20
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## High 1/8/2020 9:54:05 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28552
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28567 11
B: 28566 3
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28599
28552
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:32:20 AM DivX20 203/72 2
YM ##-## High 1/8/2020 10:30:26 AM Range x 40
YM ##-## High 1/8/2020 10:27:53 AM Range x 20
YM ##-## High 1/8/2020 10:24:06 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 10:24:06 AM HCM Alert SHT 2.53X 376
YM ##-## High 1/8/2020 10:12:56 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 9:59:01 AM DivX20 41/20 2
YM ##-## High 1/8/2020 9:55:14 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 9:55:14 AM HCM Alert LNG 2.96X 384
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28559 13
B: 28558 2
28599
28539
28558
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
0.00% (28618)
100.00% (28477)
28599
28539
28558
119.06
9.33
-109.73
148.87
3593
33
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/8/2020 10:51:20 AM DivX20 759/59 12
YM ##-## High 1/8/2020 10:49:59 AM DivX5 465/59 7
YM ##-## High 1/8/2020 10:49:07 AM LaguerreTrig x 20
YM ##-## High 1/8/2020 10:49:07 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 10:39:03 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 10:34:32 AM VolNull 20R MxV=4579 MnV=750
YM ##-## High 1/8/2020 10:32:20 AM DivX20 203/72 2
YM ##-## High 1/8/2020 10:30:26 AM Range x 40
YM ##-## High 1/8/2020 10:27:53 AM Range x 20
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
1979.12
551
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range
28558
28455
10473
6912
2077
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28585 5
B: 28584 4
28599
28539
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
0.00% (28618)
100.00% (28477)
28599
28539
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 10:51:20 AM DivX20 759/59 12
YM ##-## High 1/8/2020 10:49:59 AM DivX5 465/59 7
YM ##-## High 1/8/2020 10:49:07 AM LaguerreTrig x 20
YM ##-## High 1/8/2020 10:49:07 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 10:39:03 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 10:34:32 AM VolNull 20R MxV=4579 MnV=750
YM ##-## High 1/8/2020 10:32:20 AM DivX20 203/72 2
YM ##-## High 1/8/2020 10:30:26 AM Range x 40
YM ##-## High 1/8/2020 10:27:53 AM Range x 20
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28622
28539
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28621 2
B: 28620 13
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 11:23:09 AM DwnDelta XOver Alert
YM ##-## High 1/8/2020 11:23:09 AM DivX20 923/18 51
YM ##-## High 1/8/2020 11:19:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 11:14:59 AM DivX5 1071/5 214
YM ##-## High 1/8/2020 11:14:09 AM UpDelta XOver Alert
YM ##-## High 1/8/2020 10:51:20 AM DivX20 759/59 12
YM ##-## High 1/8/2020 10:49:59 AM DivX5 465/59 7
YM ##-## High 1/8/2020 10:49:07 AM LaguerreTrig x 20
YM ##-## High 1/8/2020 10:49:07 AM Divergence Canceled x 20
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28646
28606
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28632 4
B: 28630 7
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 11:32:08 AM VolNull 20R MxV=2452 MnV=326
YM ##-## High 1/8/2020 11:31:46 AM Range x 40
YM ##-## High 1/8/2020 11:30:27 AM VolNull 20R MxV=3349 MnV=430
YM ##-## High 1/8/2020 11:30:11 AM Range x 20
YM ##-## High 1/8/2020 11:29:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 11:29:31 AM VolNull 40R MxV=10473 MnV=1290
YM ##-## High 1/8/2020 11:29:29 AM UpDelta XOver Alert
YM ##-## Medium 1/8/2020 11:29:29 AM AlertHigh
YM ##-## High 1/8/2020 11:29:19 AM VolNull 20R MxV=3349 MnV=441
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/8/2020

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
332.00
Account: Sim101 | Qty: 1
ATM Strategy: SCALP
A: 28719 7
B: 28718 4

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YM ##-## (20 Range) 1/8/2020

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YM ##-## (30 Seconds) 1/8/2020

Alerts

Instrument	Priority	Time	Message
YM ##-##	High	1/8/2020 11:41:03 AM	HCM Alert LNG 3.18X 618
YM ##-##	High	1/8/2020 11:39:59 AM	Divergence Canceled x 5
YM ##-##	High	1/8/2020 11:36:58 AM	Divergence Canceled x 20
YM ##-##	High	1/8/2020 11:35:51 AM	VolNull 40R MxV=10473 MnV=1142
YM ##-##	High	1/8/2020 11:35:07 AM	DivX20 371/21 17
YM ##-##	High	1/8/2020 11:32:08 AM	VolNull 20R MxV=2452 MnV=326
YM ##-##	High	1/8/2020 11:31:46 AM	Range x 40
YM ##-##	High	1/8/2020 11:30:27 AM	VolNull 20R MxV=3349 MnV=430
YM ##-##	High	1/8/2020 11:30:11 AM	Range x 20

YM ##-## (5 Min) 1/8/2020

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YM ##-## (40 Range) 1/8/2020

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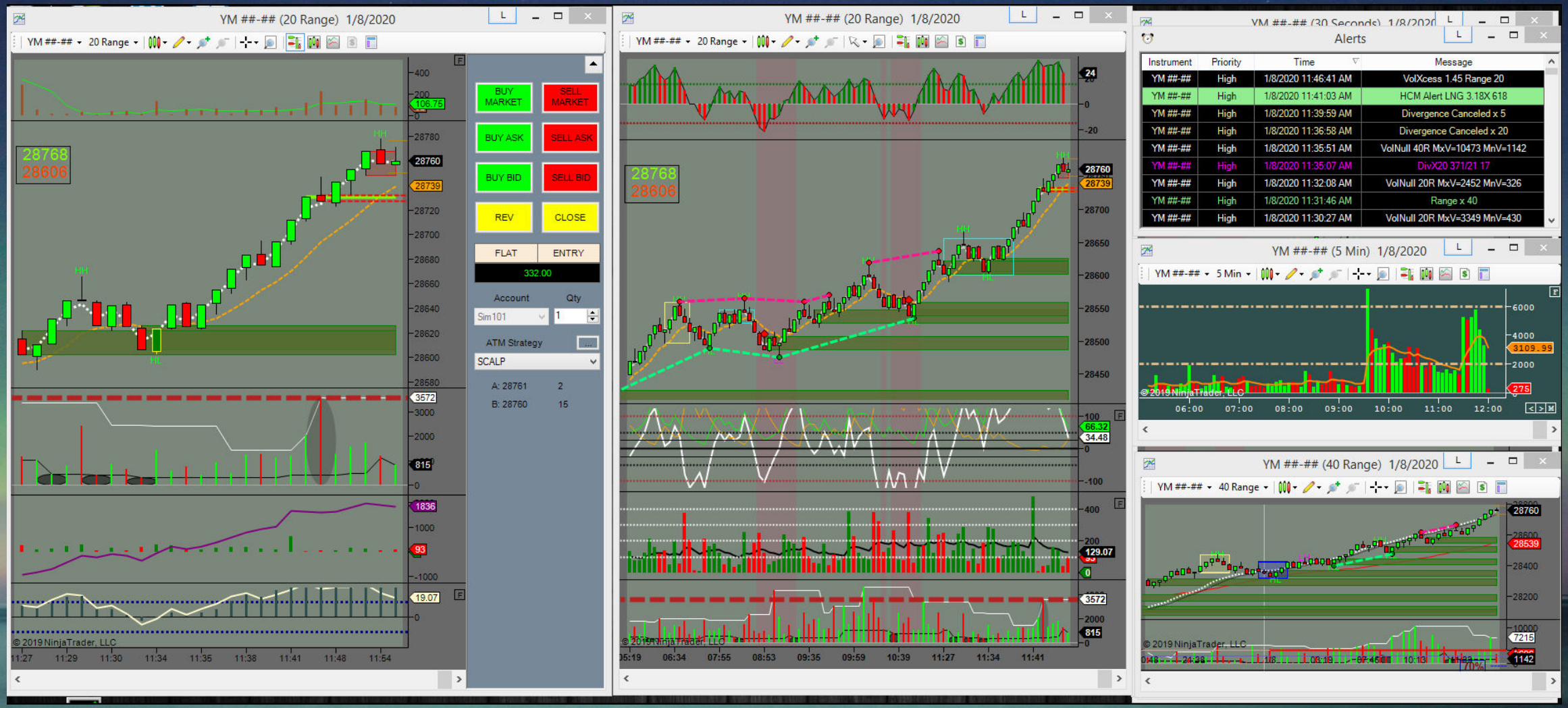
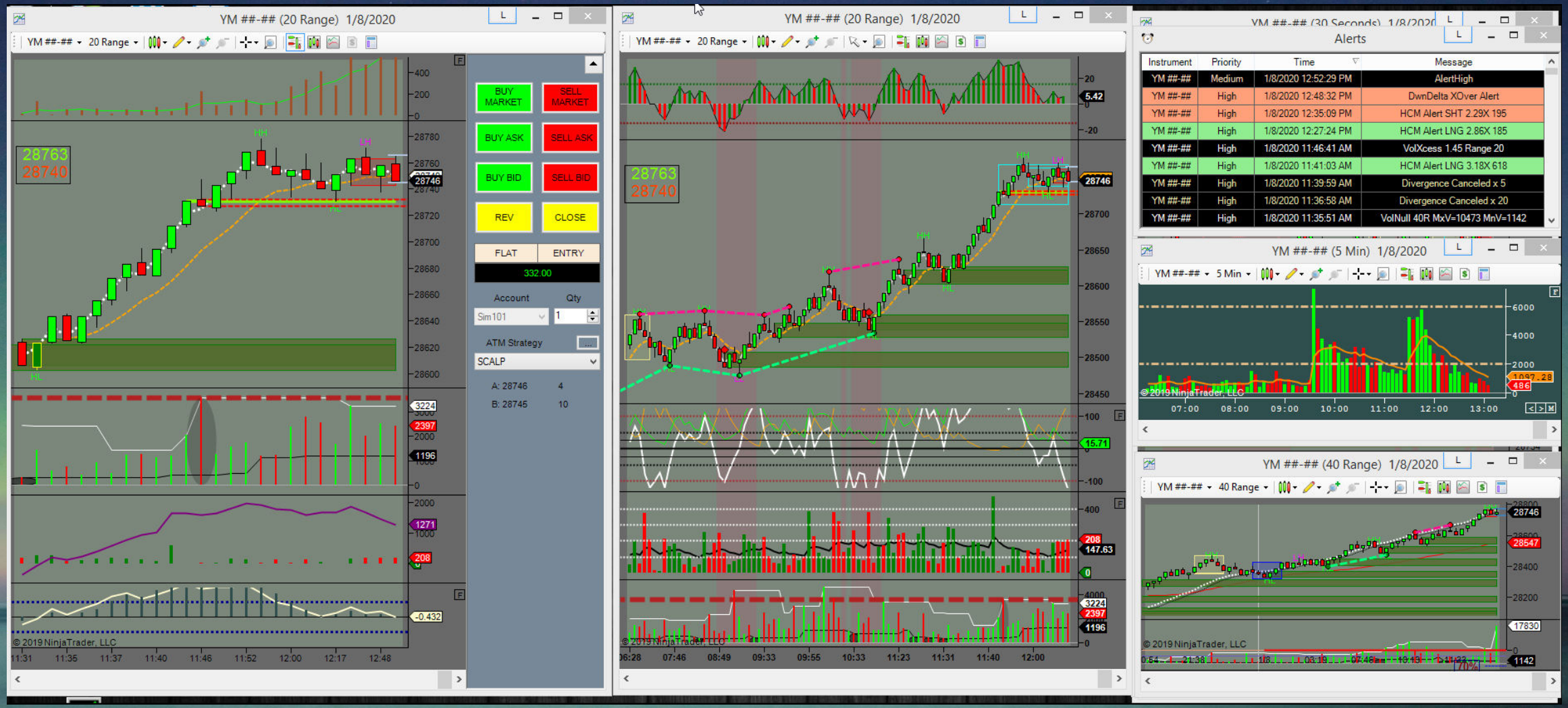
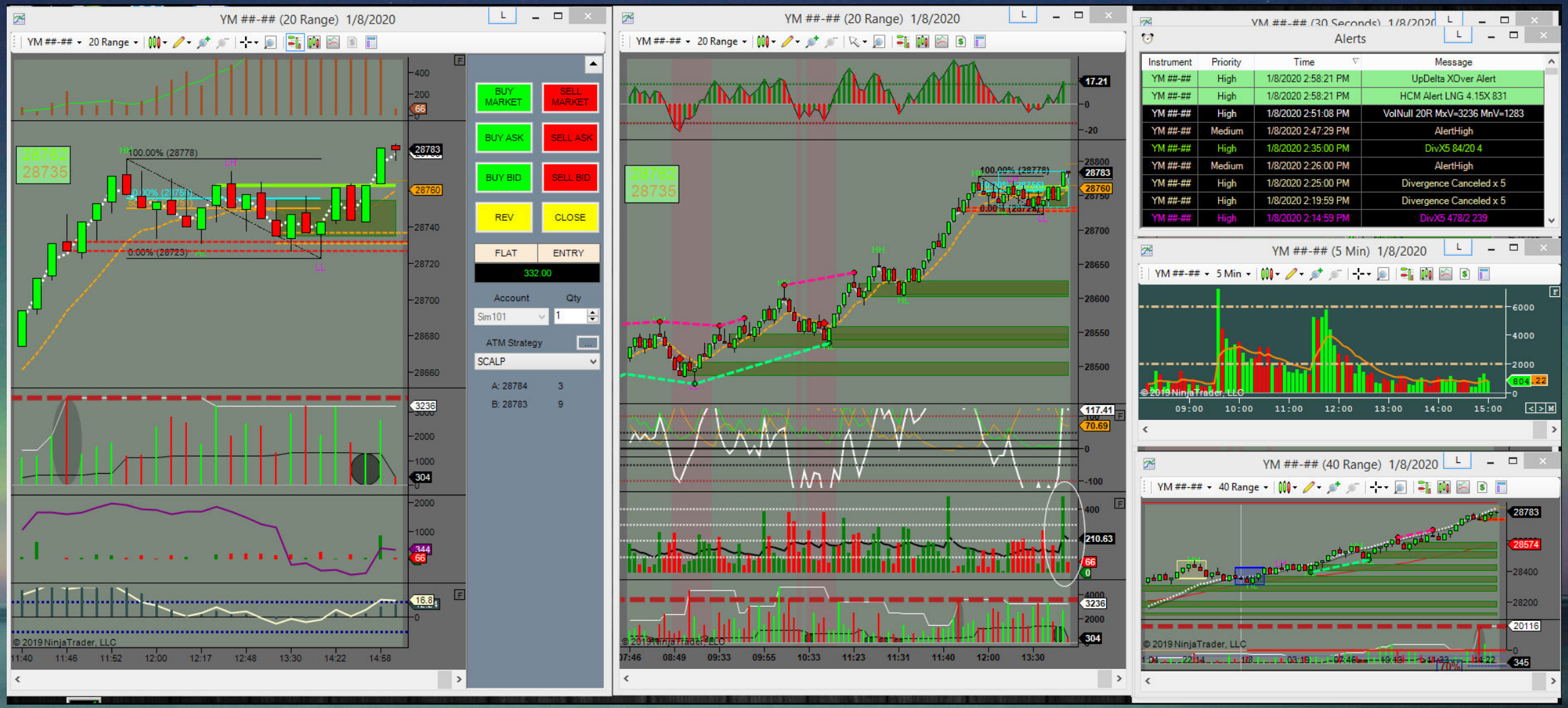
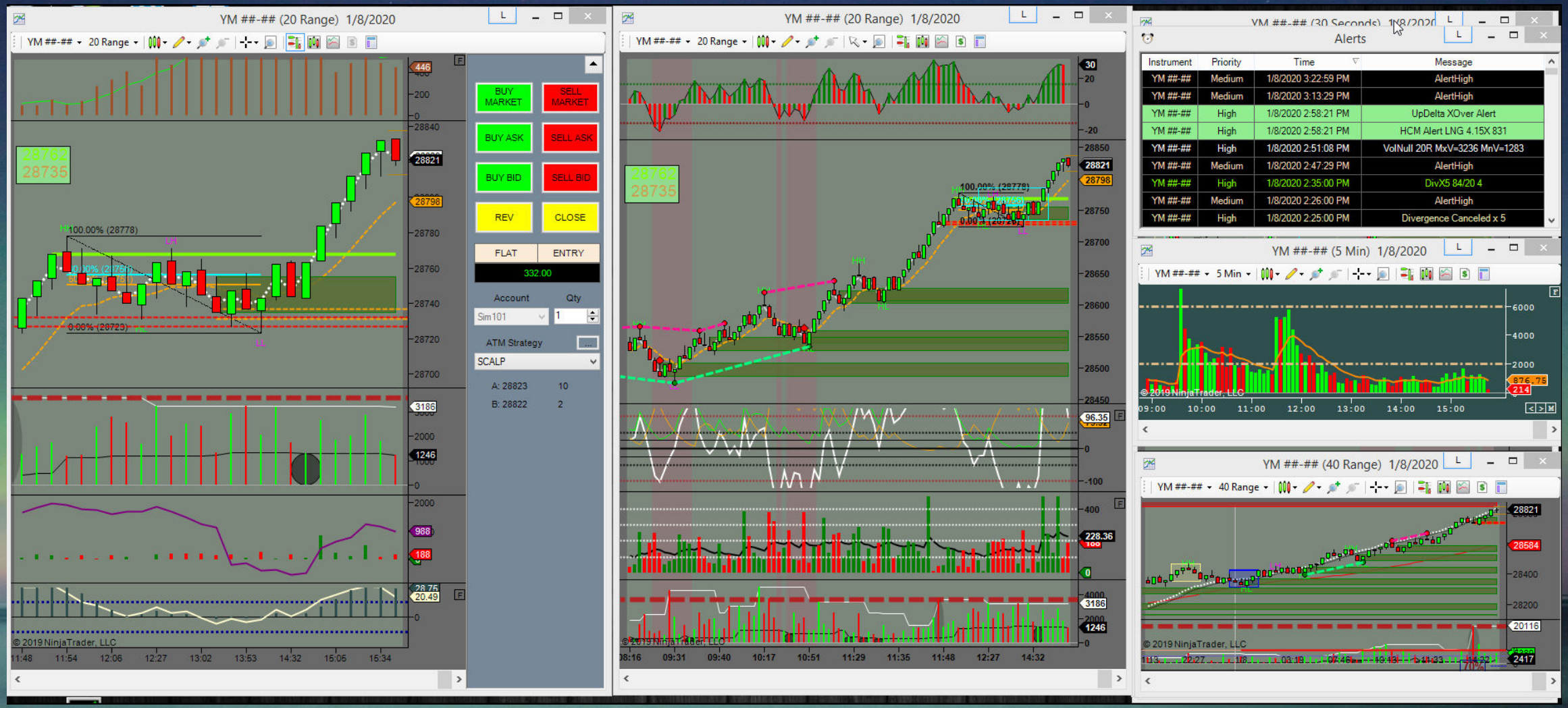
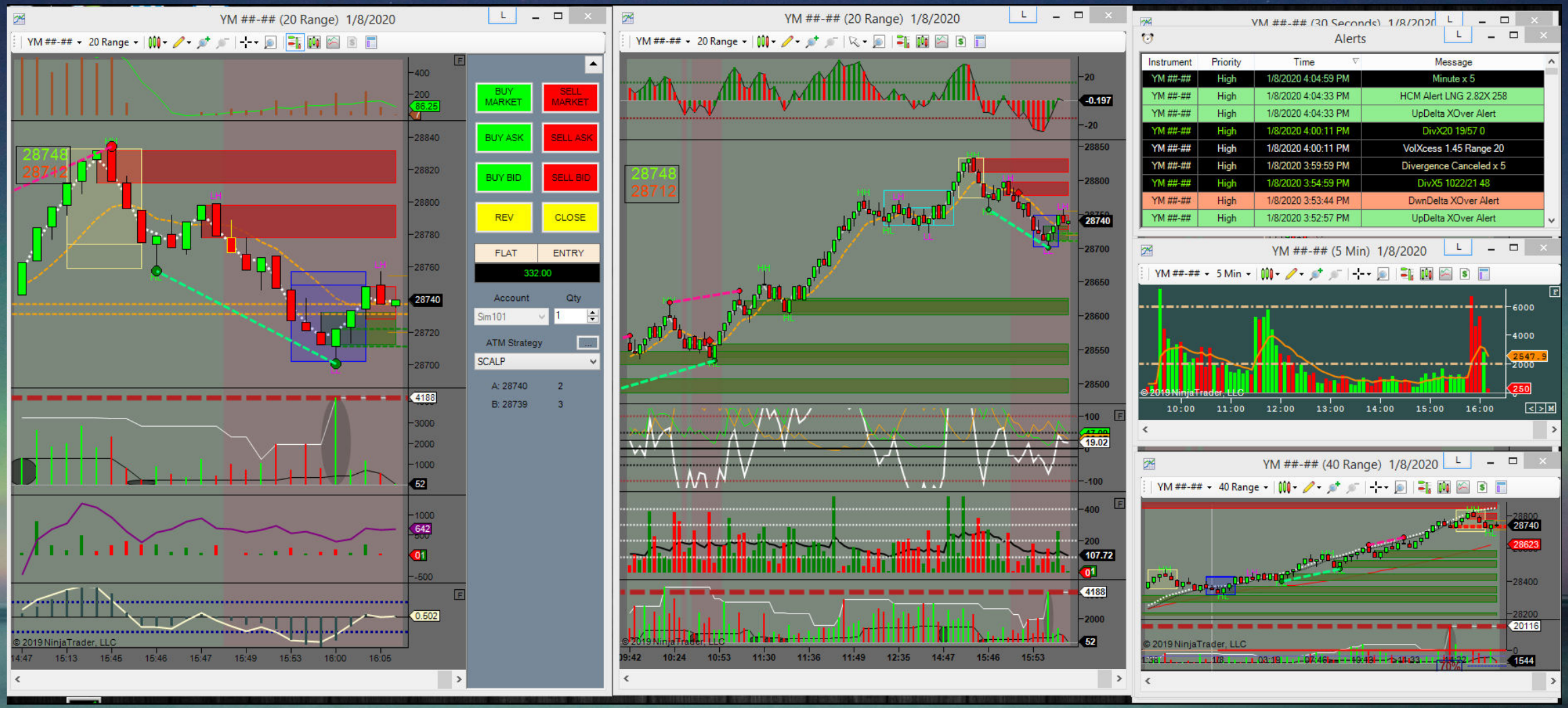
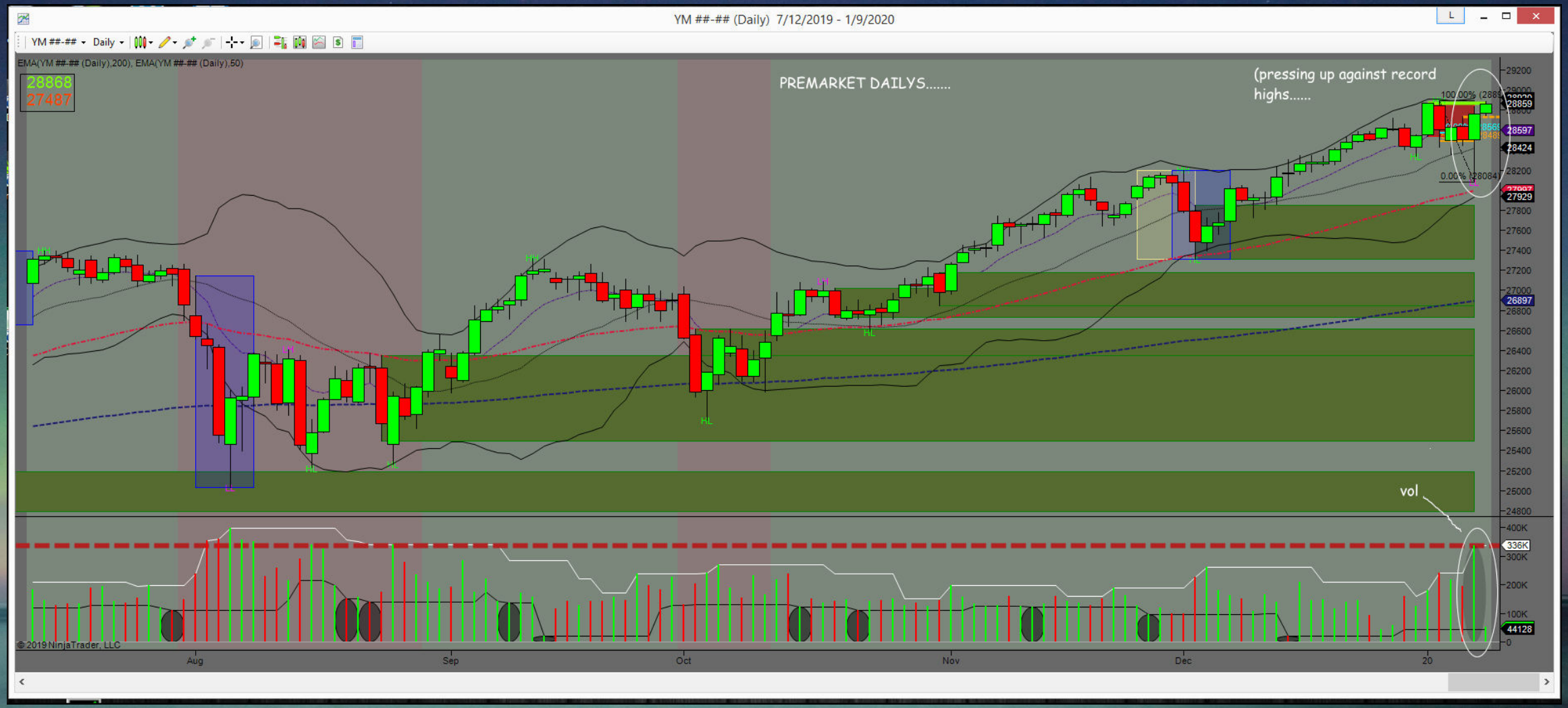

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28768
28606
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28761 2
B: 28760 15
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28768
28606
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 11:46:41 AM VolXcess 1.45 Range 20
YM ##-## High 1/8/2020 11:41:03 AM HCM Alert LNG 3.18X 618
YM ##-## High 1/8/2020 11:39:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 11:36:58 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 11:35:51 AM VolNull 40R MxV=10473 MnV=1142
YM ##-## High 1/8/2020 11:35:07 AM DivX20 371/21 17
YM ##-## High 1/8/2020 11:32:08 AM VolNull 20R MxV=2452 MnV=326
YM ##-## High 1/8/2020 11:31:46 AM Range x 40
YM ##-## High 1/8/2020 11:30:27 AM VolNull 20R MxV=3349 MnV=430
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

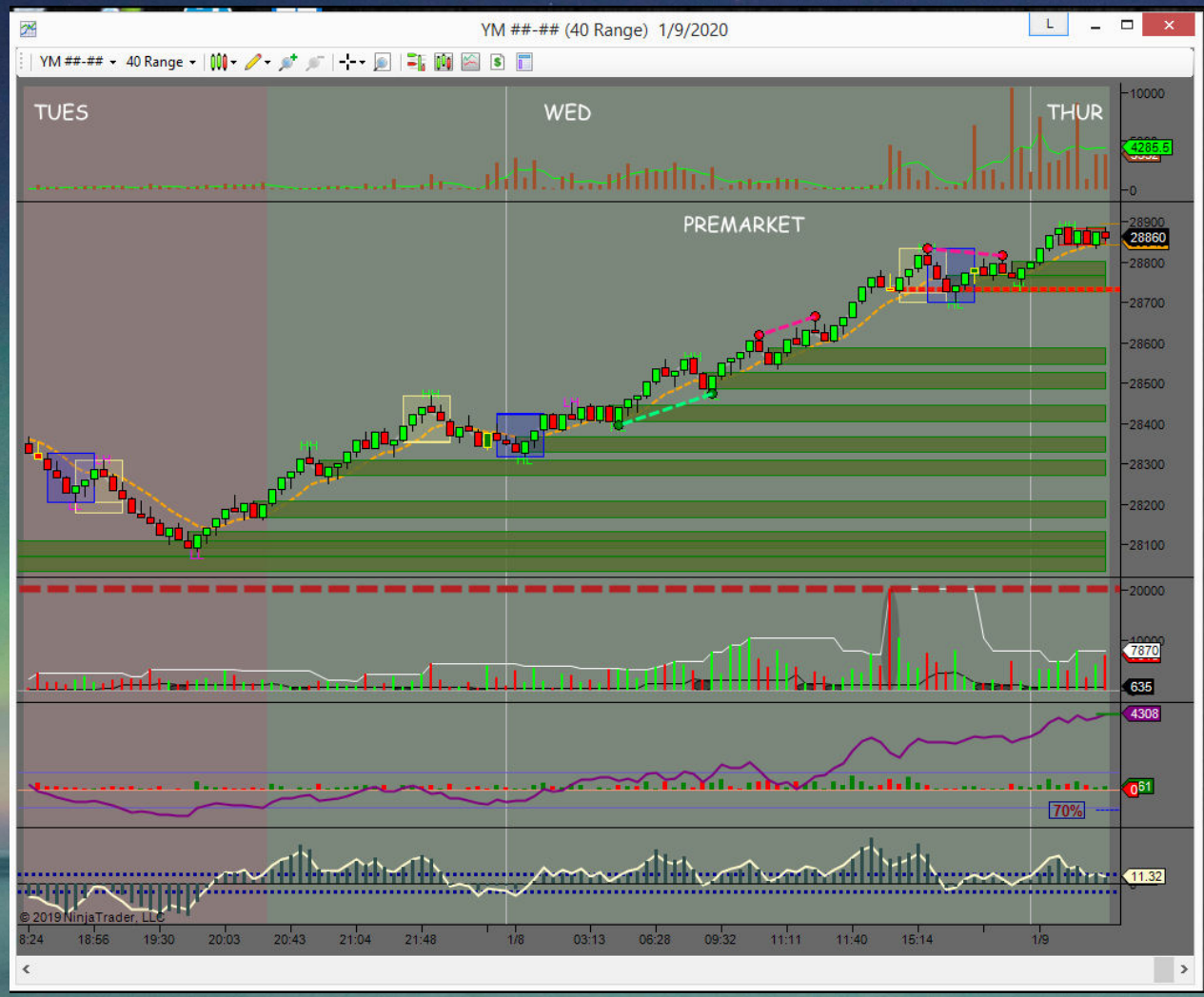

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
28763
28740
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28746 4
B: 28745 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/8/2020 12:52:29 PM AlertHigh
YM ##-## High 1/8/2020 12:48:32 PM DwnDelta XOver Alert
YM ##-## High 1/8/2020 12:35:09 PM HCM Alert SHT 2.29X 195
YM ##-## High 1/8/2020 12:27:24 PM HCM Alert LNG 2.86X 185
YM ##-## High 1/8/2020 11:46:41 AM VolXcess 1.45 Range 20
YM ##-## High 1/8/2020 11:41:03 AM HCM Alert LNG 3.18X 618
YM ##-## High 1/8/2020 11:39:59 AM Divergence Canceled x 5
YM ##-## High 1/8/2020 11:36:58 AM Divergence Canceled x 20
YM ##-## High 1/8/2020 11:35:51 AM VolNull 40R MxV=10473 MnV=1142
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range

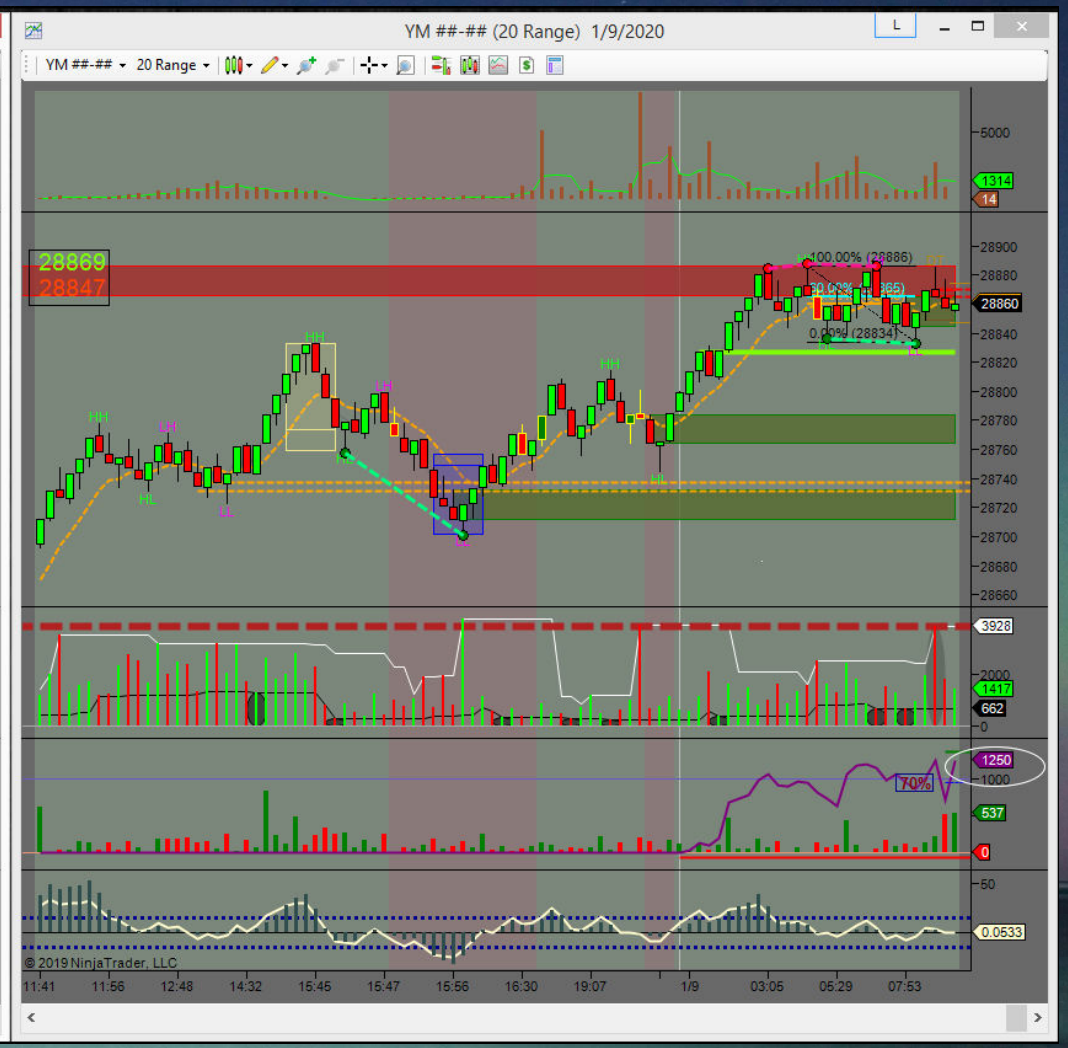

YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28784 3
B: 28783 9
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 2:58:21 PM UpDelta XOver Alert
YM ##-## High 1/8/2020 2:58:21 PM HCM Alert LNG 4.15X 831
YM ##-## High 1/8/2020 2:51:08 PM VolNull 20R MxV=3236 MnV=1283
YM ##-## Medium 1/8/2020 2:47:29 PM AlertHigh
YM ##-## High 1/8/2020 2:35:00 PM DivX5 84/20 4
YM ##-## Medium 1/8/2020 2:26:00 PM AlertHigh
YM ##-## High 1/8/2020 2:25:00 PM Divergence Canceled x 5
YM ##-## High 1/8/2020 2:19:59 PM Divergence Canceled x 5
YM ##-## High 1/8/2020 2:14:59 PM DivX5 478/2 239
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28823 10
B: 28822 2
28762
28735
100.00% (28778)
0.00% (28723)
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/8/2020
Alerts
Instrument | Priority | Time | Message
YM ##-## | Medium | 1/8/2020 3:22:59 PM | AlertHigh
YM ##-## | Medium | 1/8/2020 3:13:29 PM | AlertHigh
YM ##-## | High | 1/8/2020 2:58:21 PM | UpDelta XOver Alert
YM ##-## | High | 1/8/2020 2:58:21 PM | HCM Alert LNG 4.15X 831
YM ##-## | High | 1/8/2020 2:51:08 PM | VolNull 20R MxV=3236 MnV=1283
YM ##-## | Medium | 1/8/2020 2:47:29 PM | AlertHigh
YM ##-## | High | 1/8/2020 2:35:00 PM | DivX5 84/20 4
YM ##-## | Medium | 1/8/2020 2:26:00 PM | AlertHigh
YM ##-## | High | 1/8/2020 2:25:00 PM | Divergence Canceled x 5
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/8/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
332.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28740 2
B: 28739 3
28748
28742
28740
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/8/2020
28748
28712
28740
Alerts
Instrument Priority Time Message
YM ##-## High 1/8/2020 4:04:59 PM Minute x 5
YM ##-## High 1/8/2020 4:04:33 PM HCM Alert LNG 2.82X 258
YM ##-## High 1/8/2020 4:04:33 PM UpDelta XOver Alert
YM ##-## High 1/8/2020 4:00:11 PM DivX20 19/57 0
YM ##-## High 1/8/2020 4:00:11 PM VolXcess 1.45 Range 20
YM ##-## High 1/8/2020 3:59:59 PM Divergence Canceled x 5
YM ##-## High 1/8/2020 3:54:59 PM DivX5 1022/21 48
YM ##-## High 1/8/2020 3:53:44 PM DwnDelta XOver Alert
YM ##-## High 1/8/2020 3:52:57 PM UpDelta XOver Alert
YM ##-## (5 Min) 1/8/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/8/2020
YM ##-## 40 Range
28740
28623
20116
1544


YM ##-## (Daily) 7/12/2019 - 1/9/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
28868
27487
PREMARKET DAILYS.....
(pressing up against record highs.....
vol
100.00%
0.00%
28859
28597
28424
27929
26897
336K
44128
© 2019 NinjaTrader, LLC
Aug
Sep
Oct
Nov
Dec
20


YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
TUES
WED
THUR
PREMARKET
28860
4285.5
7870
635
4308
61
70%
11.32
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28869
28847
100.00% (28886)
0.00% (28834)
28860
1314
14
3928
1417
662
1250
537
0
70%
0.0533
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/9/2020
OPENING BELL!
28869
28847
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
Sim101
ATM Strategy
SCALP
A: 28863 4
B: 28862 11
(market breadth reset after price action develops sideways.....)
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Effort To Fail
steer clear of contract surges that are equal and opposite....
Time remaining = 00:00:18

YM ##-## (20 Range) 1/9/2020

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
0.00

Account: Sim101 | Qty: 1

ATM Strategy: SCALP

A: 28864 3
B: 28863 11

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YM ##-## (20 Range) 1/9/2020

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Alerts

Instrument	Priority	Time	Message
YM ##-##	High	1/9/2020 9:31:35 AM	DwnDelta XOver Alert
YM ##-##	High	1/9/2020 9:31:08 AM	UpDelta XOver Alert
YM ##-##	High	1/9/2020 9:31:08 AM	HCM Alert LNG 2.42X 487
YM ##-##	Medium	1/9/2020 9:30:58 AM	AlertHigh
YM ##-##	High	1/9/2020 9:29:59 AM	DwnDelta XOver Alert
YM ##-##	High	1/9/2020 9:29:59 AM	HCM Alert SHT 3.23X 527
YM ##-##	High	1/9/2020 9:29:59 AM	DivX5 118/25 4
YM ##-##	Medium	1/9/2020 9:29:59 AM	AlertHigh
YM ##-##	Medium	1/9/2020 9:28:29 AM	AlertHigh

YM ##-## (5 Min) 1/9/2020

trwo minutes in, healthy mkt participation.....

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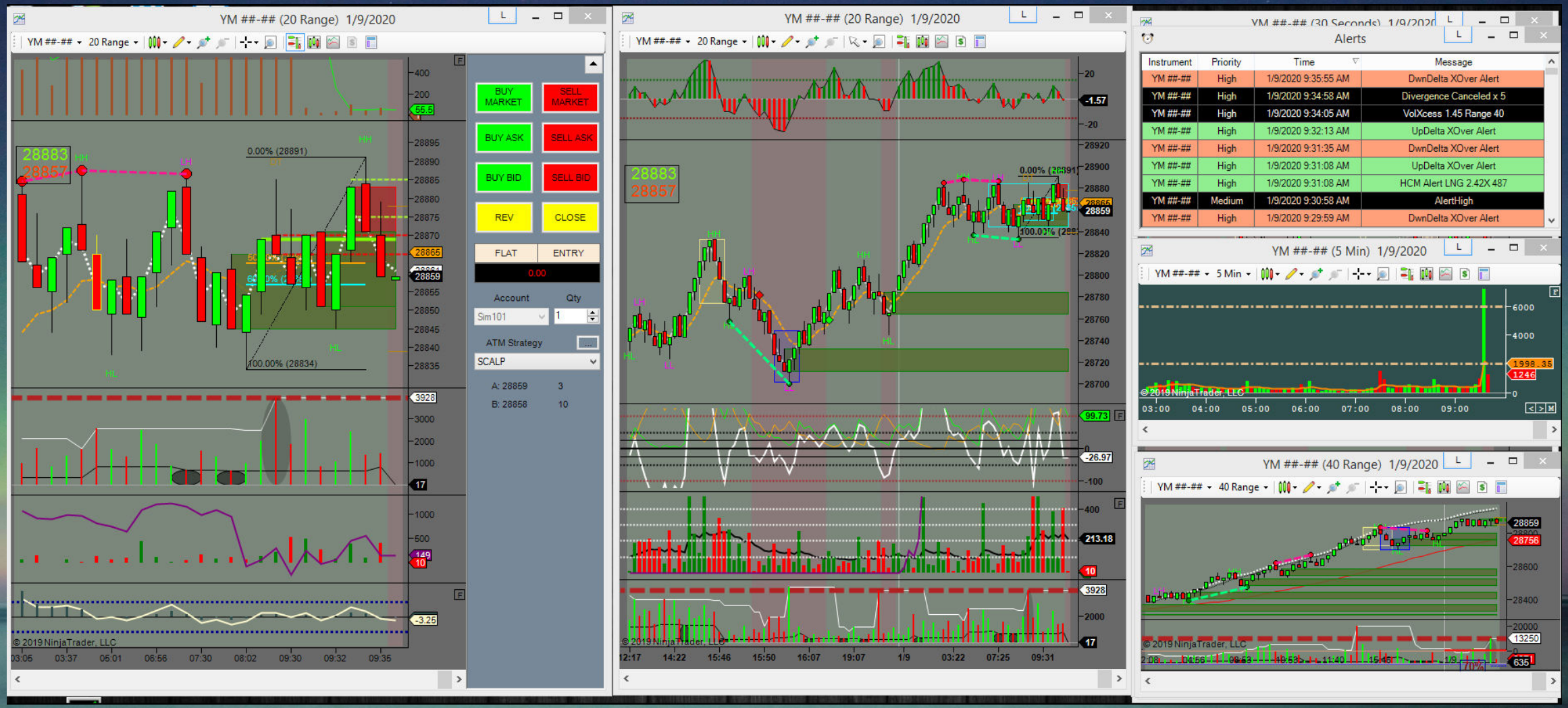
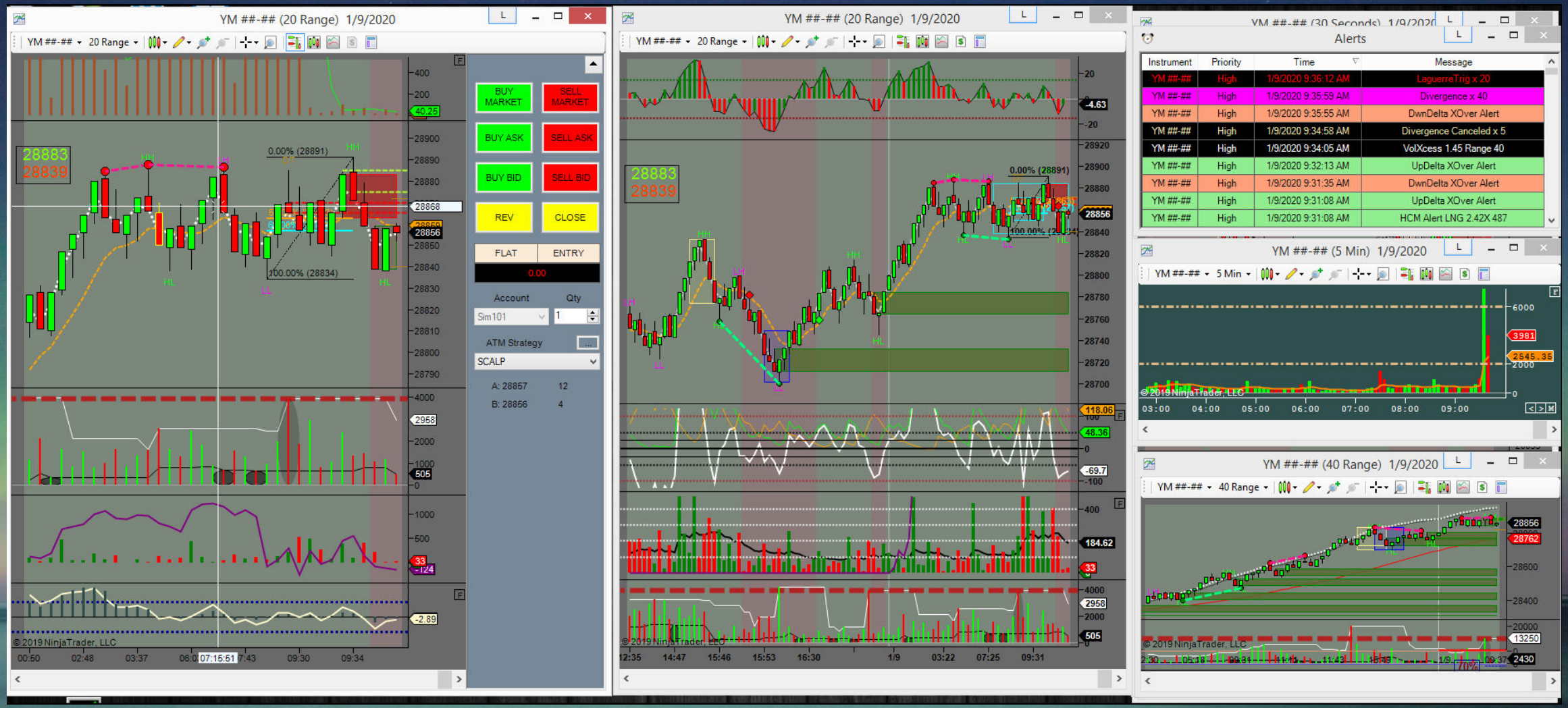
Time remaining = 00:00:25

YM ##-## (20 Range) 1/9/2020
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: 28871 7
B: 28870 8
28883
28857
28871
28868
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 9:32:13 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:35 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM HCM Alert LNG 2.42X 487
YM ##-## Medium 1/9/2020 9:30:58 AM AlertHigh
YM ##-## High 1/9/2020 9:29:59 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:29:59 AM HCM Alert SHT 3.23X 527
YM ##-## High 1/9/2020 9:29:59 AM DivX5 118/25 4
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
2150.63
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
28871
28756
13250
635

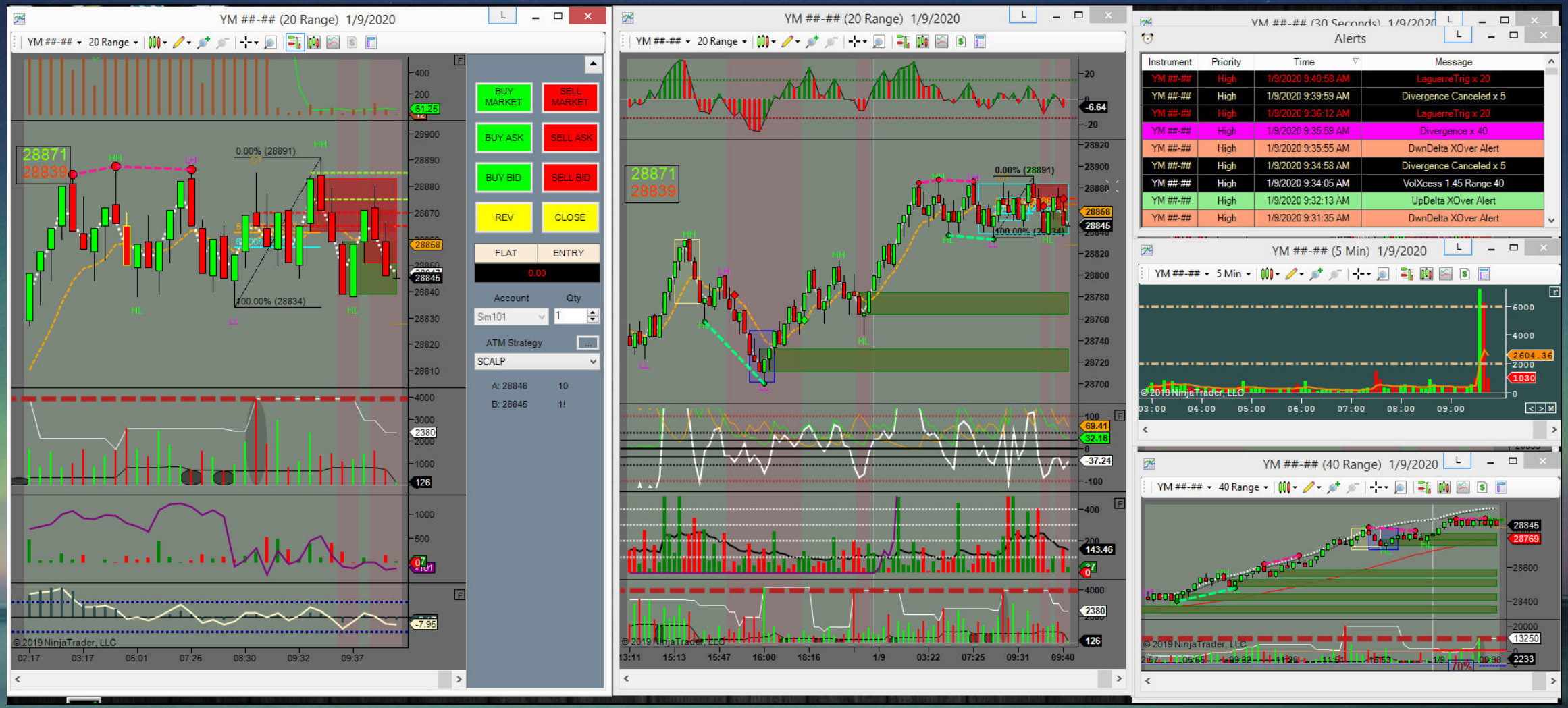

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28883
28857
0.00% (28891)
100.00% (28834)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28859 3
B: 28858 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28883
28857
0.00% (28891)
100.00% (28834)
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 9:32:13 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:35 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM HCM Alert LNG 2.42X 487
YM ##-## Medium 1/9/2020 9:30:58 AM AlertHigh
YM ##-## High 1/9/2020 9:29:59 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/9/2020
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: 28842 8
B: 28841 5
0.00% (28891)
100.00% (28834)
28857
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
0.00% (28891)
28857
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 9:32:13 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:35 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM HCM Alert LNG 2.42X 487
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28883
28839
0.00% (28891)
100.00% (28834)
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: 28857 12
B: 28856 4
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28883
28839
0.00% (28891)
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 9:32:13 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:35 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM HCM Alert LNG 2.42X 487
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28883
28839
0.00% (28891)
100.00% (28834)
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: 28873 9
B: 28872 8
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 9:32:13 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:35 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM HCM Alert LNG 2.42X 487
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

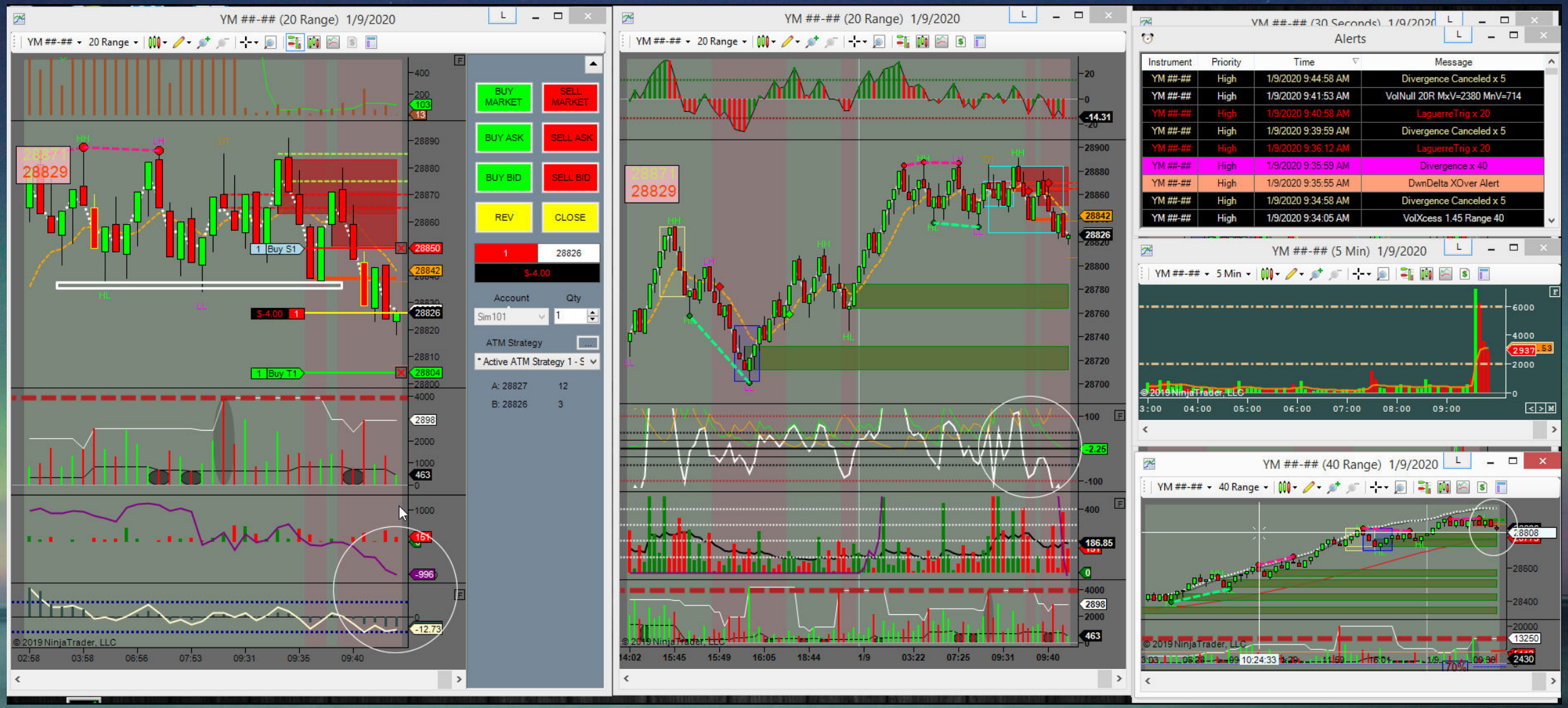
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28839
0.00% (28891)
100.00% (28834)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28859 5
B: 28858 8
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 9:32:13 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:35 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:31:08 AM UpDelta XOver Alert
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28839
0.00% (28891)
100.00% (28834)
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: 28846 10
B: 28845 1!
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28839
0.00% (28891)
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 9:32:13 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 9:31:35 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/9/2020
(breaking support)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
ATM Strategy
SCALP
contract surge average
Alerts
Instrument
Priority
Time
Message
YM ##-## (5 Min) 1/9/2020
YM ##-## (40 Range) 1/9/2020
(airgap)
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/9/2020
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: 28828 14
B: 28826 10
Buy S1
Buy T1
0.00% (28891)
100.00% (28834)
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
tighten stop
28871
28829
1 Buy S1
1 Buy T1
$-64.00 1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28826
$-64.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28839 9
B: 28838 4
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
Time remaining = 00:03:42
28868
1 Buy S1
1 Buy T1
$-64.00 1
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28826
$-4.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28827 12
B: 28826 3
1 Buy S1
1 Buy T1
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28826
$-69.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28840 4
B: 28839 9
1 Buy S1
1 Buy T1
28871
28829
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28826
$-119.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28850 29
B: 28848 15
1 Buy S1
1 Buy T1
$-119.00 1
28871
28829
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28829
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-128.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28850 18
B: 28849 8
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## High 1/9/2020 9:34:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:34:05 AM VolXcess 1.45 Range 40
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/9/2020
YM ##-## (5 Min) 1/9/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-128.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 28837 8
B: 28836 19
Potential Re entry:
-market breadth negative
-steady flow contracts
-airgap below
RISKY, MKT LETHARGIC
Time remaining = 00:02:01
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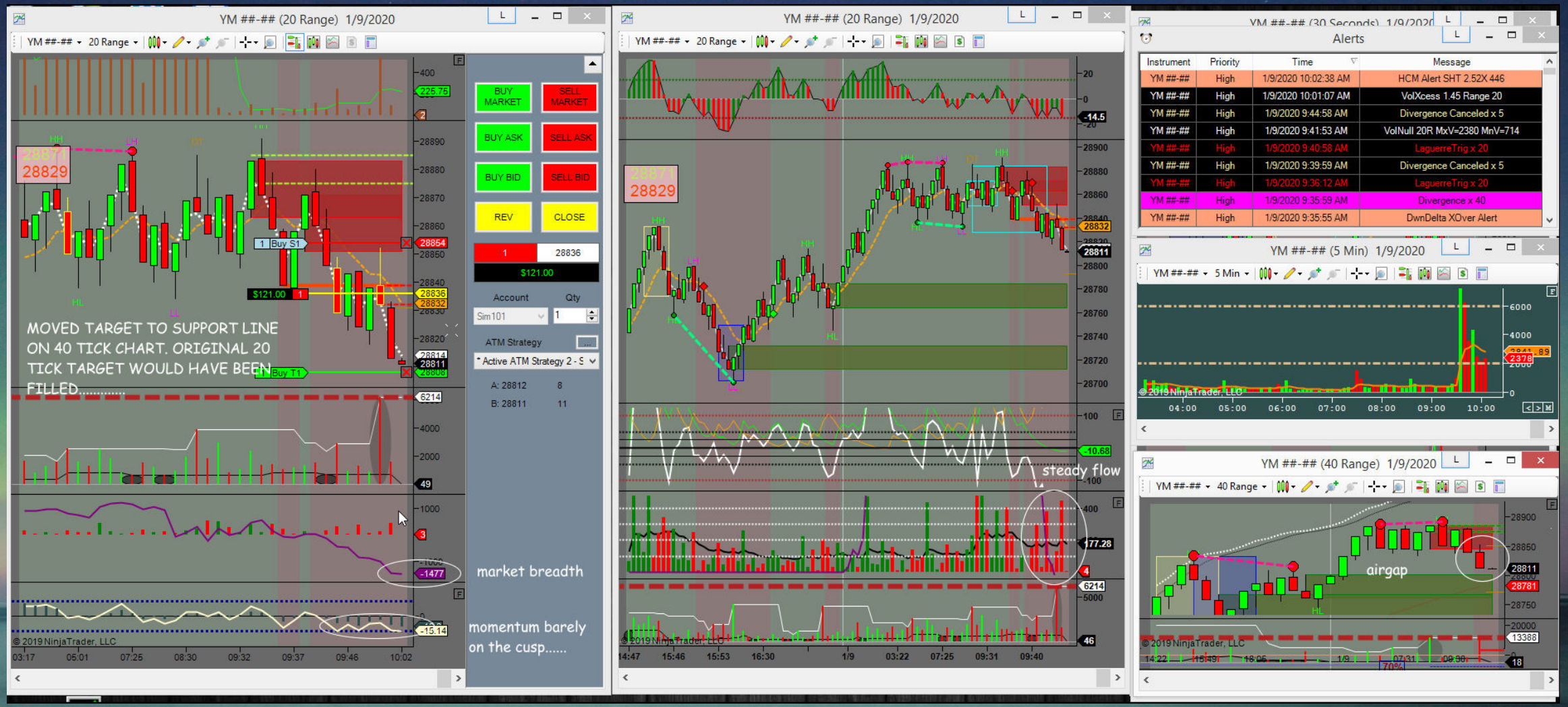
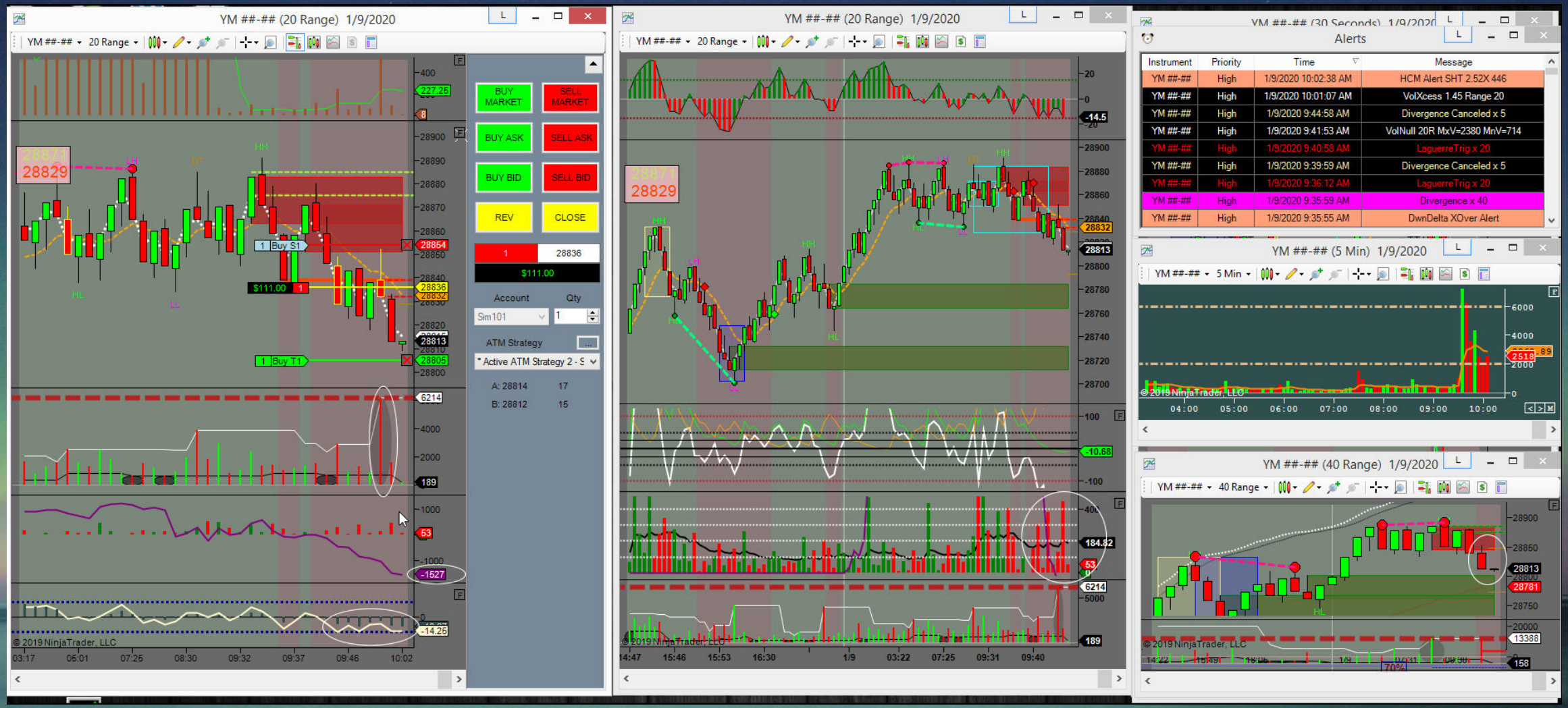
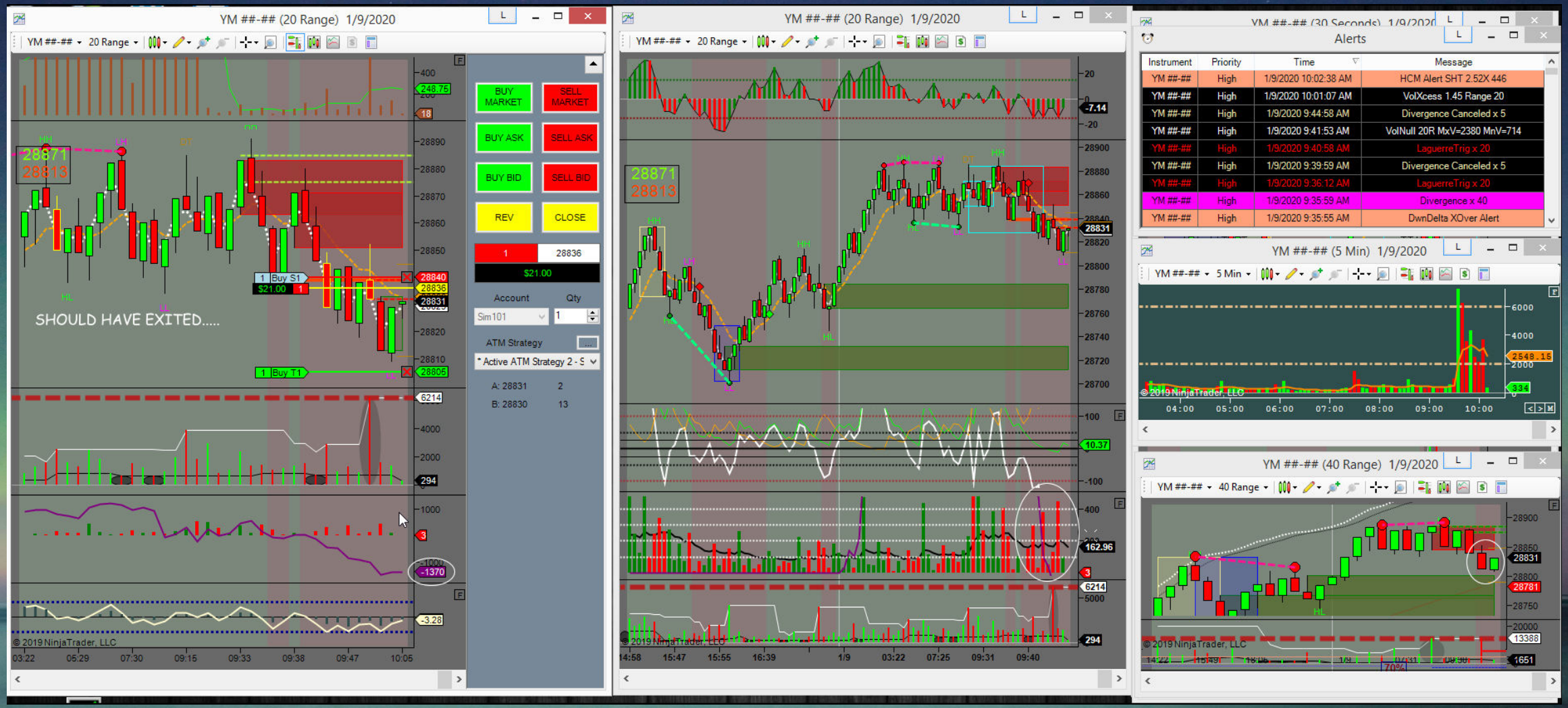
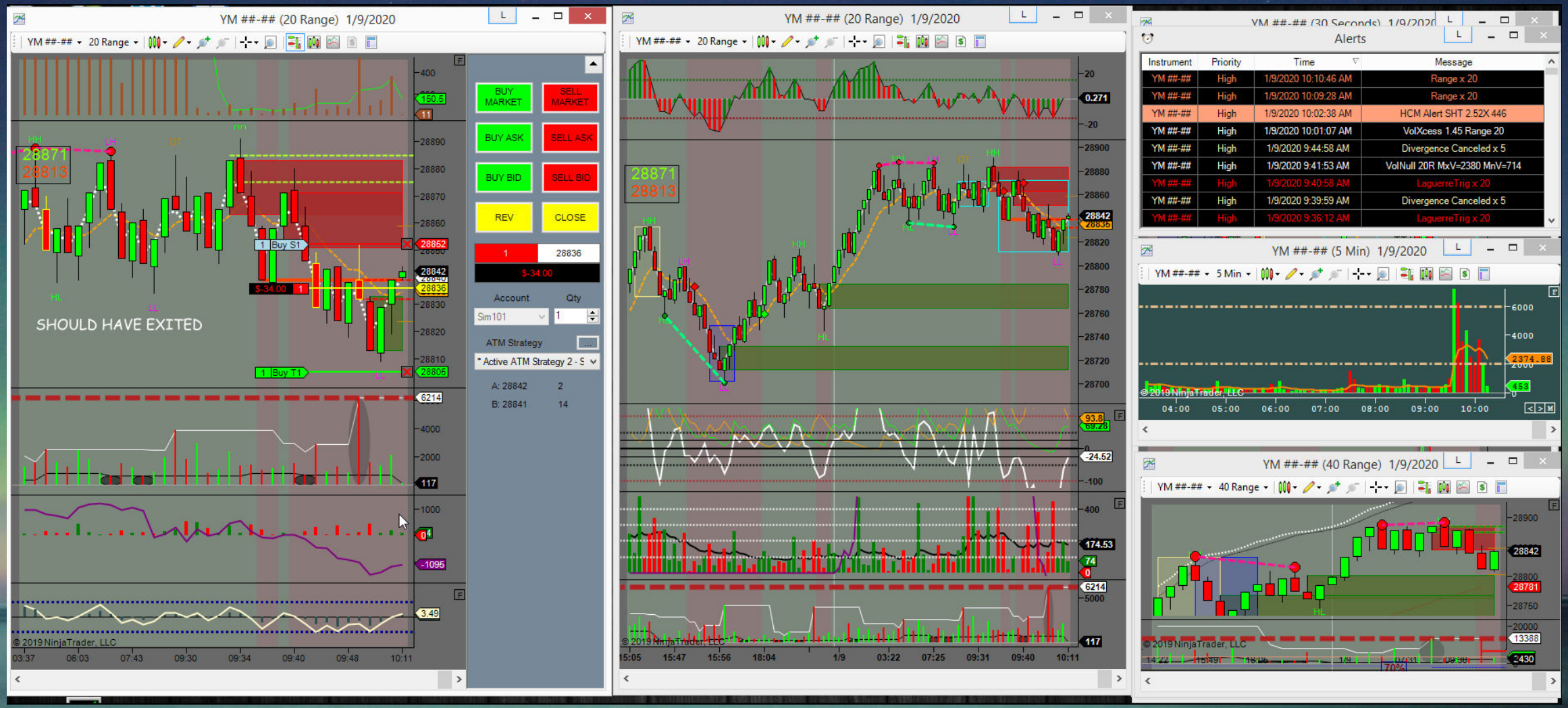
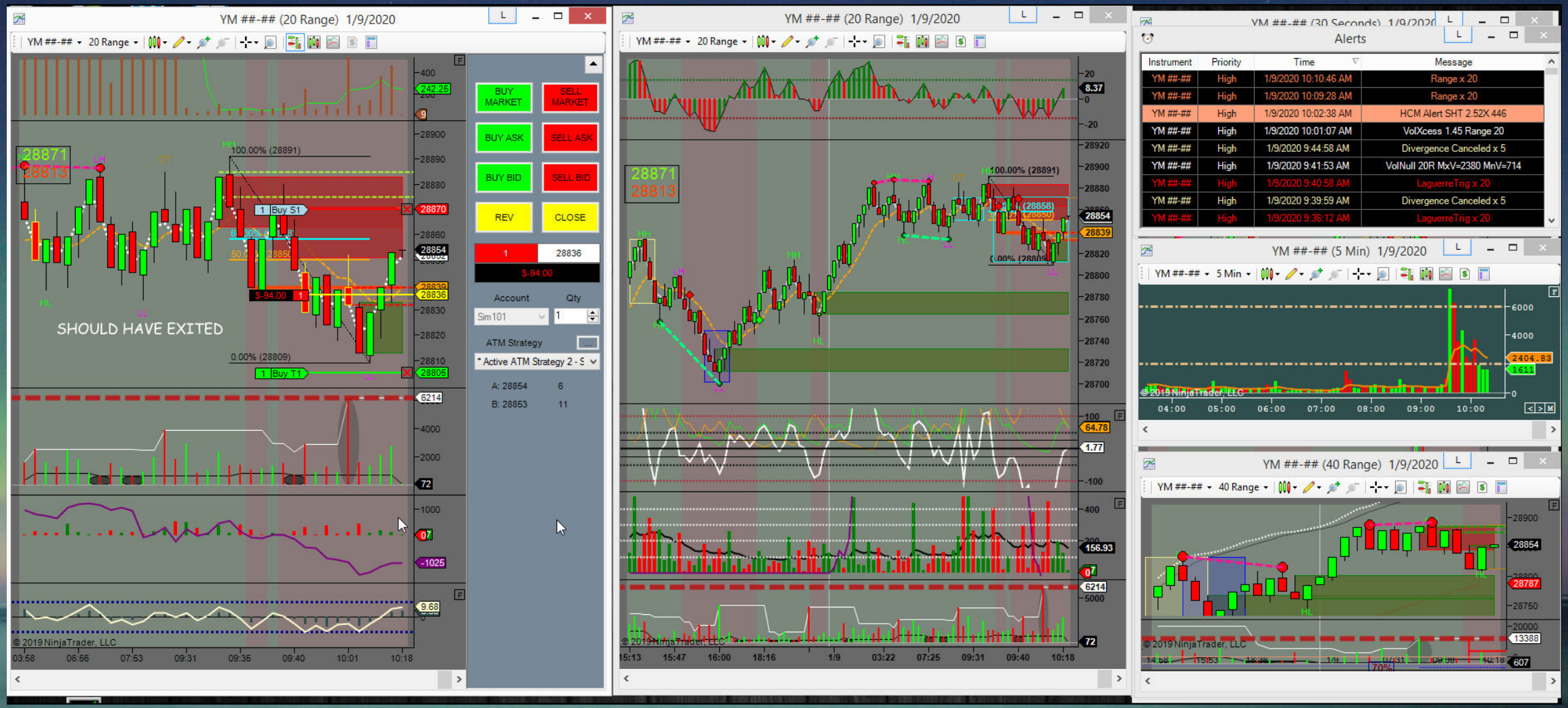
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28829
RE ENTRY
1 Buy S1
1 Buy T1
$46.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28836
$46.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28827 8
B: 28826 9
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28829
YM ##-## (30 Seconds) 1/9/2020
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
Time remaining = 00:03:45
28834
1 Buy S1
1 Buy T1
$46.00
© 2019 NinjaTrader, LLC

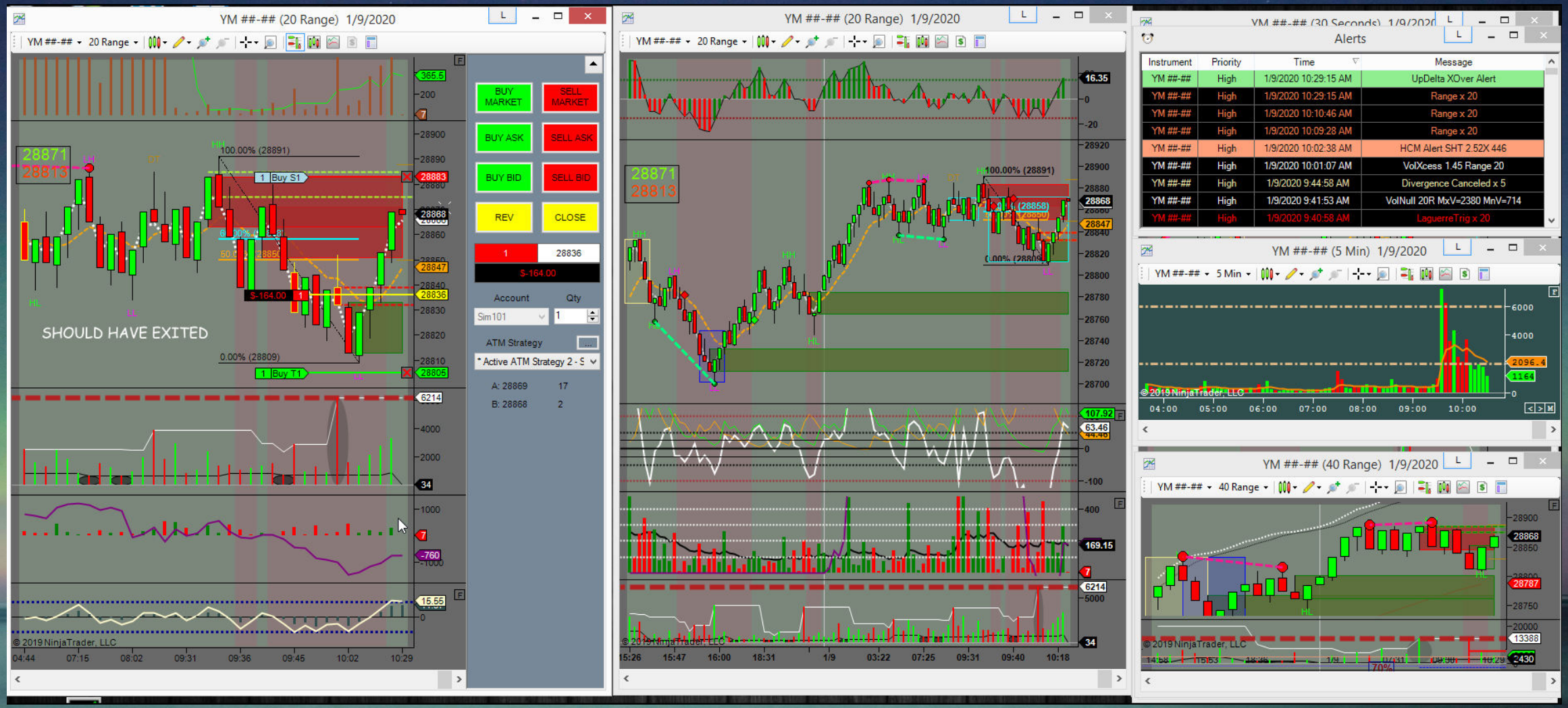

YM ##-## (20 Range) 1/9/2020
MOVED TARGET TO SUPPORT LINE ON 40 TICK CHART. ORIGINAL 20 TICK TARGET WOULD HAVE BEEN FILLED.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
market breadth
momentum barely on the cusp.....
YM ##-## (20 Range) 1/9/2020
steady flow
Alerts
Instrument
Priority
Time
Message
YM ##-## (5 Min) 1/9/2020
YM ##-## (40 Range) 1/9/2020
airgap

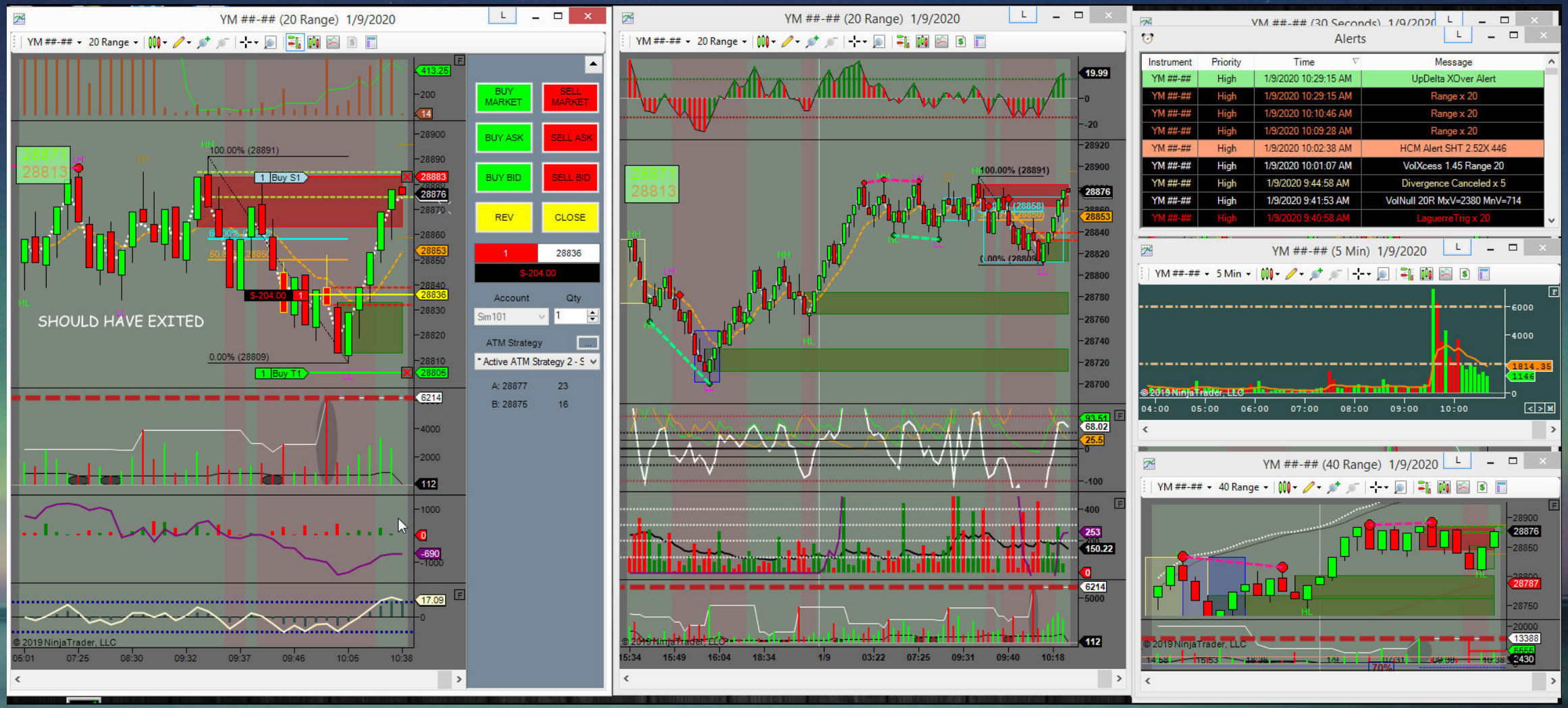

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28836
$111.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28814 17
B: 28812 15
1 Buy S1
1 Buy T1
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## High 1/9/2020 10:01:07 AM VolXcess 1.45 Range 20
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

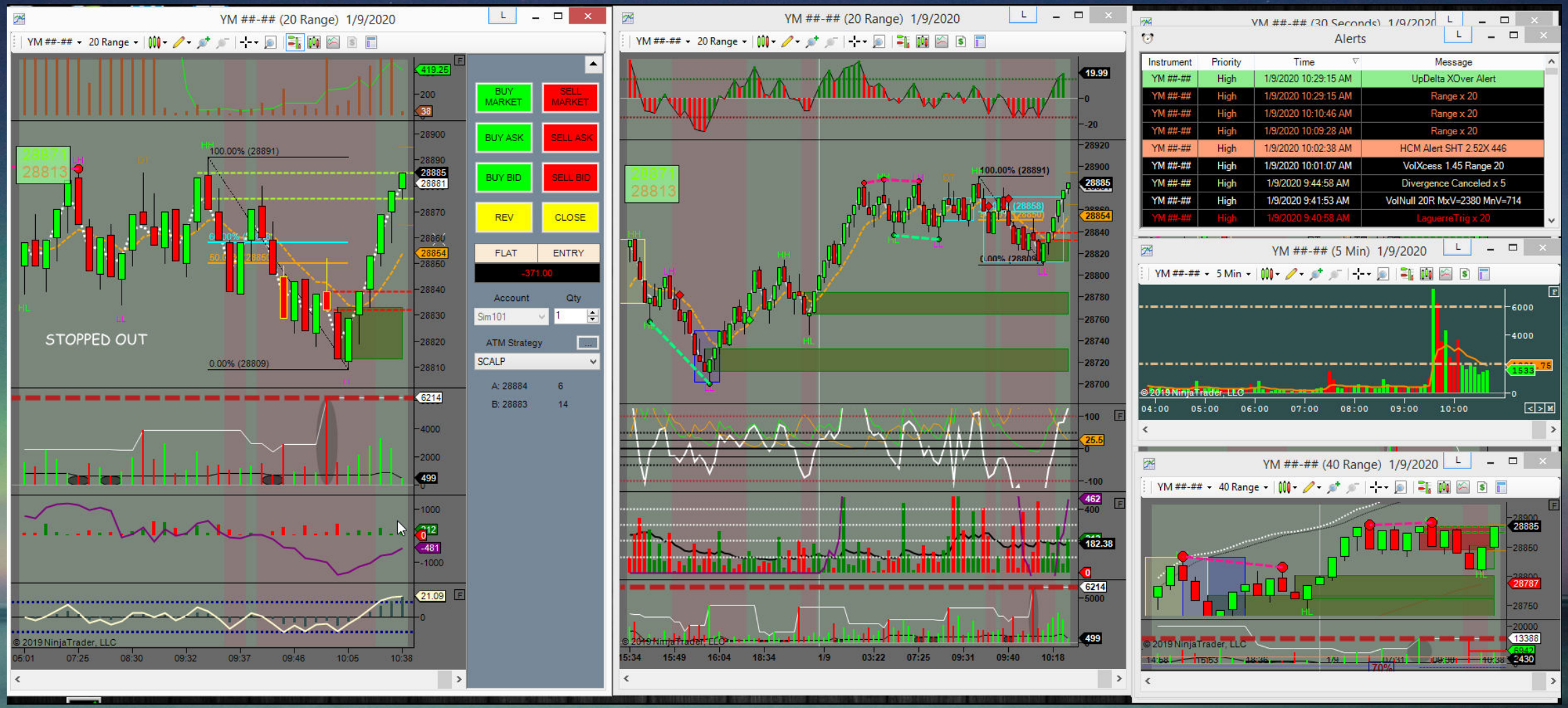

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28813
SHOULD HAVE EXITED.....
1 Buy S1
$21.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28836
$21.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28831 2
B: 28830 13
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## High 1/9/2020 10:01:07 AM VolXcess 1.45 Range 20
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:35:59 AM Divergence x 40
YM ##-## High 1/9/2020 9:35:55 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

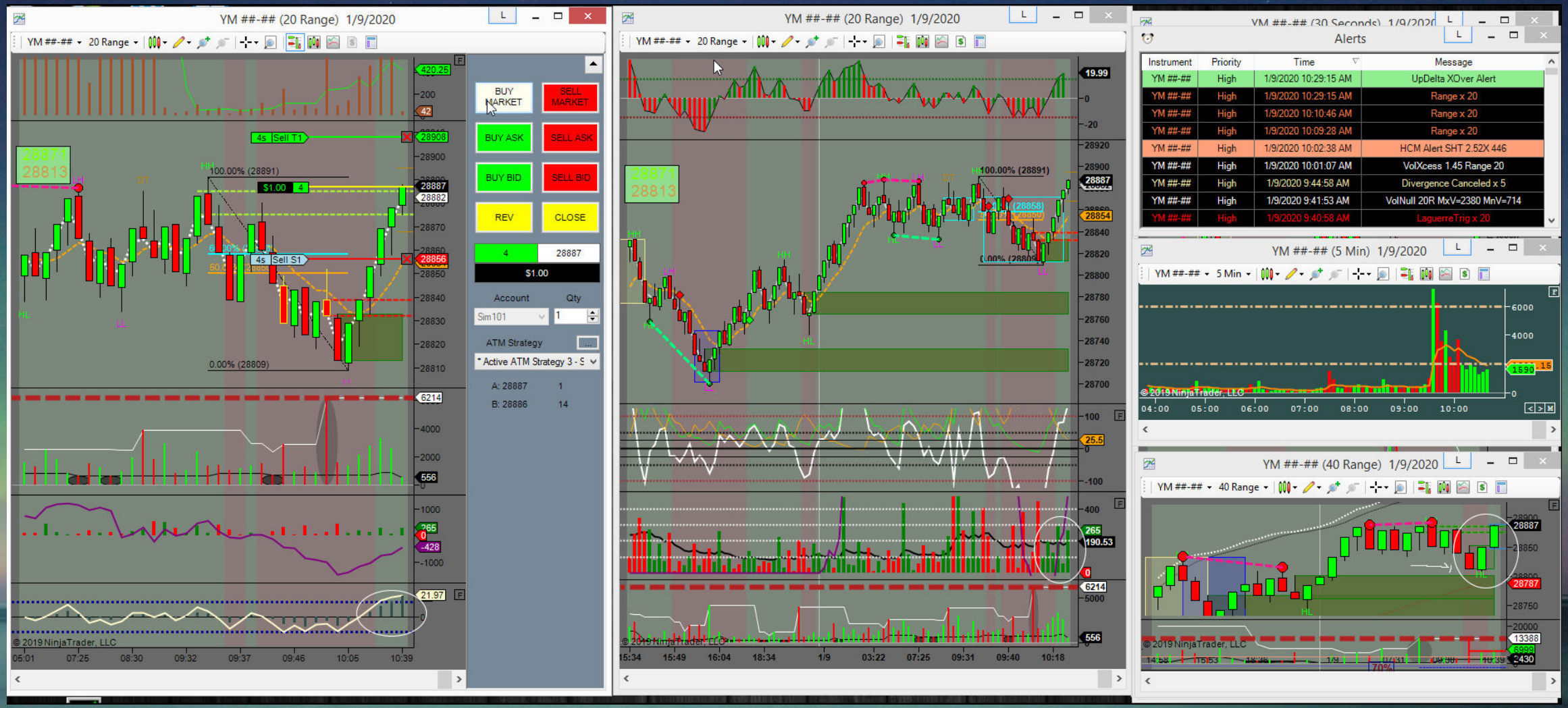

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28813
SHOULD HAVE EXITED
1 Buy S1
$-34.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28836
$-34.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28842 2
B: 28841 14
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## High 1/9/2020 10:09:28 AM Range x 20
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## High 1/9/2020 10:01:07 AM VolXcess 1.45 Range 20
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

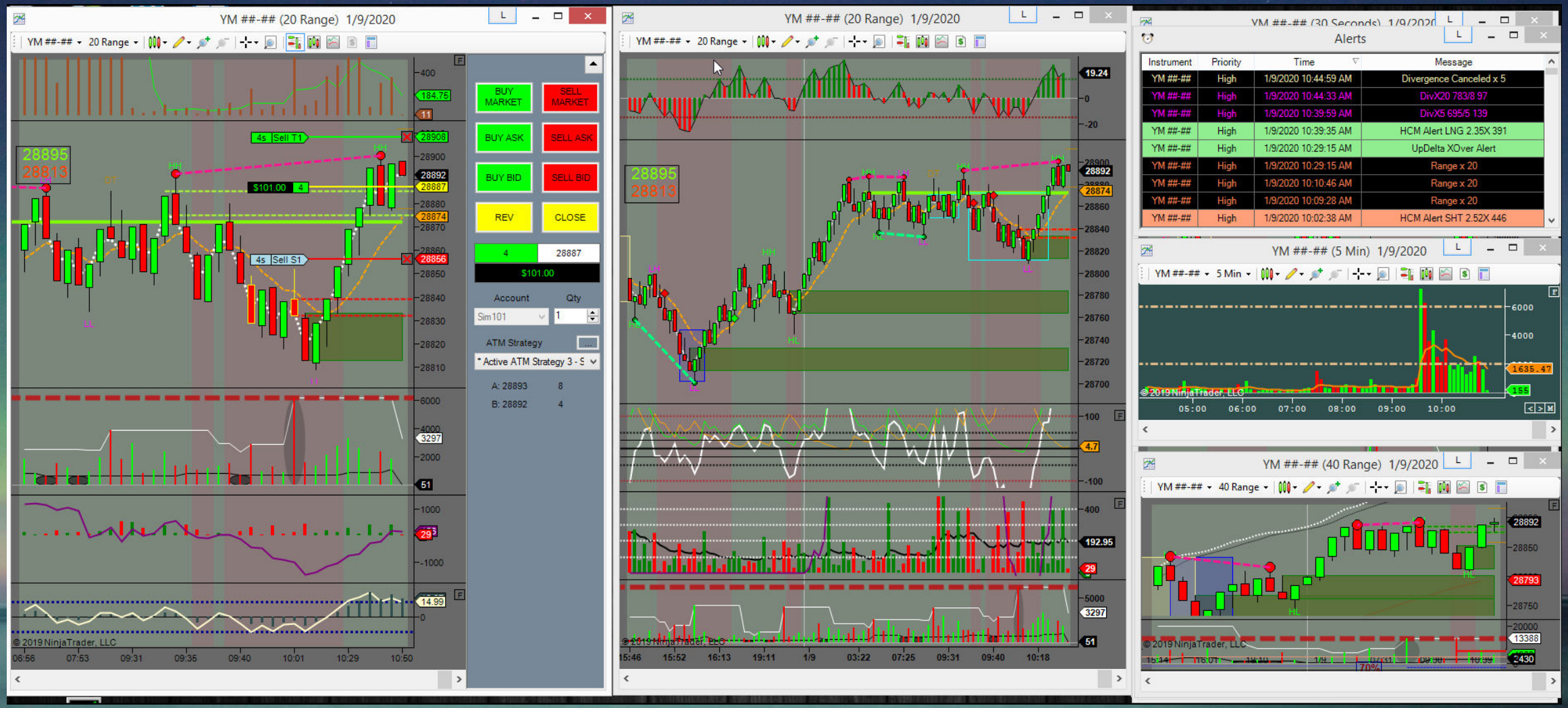

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28813
100.00% (28891)
Buy S1
$-94.00
SHOULD HAVE EXITED
0.00% (28809)
Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28836
$-94.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28854 6
B: 28853 11
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## High 1/9/2020 10:09:28 AM Range x 20
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## High 1/9/2020 10:01:07 AM VolXcess 1.45 Range 20
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## High 1/9/2020 9:39:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:36:12 AM LaguerreTrig x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28871
28813
100.00% (28891)
1 Buy S1
1 Buy T1
$-164.00
SHOULD HAVE EXITED
0.00% (28809)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28836
$-164.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28869 17
B: 28868 2
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 1/9/2020 10:29:15 AM | UpDelta XOver Alert
YM ##-## | High | 1/9/2020 10:29:15 AM | Range x 20
YM ##-## | High | 1/9/2020 10:10:46 AM | Range x 20
YM ##-## | High | 1/9/2020 10:09:28 AM | Range x 20
YM ##-## | High | 1/9/2020 10:02:38 AM | HCM Alert SHT 2.52X 446
YM ##-## | High | 1/9/2020 10:01:07 AM | VolXcess 1.45 Range 20
YM ##-## | High | 1/9/2020 9:44:58 AM | Divergence Canceled x 5
YM ##-## | High | 1/9/2020 9:41:53 AM | VolNull 20R MxV=2380 MnV=714
YM ##-## | High | 1/9/2020 9:40:58 AM | LaguerreTrig x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
SHOULD HAVE EXITED
100.00% (28891)
0.00% (28809)
1 Buy S1
1 Buy T1
$-204.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28836
$-204.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - S
A: 28877 23
B: 28875 16
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:29:15 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 10:29:15 AM Range x 20
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## High 1/9/2020 10:09:28 AM Range x 20
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## High 1/9/2020 10:01:07 AM VolXcess 1.45 Range 20
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-371.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28884 6
B: 28883 14
STOPPED OUT
100.00% (28891)
0.00% (28809)
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:29:15 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 10:29:15 AM Range x 20
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## High 1/9/2020 10:09:28 AM Range x 20
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## High 1/9/2020 10:01:07 AM VolXcess 1.45 Range 20
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
4
28887
$1.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28887 1
B: 28886 14
4s Sell T1
4s Sell S1
100.00% (28891)
0.00% (28809)
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:29:15 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 10:29:15 AM Range x 20
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## High 1/9/2020 10:09:28 AM Range x 20
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## High 1/9/2020 10:01:07 AM VolXcess 1.45 Range 20
YM ##-## High 1/9/2020 9:44:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 9:41:53 AM VolNull 20R MxV=2380 MnV=714
YM ##-## High 1/9/2020 9:40:58 AM LaguerreTrig x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28895
28813
4s Sell T1
$101.00 4
4s Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
4
28887
$101.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28893 8
B: 28892 4
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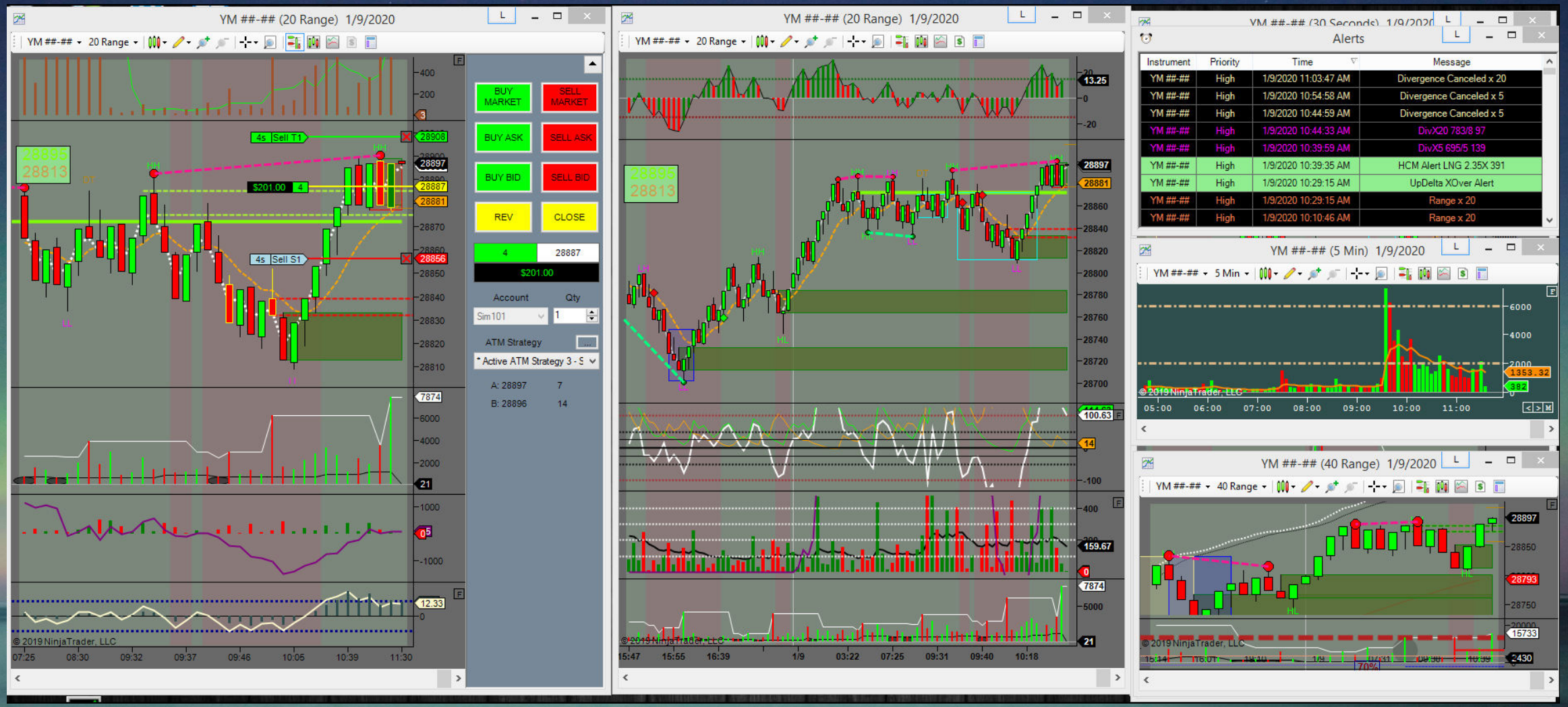
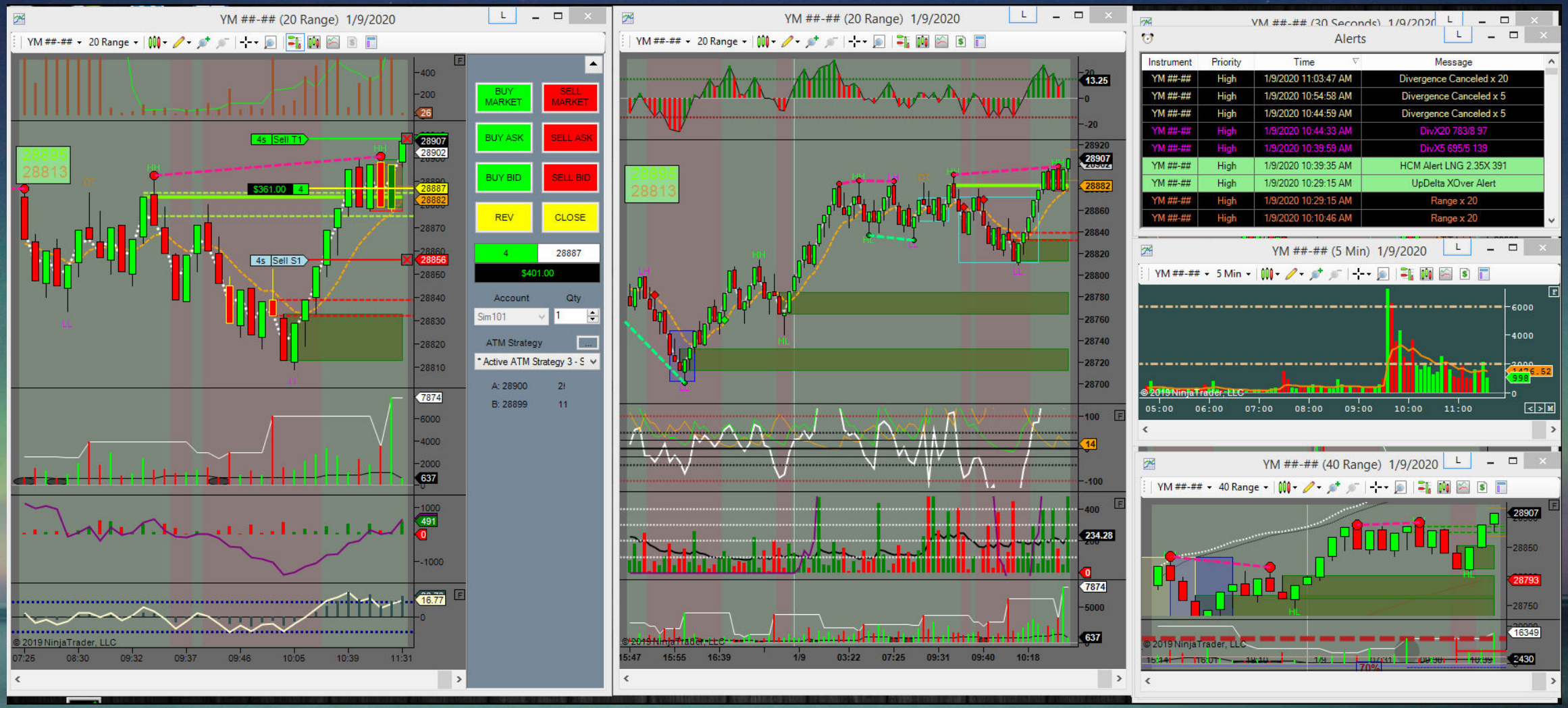
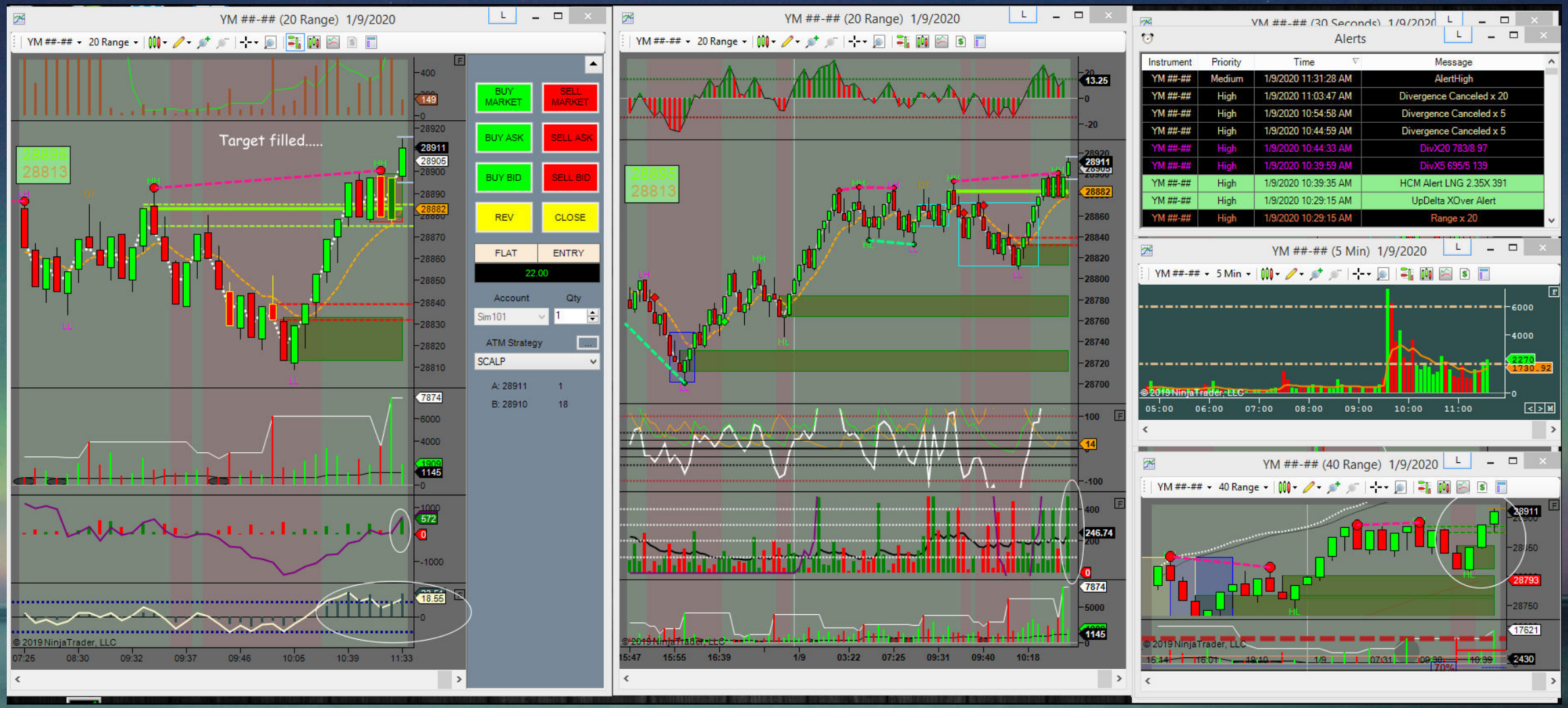
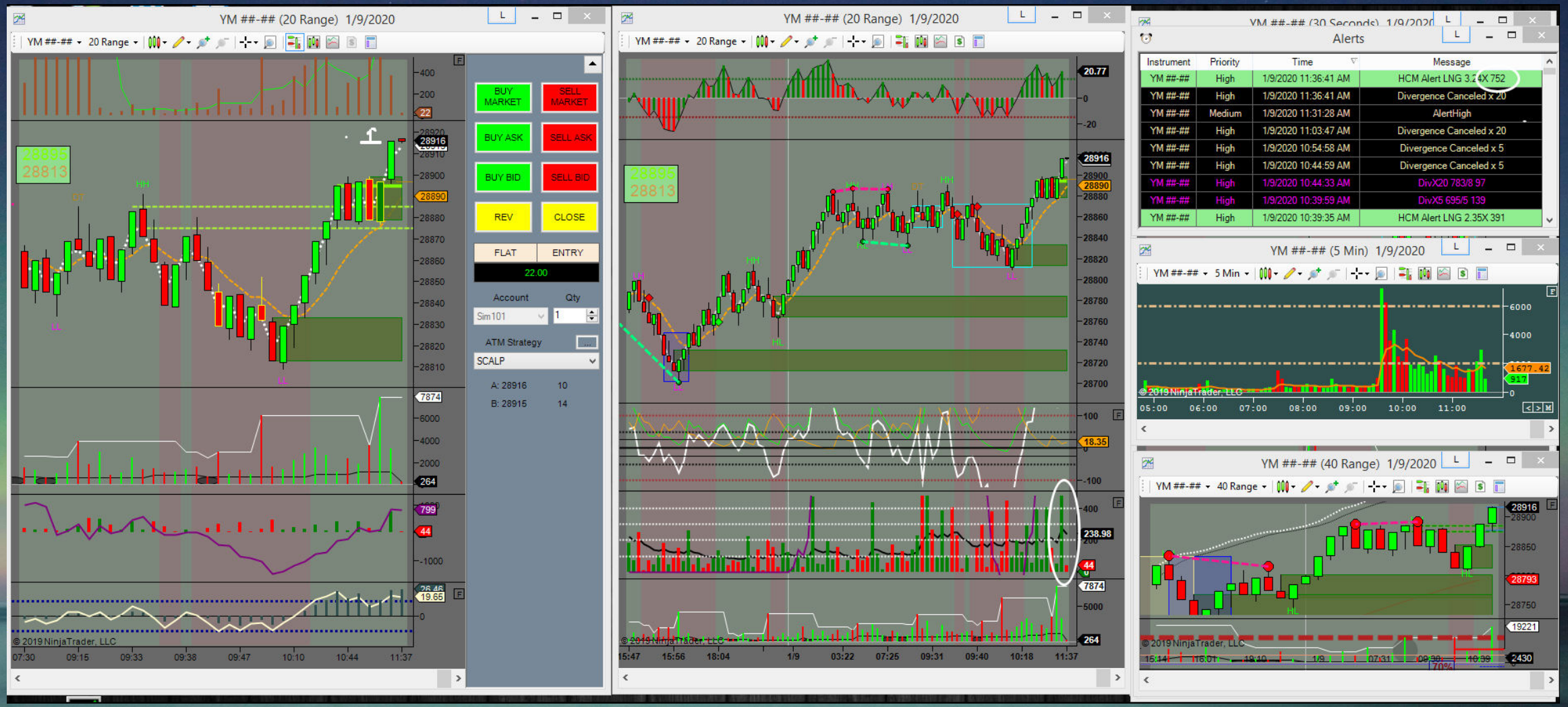
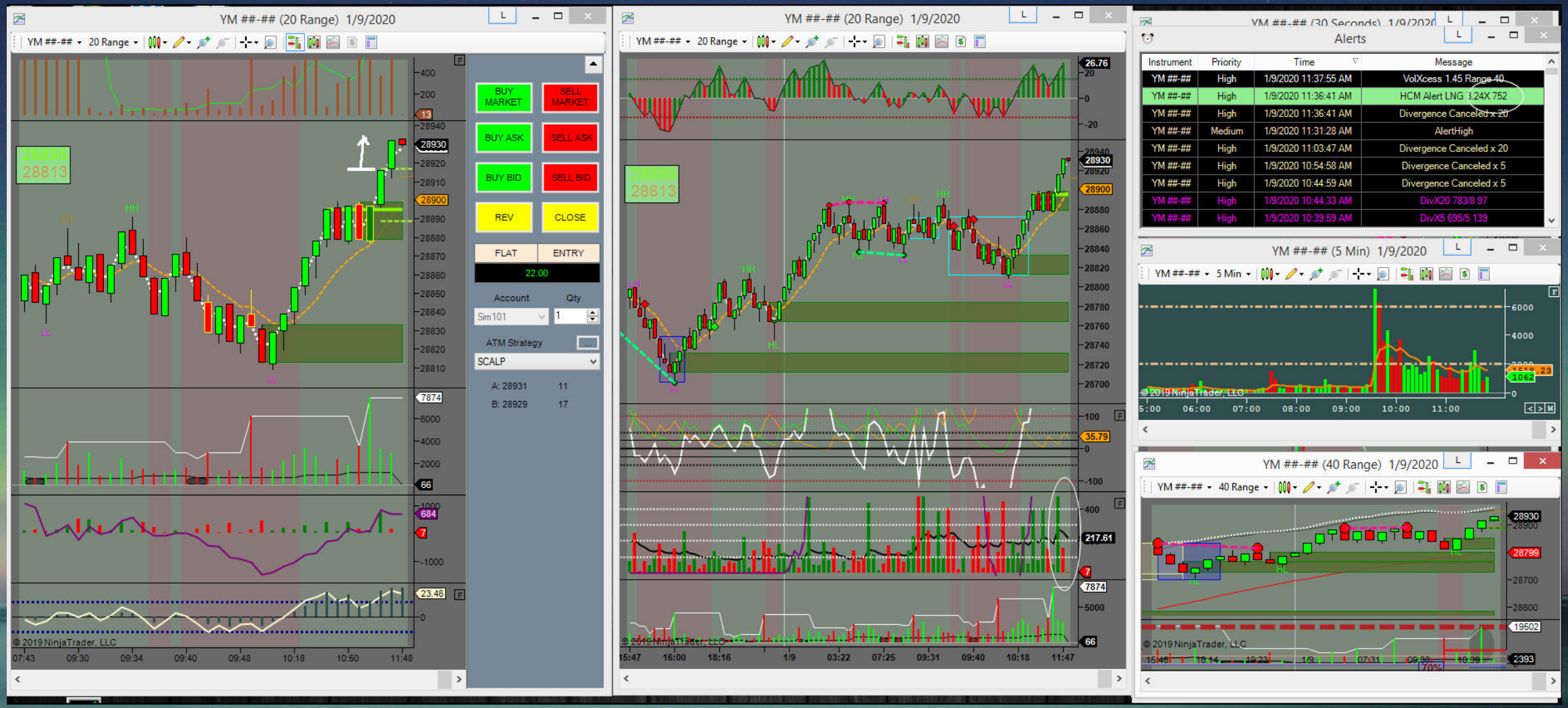
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28895
28813
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## High 1/9/2020 10:39:35 AM HCM Alert LNG 2.35X 391
YM ##-## High 1/9/2020 10:29:15 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 10:29:15 AM Range x 20
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## High 1/9/2020 10:09:28 AM Range x 20
YM ##-## High 1/9/2020 10:02:38 AM HCM Alert SHT 2.52X 446
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

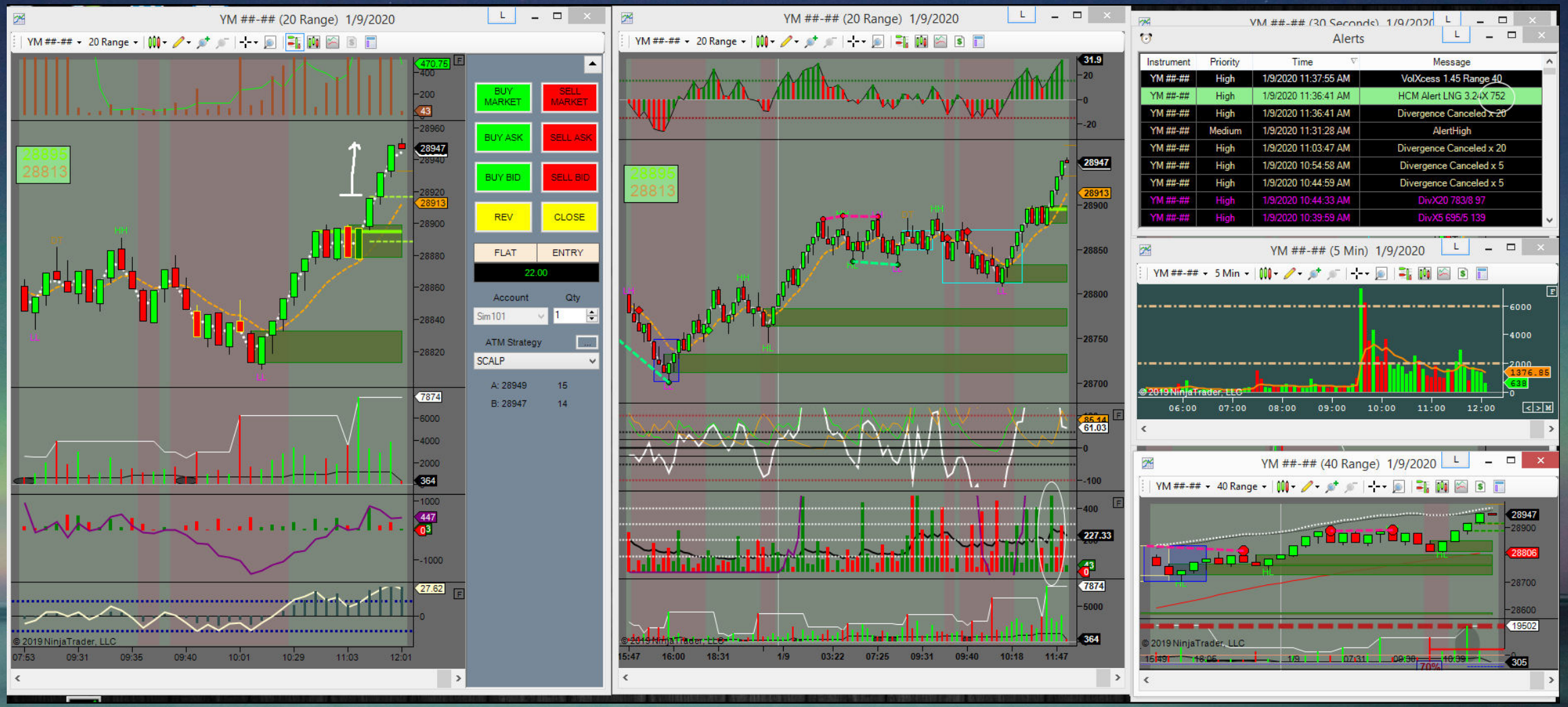

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
4
28887
$201.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28897 7
B: 28896 14
4s Sell T1
4s Sell S1
$201.00
28895
28813
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## High 1/9/2020 10:39:35 AM HCM Alert LNG 2.35X 391
YM ##-## High 1/9/2020 10:29:15 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 10:29:15 AM Range x 20
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

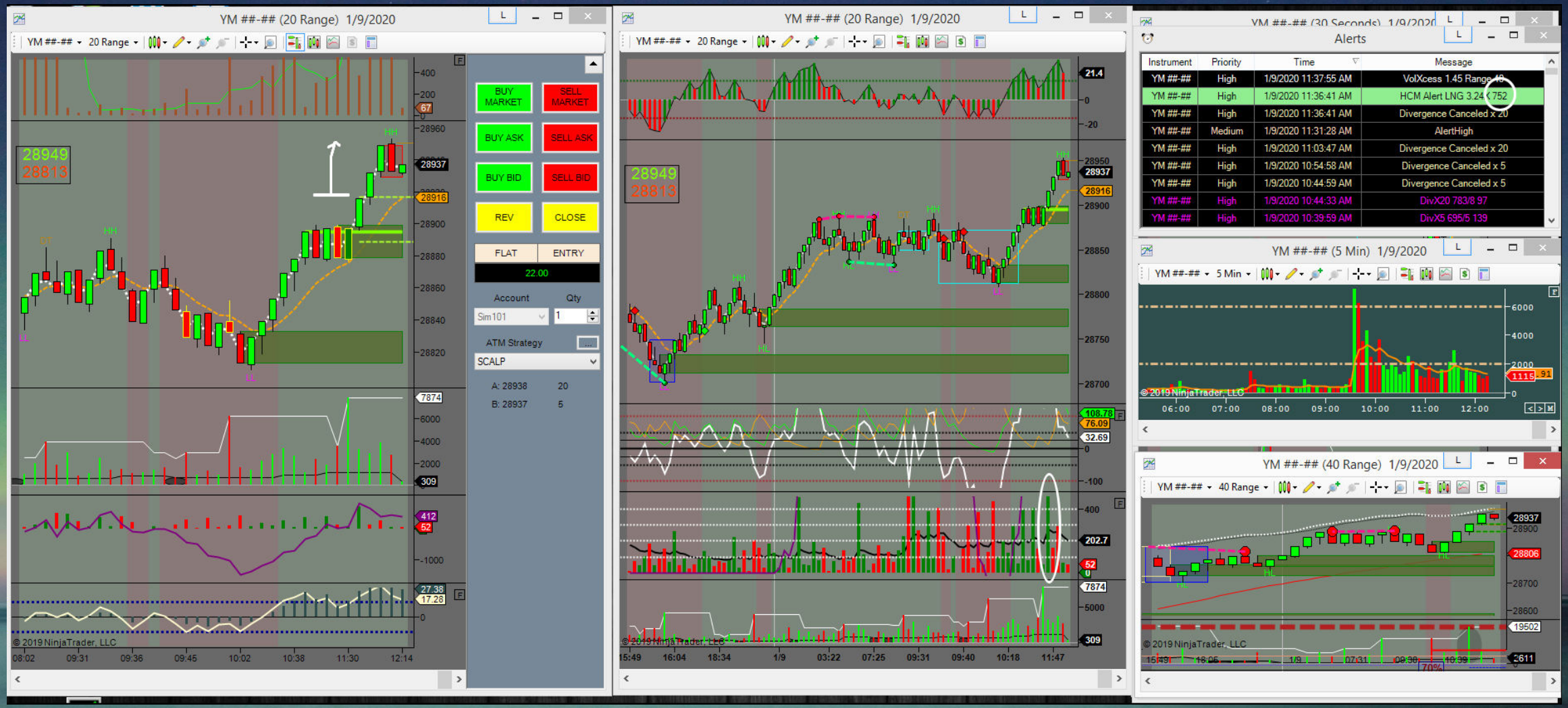

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
4
28887
$401.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - S
A: 28900 2
B: 28899 11
4s Sell T1
4s Sell S1
$361.00
28895
28813
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## High 1/9/2020 10:39:35 AM HCM Alert LNG 2.35X 391
YM ##-## High 1/9/2020 10:29:15 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 10:29:15 AM Range x 20
YM ##-## High 1/9/2020 10:10:46 AM Range x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

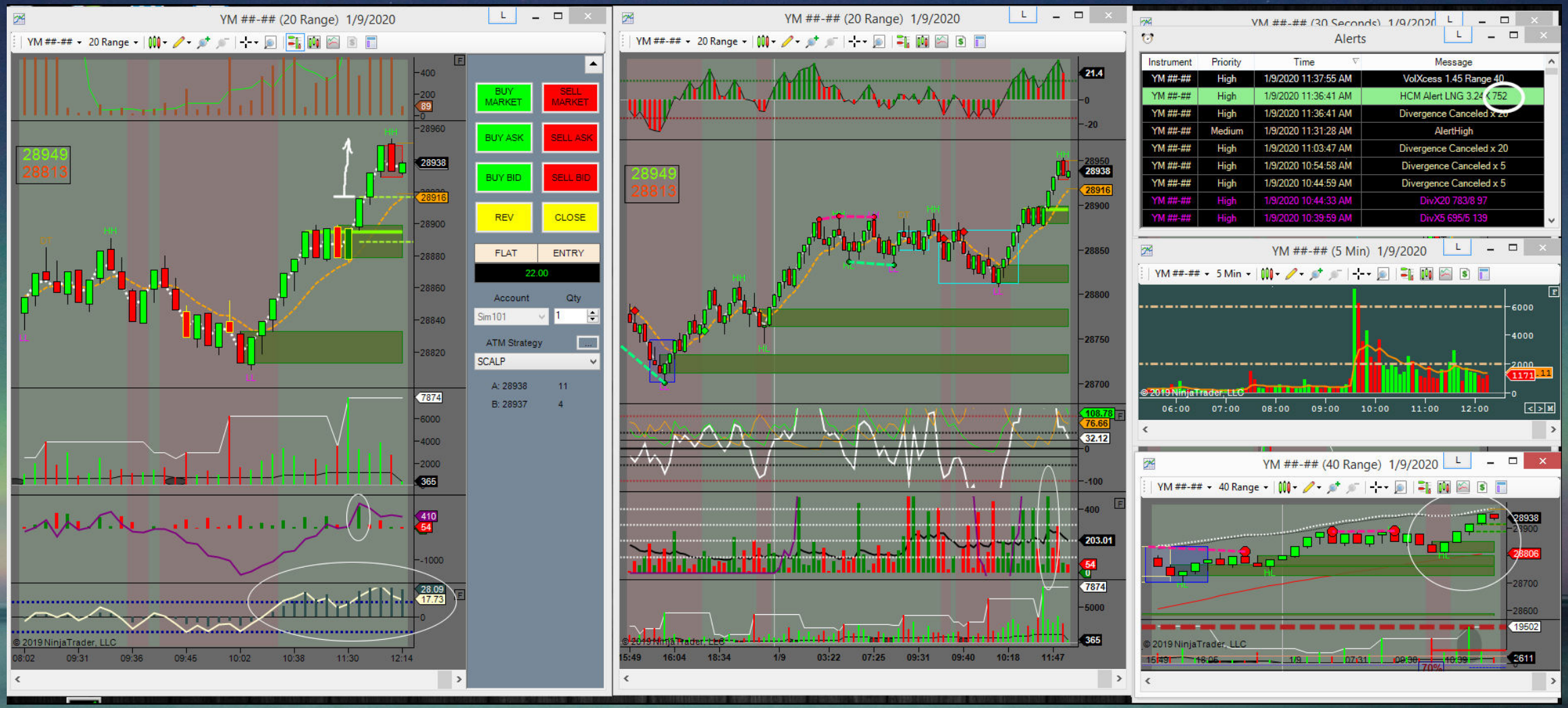

YM ##-## (20 Range) 1/9/2020
Target filled.....
28895
28813
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 28911 1
B: 28910 18
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/9/2020 11:31:28 AM AlertHigh
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## High 1/9/2020 10:39:35 AM HCM Alert LNG 2.35X 391
YM ##-## High 1/9/2020 10:29:15 AM UpDelta XOver Alert
YM ##-## High 1/9/2020 10:29:15 AM Range x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## (40 Range) 1/9/2020


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28916 10
B: 28915 14
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/9/2020 11:36:41 AM HCM Alert LNG 3.24X 752
YM ##-## High 1/9/2020 11:36:41 AM Divergence Canceled x 20
YM ##-## Medium 1/9/2020 11:31:28 AM AlertHigh
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## High 1/9/2020 10:39:35 AM HCM Alert LNG 2.35X 391
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28931 11
B: 28929 17
28895
28813
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 11:37:55 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 11:36:41 AM HCM Alert LNG 3.24X 752
YM ##-## High 1/9/2020 11:36:41 AM Divergence Canceled x 20
YM ##-## Medium 1/9/2020 11:31:28 AM AlertHigh
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

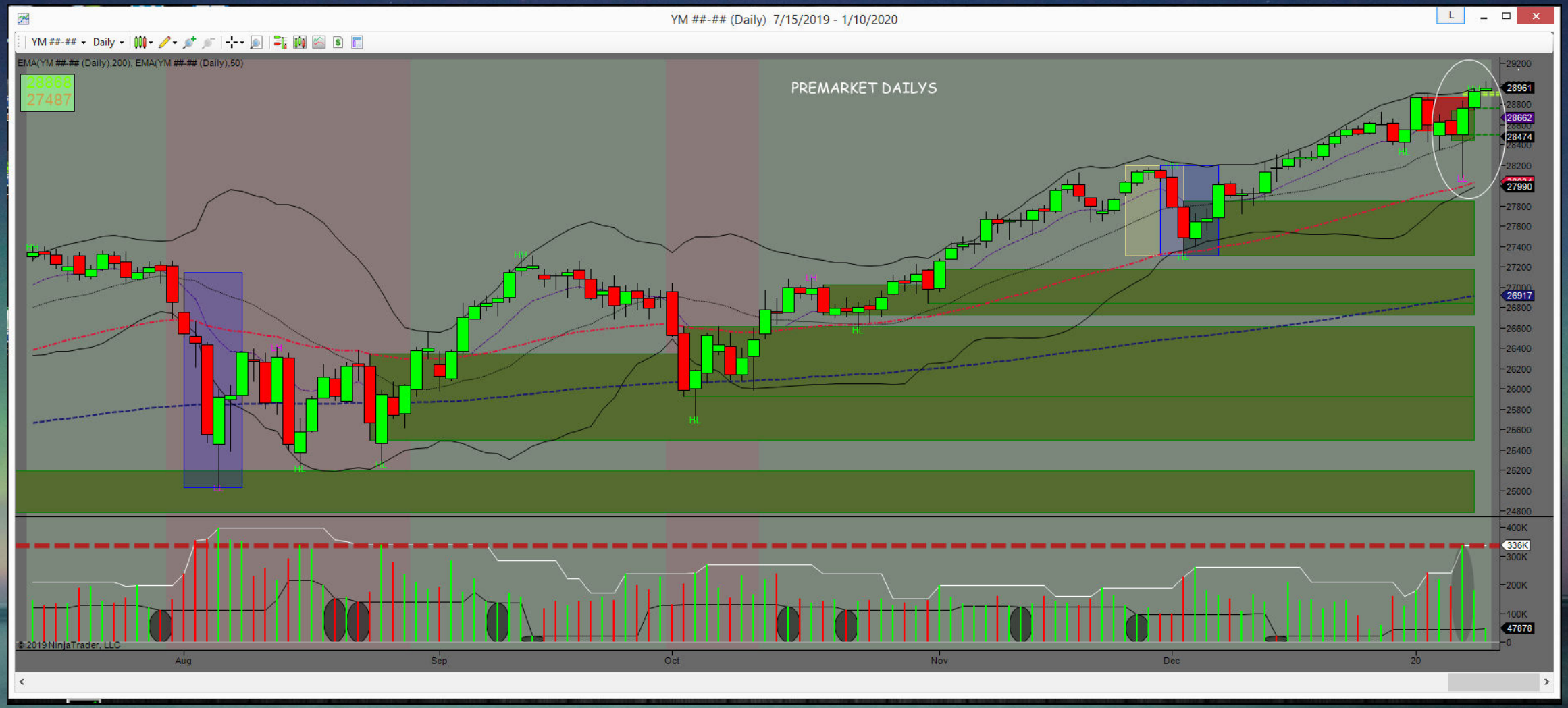

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28949 15
B: 28947 14
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 11:37:55 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 11:36:41 AM HCM Alert LNG 3.24X 752
YM ##-## High 1/9/2020 11:36:41 AM Divergence Canceled x 20
YM ##-## Medium 1/9/2020 11:31:28 AM AlertHigh
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

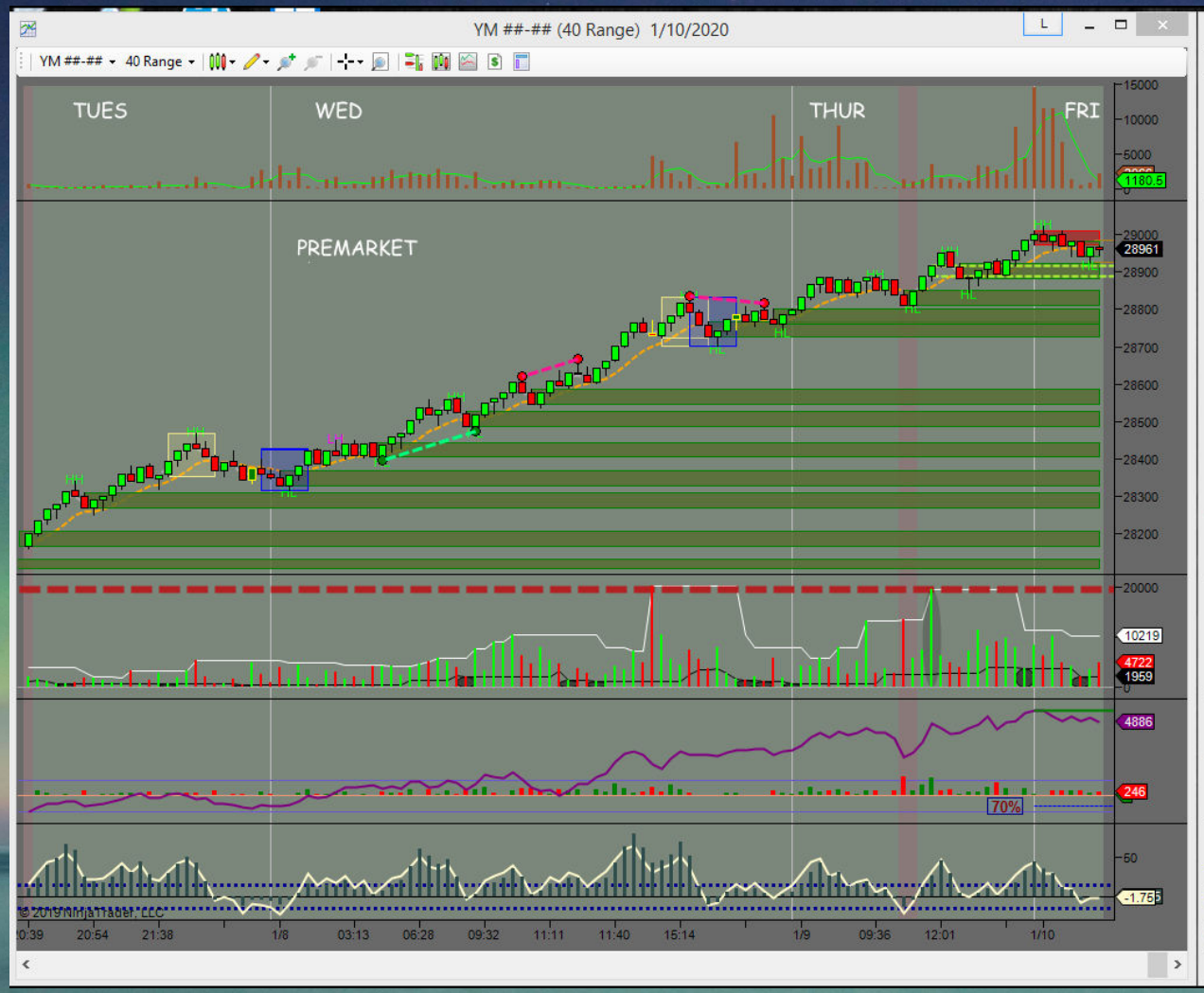

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28949
28813
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28938 20
B: 28937 5
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 11:37:55 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 11:36:41 AM HCM Alert LNG 3.24 752
YM ##-## High 1/9/2020 11:36:41 AM Divergence Canceled x 20
YM ##-## Medium 1/9/2020 11:31:28 AM AlertHigh
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28949
28813
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28938 11
B: 28937 4
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 11:37:55 AM VolXcess 1.45 Range 40
YM ##-## High 1/9/2020 11:36:41 AM HCM Alert LNG 3.24 752
YM ##-## High 1/9/2020 11:36:41 AM Divergence Canceled x 20
YM ##-## Medium 1/9/2020 11:31:28 AM AlertHigh
YM ##-## High 1/9/2020 11:03:47 AM Divergence Canceled x 20
YM ##-## High 1/9/2020 10:54:58 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:59 AM Divergence Canceled x 5
YM ##-## High 1/9/2020 10:44:33 AM DivX20 783/8 97
YM ##-## High 1/9/2020 10:39:59 AM DivX5 695/5 139
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28860 3
B: 28859 5
0.00% (28953)
100.00% (28809)
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## (30 Seconds) 1/9/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/9/2020 12:44:05 PM LaguerreTrig x 20
YM ##-## High 1/9/2020 12:44:05 PM Range x 20
YM ##-## High 1/9/2020 12:41:47 PM VolNull 20R MxV=3813 MnV=691
YM ##-## High 1/9/2020 12:40:26 PM DwnDelta XOver Alert
YM ##-## High 1/9/2020 12:39:58 PM Minute x 5
YM ##-## High 1/9/2020 12:34:58 PM Minute x 5
YM ##-## High 1/9/2020 12:27:54 PM Range x 40
YM ##-## High 1/9/2020 12:27:40 PM VolNull 20R MxV=7874 MnV=1453
YM ##-## High 1/9/2020 12:25:48 PM Minute x 5
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28905
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
22.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28904 7
B: 28903 12
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/9/2020
YM ##-## 20 Range
28905
0.00% (28953)
100.00% (28809)
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/9/2020 3:50:30 PM AlertHigh
YM ##-## High 1/9/2020 3:31:14 PM DwnDelta XOver Alert
YM ##-## Medium 1/9/2020 3:10:59 PM AlertHigh
YM ##-## Medium 1/9/2020 3:09:59 PM AlertHigh
YM ##-## High 1/9/2020 2:48:04 PM Minute x 5
YM ##-## High 1/9/2020 2:43:06 PM HCM Alert LNG 2.37X 309
YM ##-## Medium 1/9/2020 2:39:29 PM AlertHigh
YM ##-## High 1/9/2020 2:35:04 PM HCM Alert LNG 2.71X 234
YM ##-## High 1/9/2020 2:35:04 PM Divergence Canceled x 20
YM ##-## (5 Min) 1/9/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/9/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC


YM ##-## (Daily) 7/15/2019 - 1/10/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
28868
27487
PREMARKET DAILYS
28961
28662
28474
27990
26917
336K
47878
© 2019 NinjaTrader, LLC
Aug
Sep
Oct
Nov
Dec
20


YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range
TUES
WED
THUR
FRI
PREMARKET
28961
1180.5
10219
4722
1959
4886
246
70%
-1.755
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
28962
28931
28961
610.75
2408
1379
179
22
70%
-706
3.64
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
OPENING BELL
28962
28931
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: 28940 6
B: 28939 15
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
28962
28931
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/10/202
YM ##-## 30 Seconds
SupplyTst
Time remaining = 00:00:22
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YM ##-## (20 Range) 1/10/2020
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: 28928 5
B: 28927 12
28931
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/10/202
YM ##-## 30 Seconds
Effort To Fall
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
TWO MINUTES IN.....
Time remaining = 00:00:22

YM ##-## (20 Range) 1/10/2020
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: 28920 9
B: 28919 7
28927
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
YM ##-## (30 Seconds) 1/10/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/10/2020 9:30:58 AM AlertHigh
YM ##-## High 1/10/2020 9:30:23 AM HCM Alert SHT 2.31X 282
YM ##-## Medium 1/10/2020 9:29:58 AM AlertHigh
YM ##-## Medium 1/10/2020 9:25:29 AM AlertHigh
YM ##-## High 1/10/2020 9:00:30 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 8:54:09 AM UpDelta XOver Alert
YM ##-## High 1/10/2020 8:51:11 AM Range x 20
YM ##-## High 1/10/2020 8:48:42 AM DivX20 526/15 35
YM ##-## High 1/10/2020 8:47:56 AM VolNull 40R MxV=10219 MnV=1959
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/10/2020
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: 28917 9
B: 28916 6
28962
28895
28916
© 2019 NinjaTrader, LLC
YM ##-## (30 Seconds) 1/10/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/10/2020 9:30:58 AM AlertHigh
YM ##-## High 1/10/2020 9:30:23 AM HCM Alert SHT 2.31X 282
YM ##-## Medium 1/10/2020 9:29:58 AM AlertHigh
YM ##-## Medium 1/10/2020 9:25:29 AM AlertHigh
YM ##-## High 1/10/2020 9:00:30 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 8:54:09 AM UpDelta XOver Alert
YM ##-## High 1/10/2020 8:51:11 AM Range x 20
YM ##-## High 1/10/2020 8:48:42 AM DivX20 526/15 35
YM ##-## High 1/10/2020 8:47:56 AM VolNull 40R MxV=10219 MnV=1959
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/10/2020
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: 28943
B: 28942
28958
28895
0.00% (28891)
28942
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
100.00% (29022)
0.00% (28891)
Alerts
Instrument
Priority
Time
Message
YM ##-## High 1/10/2020 10:11:21 AM DivX20 162/10 16
YM ##-## High 1/10/2020 10:09:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 10:04:58 AM DivX5 185/9 20
YM ##-## High 1/10/2020 10:04:18 AM LaguerreTrig x 20
YM ##-## High 1/10/2020 10:04:18 AM Range x 20
YM ##-## High 1/10/2020 9:49:25 AM UpDelta XOver Alert
YM ##-## High 1/10/2020 9:45:19 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 9:43:07 AM HCM Alert LNG 2.32X 311
YM ##-## High 1/10/2020 9:43:07 AM UpDelta XOver Alert
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/10/2020

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
0.00

Account: Sim101 | Qty: 1

ATM Strategy: SCALP

A: 28951 2
B: 28950 10

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YM ##-## (20 Range) 1/10/2020

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Alerts

Instrument	Priority	Time	Message
YM ##-##	High	1/10/2020 10:15:06 AM	LaguerreTrig x 20
YM ##-##	High	1/10/2020 10:11:21 AM	DivX20 162/10 16
YM ##-##	High	1/10/2020 10:09:58 AM	Divergence Canceled x 5
YM ##-##	High	1/10/2020 10:04:58 AM	DivX5 185/9 20
YM ##-##	High	1/10/2020 10:04:18 AM	LaguerreTrig x 20
YM ##-##	High	1/10/2020 10:04:18 AM	Range x 20
YM ##-##	High	1/10/2020 9:49:25 AM	UpDelta XOver Alert
YM ##-##	High	1/10/2020 9:45:19 AM	DwnDelta XOver Alert
YM ##-##	High	1/10/2020 9:43:07 AM	HCM Alert LNG 2.32X 311

YM ##-## (5 Min) 1/10/2020

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YM ##-## (40 Range) 1/10/2020

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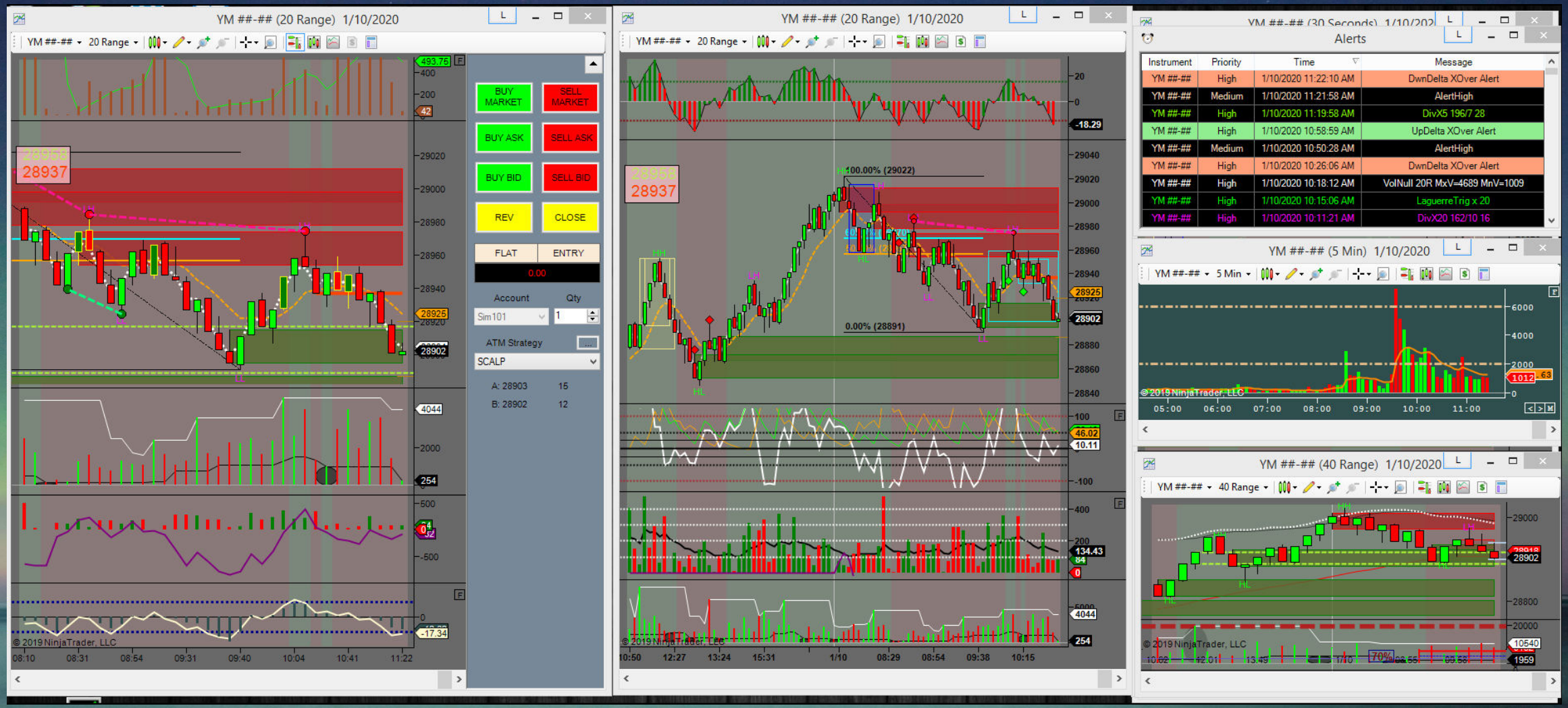
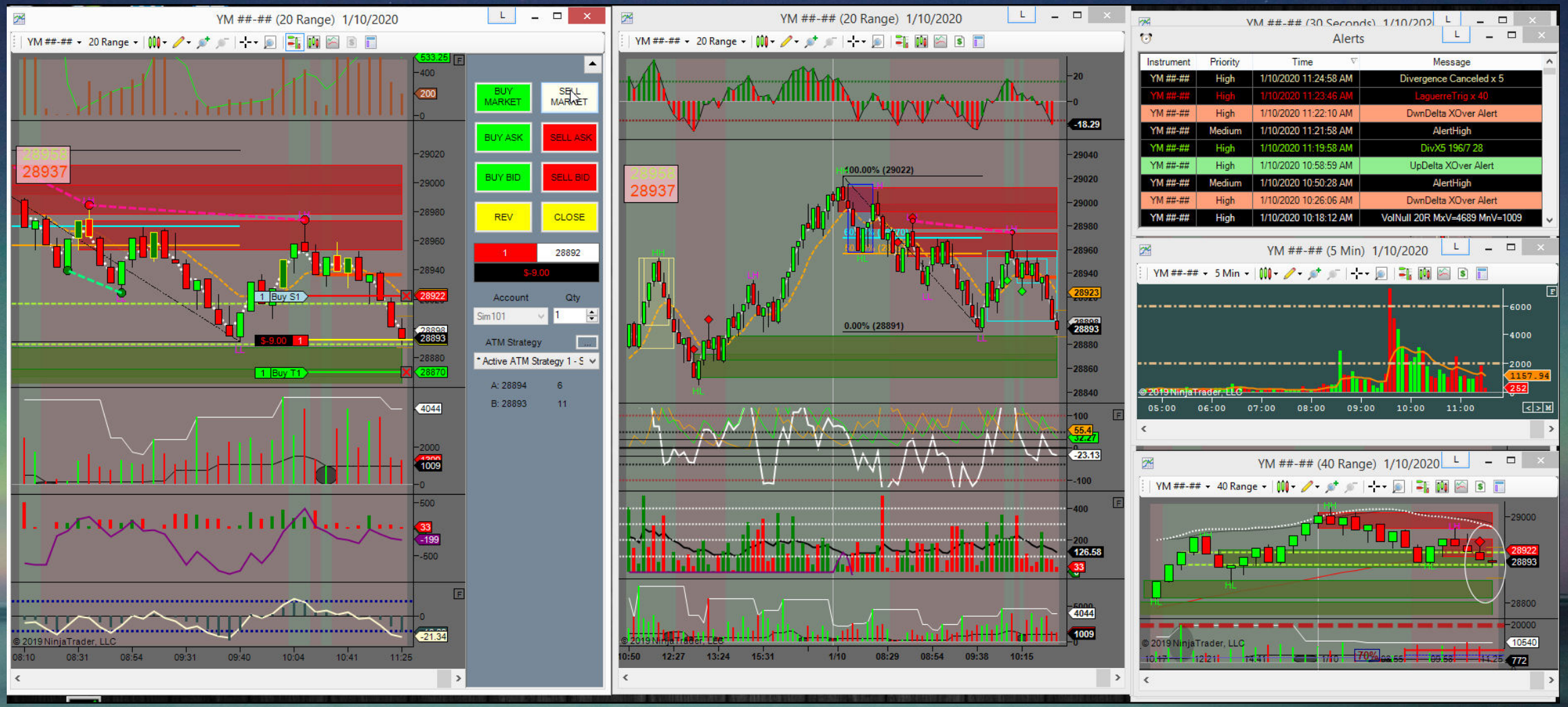
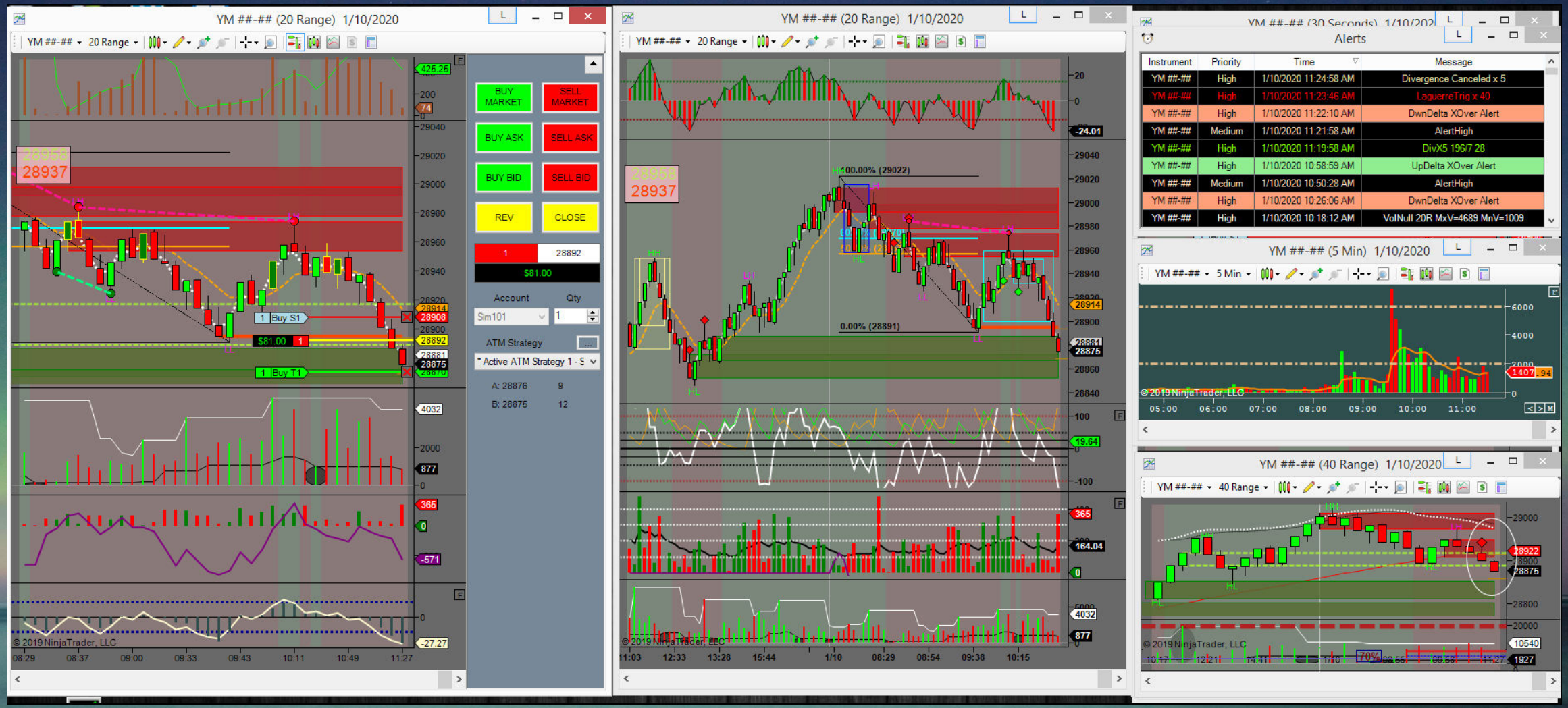
YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28932 15
B: 28931 2
28937
28931
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
100.00% (29022)
0.00% (28891)
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/10/2020 10:50:28 AM AlertHigh
YM ##-## High 1/10/2020 10:26:06 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 10:18:12 AM VolNull 20R MxV=4689 MnV=1009
YM ##-## High 1/10/2020 10:15:06 AM LaguerreTrig x 20
YM ##-## High 1/10/2020 10:11:21 AM DivX20 162/10 16
YM ##-## High 1/10/2020 10:09:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 10:04:58 AM DivX5 185/9 20
YM ##-## High 1/10/2020 10:04:18 AM LaguerreTrig x 20
YM ##-## High 1/10/2020 10:04:18 AM Range x 20
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range

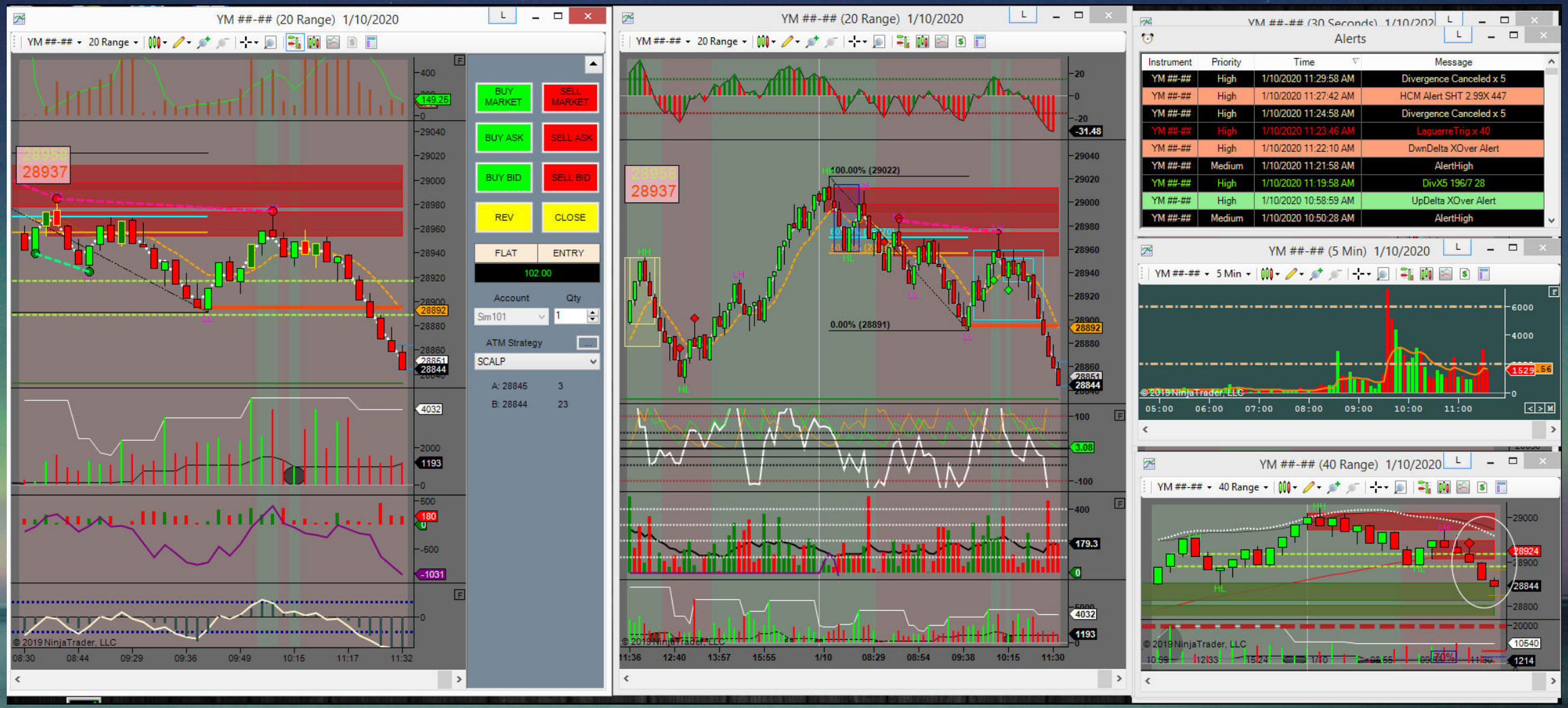

YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28903 15
B: 28902 12
28937
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
100.00% (29022)
0.00% (28891)
28937
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## Medium 1/10/2020 10:50:28 AM AlertHigh
YM ##-## High 1/10/2020 10:26:06 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 10:18:12 AM VolNull 20R MxV=4689 MnV=1009
YM ##-## High 1/10/2020 10:15:06 AM LaguerreTrig x 20
YM ##-## High 1/10/2020 10:11:21 AM DivX20 162/10 16
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range
© 2019 NinjaTrader, LLC

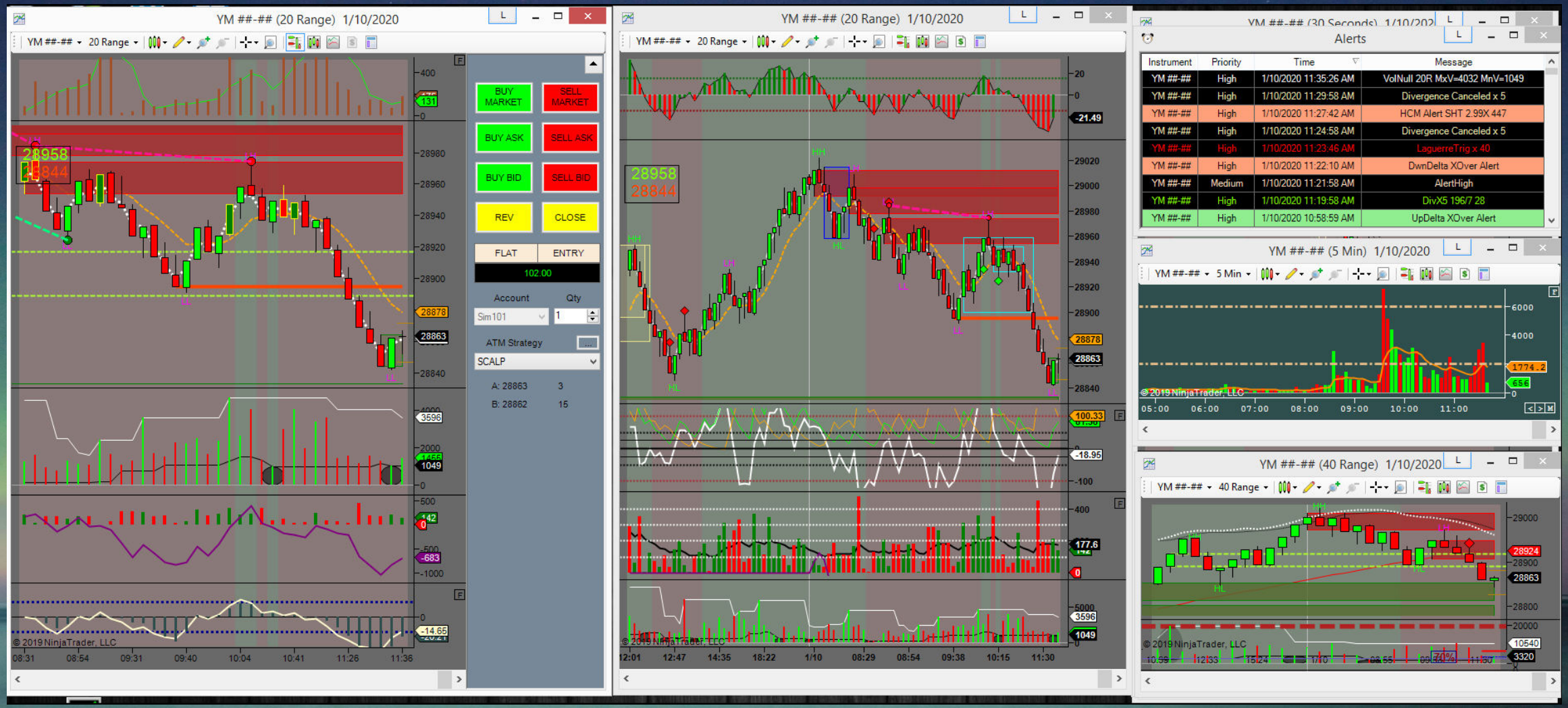
YM ##-## (20 Range) 1/10/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
ATM Strategy
SCALP
A: 28893 12
B: 28892 10
RISKY, SLOW GRIND DWN, MARKET BREADTH NEUTRAL CONTRACTS NOT STICKING OUT.....
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## Medium 1/10/2020 10:50:28 AM AlertHigh
YM ##-## High 1/10/2020 10:26:06 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 10:18:12 AM VolNull 20R MxV=4689 MnV=1009
YM ##-## High 1/10/2020 10:15:06 AM LaguerreTrig x 20
YM ##-## (5 Min) 1/10/2020
YM ##-## (40 Range) 1/10/2020
OSC


YM ##-## (20 Range) 1/10/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (20 Range) 1/10/2020
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## Medium 1/10/2020 10:50:28 AM AlertHigh
YM ##-## High 1/10/2020 10:26:06 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 10:18:12 AM VolNull 20R MxV=4689 MnV=1009
YM ##-## (5 Min) 1/10/2020
YM ##-## (40 Range) 1/10/2020
© 2019 NinjaTrader, LLC


YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
28892
$81.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - S
A: 28876 9
B: 28875 12
1 Buy S1
1 Buy T1
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
100.00% (29022)
0.00% (28891)
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## Medium 1/10/2020 10:50:28 AM AlertHigh
YM ##-## High 1/10/2020 10:26:06 AM DwnDelta XOver Alert
YM ##-## High 1/10/2020 10:18:12 AM VolNull 20R MxV=4689 MnV=1009
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
28937
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: 28872 12
B: 28871 10
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
100.00% (29022)
0.00% (28891)
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:27:42 AM HCM Alert SHT 2.99X 447
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## Medium 1/10/2020 10:50:28 AM AlertHigh
YM ##-## High 1/10/2020 10:26:06 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/10/2020
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: 28845 3
B: 28844 23
28937
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
100.00% (29022)
0.00% (28891)
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:29:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:27:42 AM HCM Alert SHT 2.99X 447
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## Medium 1/10/2020 10:50:28 AM AlertHigh
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/10/2020
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: 28863 3
B: 28862 15
28958
28844
28878
28863
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
28958
28844
28878
28863
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:35:26 AM VolNull 20R MxV=4032 MnV=1049
YM ##-## High 1/10/2020 11:29:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:27:42 AM HCM Alert SHT 2.99X 447
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range
28924
28863
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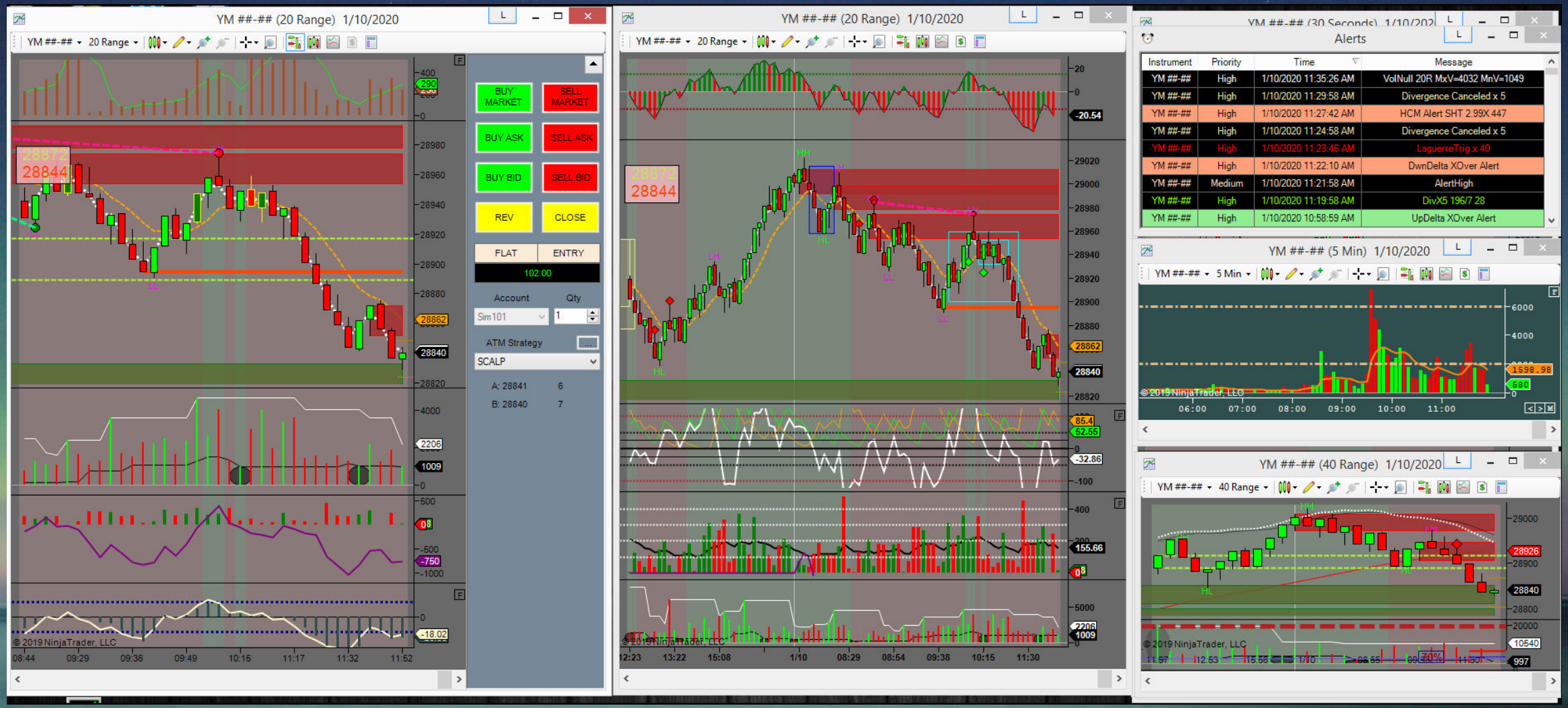
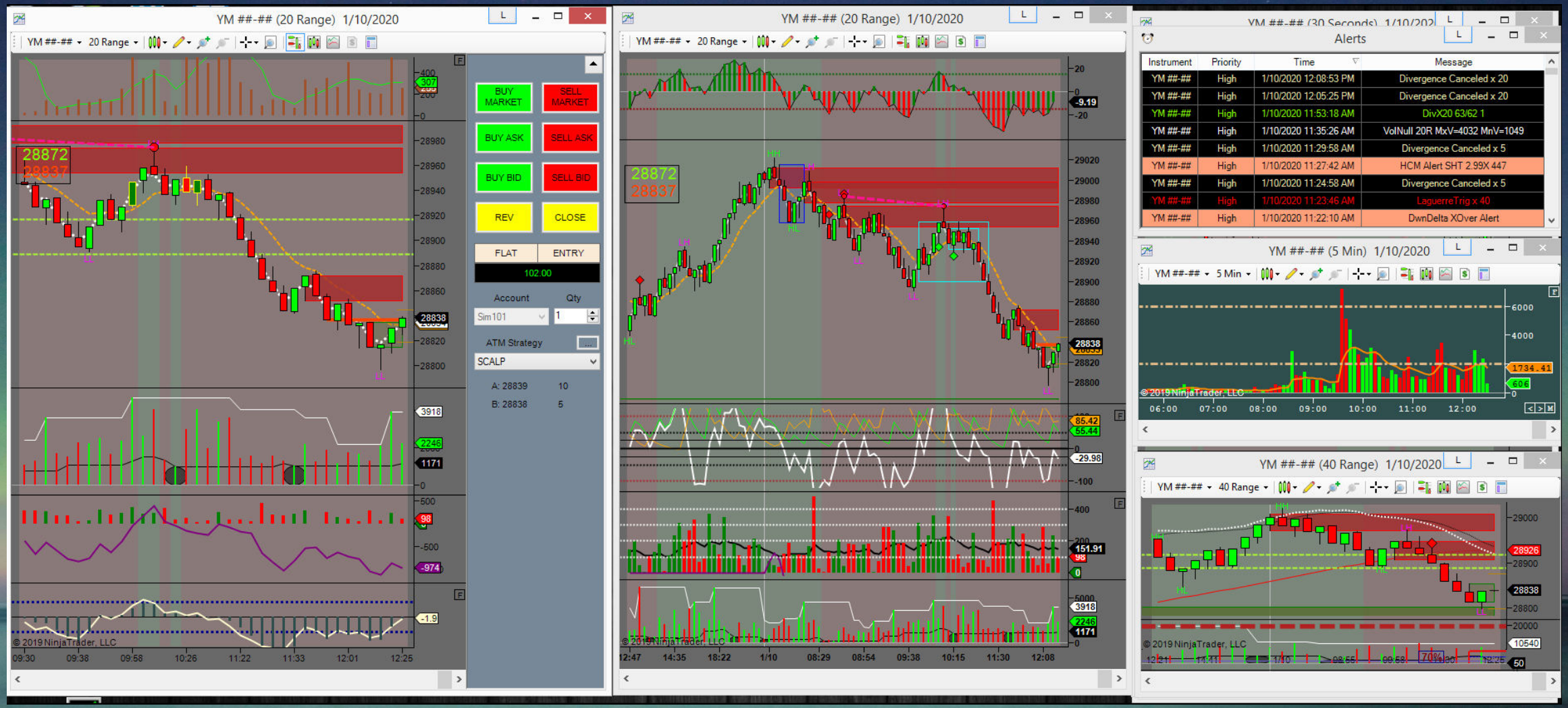

YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
102.00
Account
Qty
Sim101
1
ATM Strategy
SCALP
A: 28841 6
B: 28840 7
28844
28840
28862
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
YM ##-## 20 Range
28844
28840
28862
© 2019 NinjaTrader, LLC
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 11:35:26 AM VolNull 20R MxV=4032 MnV=1049
YM ##-## High 1/10/2020 11:29:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:27:42 AM HCM Alert SHT 2.99X 447
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## High 1/10/2020 11:19:58 AM DivX5 196/7 28
YM ##-## High 1/10/2020 10:58:59 AM UpDelta XOver Alert
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
© 2019 NinjaTrader, LLC
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range
28926
28840
© 2019 NinjaTrader, LLC

YM ##-## (20 Range) 1/10/2020
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: 28823 12
B: 28822 9
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
YM ##-## (30 Seconds) 1/10/202
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 12:05:25 PM Divergence Canceled x 20
YM ##-## High 1/10/2020 11:53:18 AM DivX20 63/62 1
YM ##-## High 1/10/2020 11:35:26 AM VolNull 20R MxV=4032 MnV=1049
YM ##-## High 1/10/2020 11:29:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:27:42 AM HCM Alert SHT 2.99X 447
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## Medium 1/10/2020 11:21:58 AM AlertHigh
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/10/2020
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: 28839 10
B: 28838 5
28872
28837
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
YM ##-## (30 Seconds) 1/10/202
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 12:08:53 PM Divergence Canceled x 20
YM ##-## High 1/10/2020 12:05:25 PM Divergence Canceled x 20
YM ##-## High 1/10/2020 11:53:18 AM DivX20 63/62 1
YM ##-## High 1/10/2020 11:35:26 AM VolNull 20R MxV=4032 MnV=1049
YM ##-## High 1/10/2020 11:29:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:27:42 AM HCM Alert SHT 2.99X 447
YM ##-## High 1/10/2020 11:24:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:23:46 AM LaguerreTrig x 40
YM ##-## High 1/10/2020 11:22:10 AM DwnDelta XOver Alert
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/10/2020
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: 28881 11
B: 28880 13
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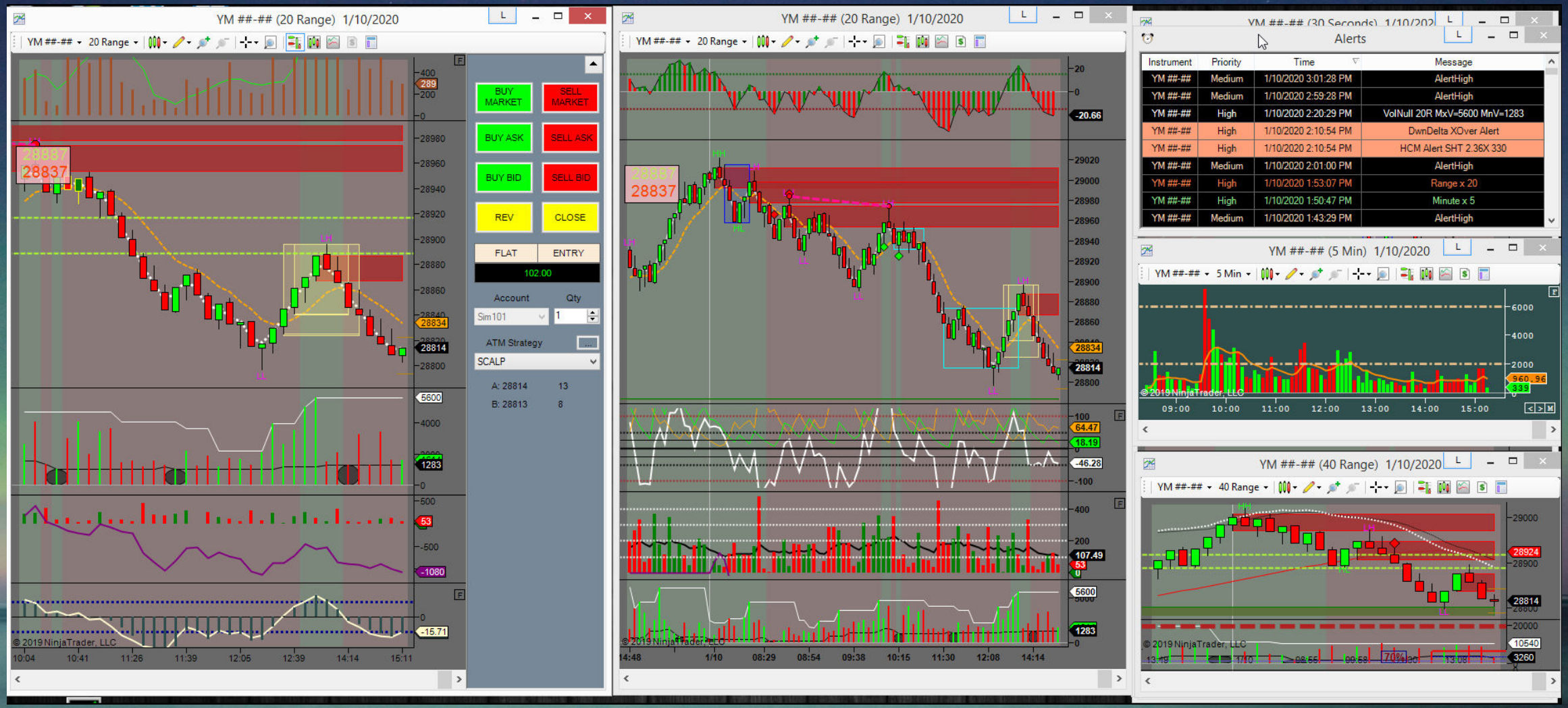
YM ##-## (20 Range) 1/10/2020
YM ##-## (30 Seconds) 1/10/202
Alerts
Instrument Priority Time Message
YM ##-## High 1/10/2020 12:39:00 PM UpDelta XOver Alert
YM ##-## High 1/10/2020 12:26:25 PM UpDelta XOver Alert
YM ##-## High 1/10/2020 12:26:00 PM Range x 20
YM ##-## High 1/10/2020 12:08:53 PM Divergence Canceled x 20
YM ##-## High 1/10/2020 12:05:25 PM Divergence Canceled x 20
YM ##-## High 1/10/2020 11:53:18 AM DivX20 63/62 1
YM ##-## High 1/10/2020 11:35:26 AM VolNull 20R MxV=4032 MnV=1049
YM ##-## High 1/10/2020 11:29:58 AM Divergence Canceled x 5
YM ##-## High 1/10/2020 11:27:42 AM HCM Alert SHT 2.99X 447
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range


YM ##-## (20 Range) 1/10/2020
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: 28814 13
B: 28813 8
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YM ##-## (20 Range) 1/10/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/10/2020 3:01:28 PM AlertHigh
YM ##-## Medium 1/10/2020 2:59:28 PM AlertHigh
YM ##-## High 1/10/2020 2:20:29 PM VolNull 20R MxV=5600 MnV=1283
YM ##-## High 1/10/2020 2:10:54 PM DwnDelta XOver Alert
YM ##-## High 1/10/2020 2:10:54 PM HCM Alert SHT 2.36X 330
YM ##-## Medium 1/10/2020 2:01:00 PM AlertHigh
YM ##-## High 1/10/2020 1:53:07 PM Range x 20
YM ##-## High 1/10/2020 1:50:47 PM Minute x 5
YM ##-## Medium 1/10/2020 1:43:29 PM AlertHigh
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range

YM ##-## (20 Range) 1/10/2020
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: 28781 5
B: 28780 6
© 2019 NinjaTrader, LLC
YM ##-## (20 Range) 1/10/2020
YM ##-## (30 Seconds) 1/10/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 1/10/2020 3:59:58 PM AlertHigh
YM ##-## High 1/10/2020 3:53:49 PM Range x 40
YM ##-## High 1/10/2020 3:44:09 PM HCM Alert SHT 2.69X 665
YM ##-## Medium 1/10/2020 3:42:58 PM AlertHigh
YM ##-## High 1/10/2020 3:37:10 PM HCM Alert SHT 3.39X 646
YM ##-## High 1/10/2020 3:33:16 PM VolNull 20R MxV=3426 MnV=784
YM ##-## High 1/10/2020 3:21:49 PM VolNull 20R MxV=5600 MnV=984
YM ##-## High 1/10/2020 3:16:02 PM DwnDelta XOver Alert
YM ##-## High 1/10/2020 3:13:27 PM UpDelta XOver Alert
YM ##-## (5 Min) 1/10/2020
YM ##-## 5 Min
YM ##-## (40 Range) 1/10/2020
YM ##-## 40 Range