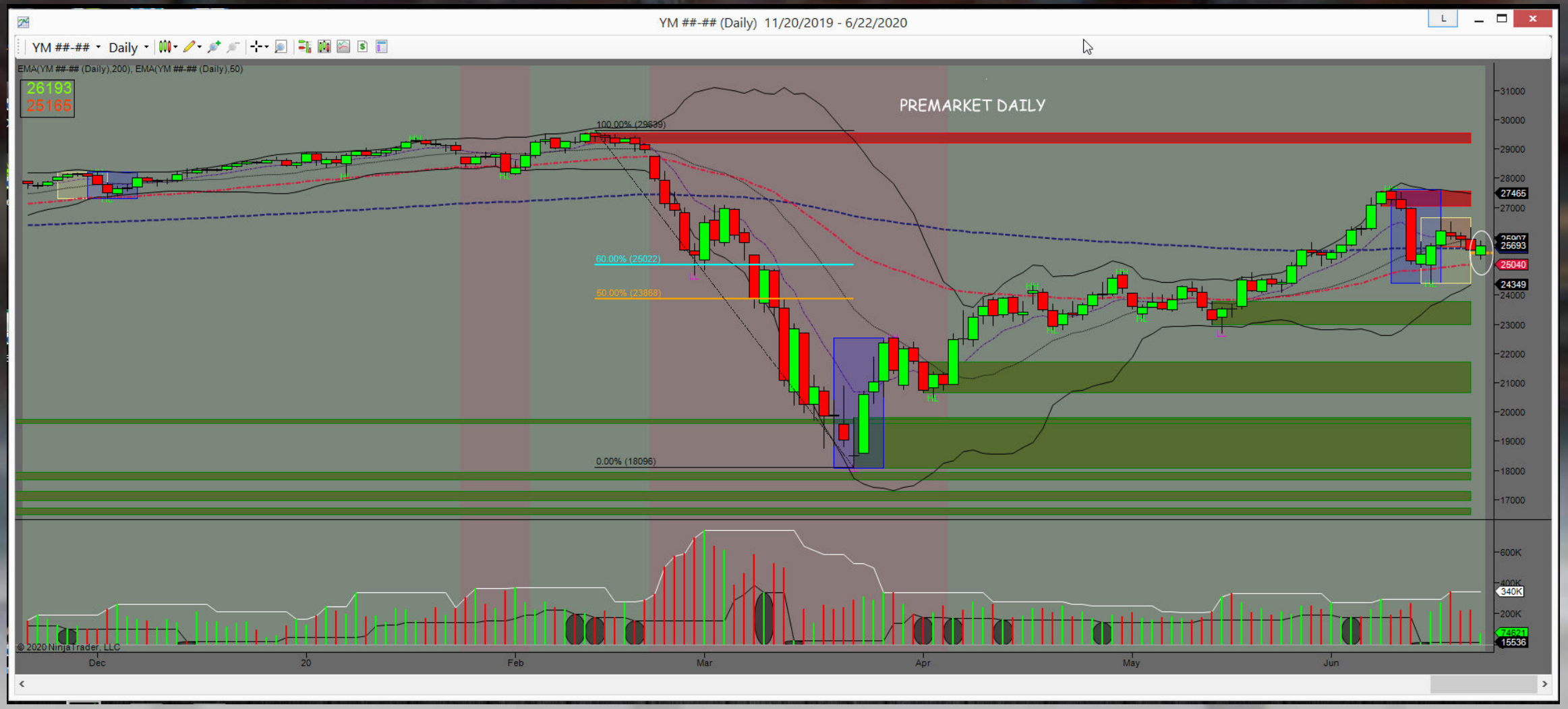
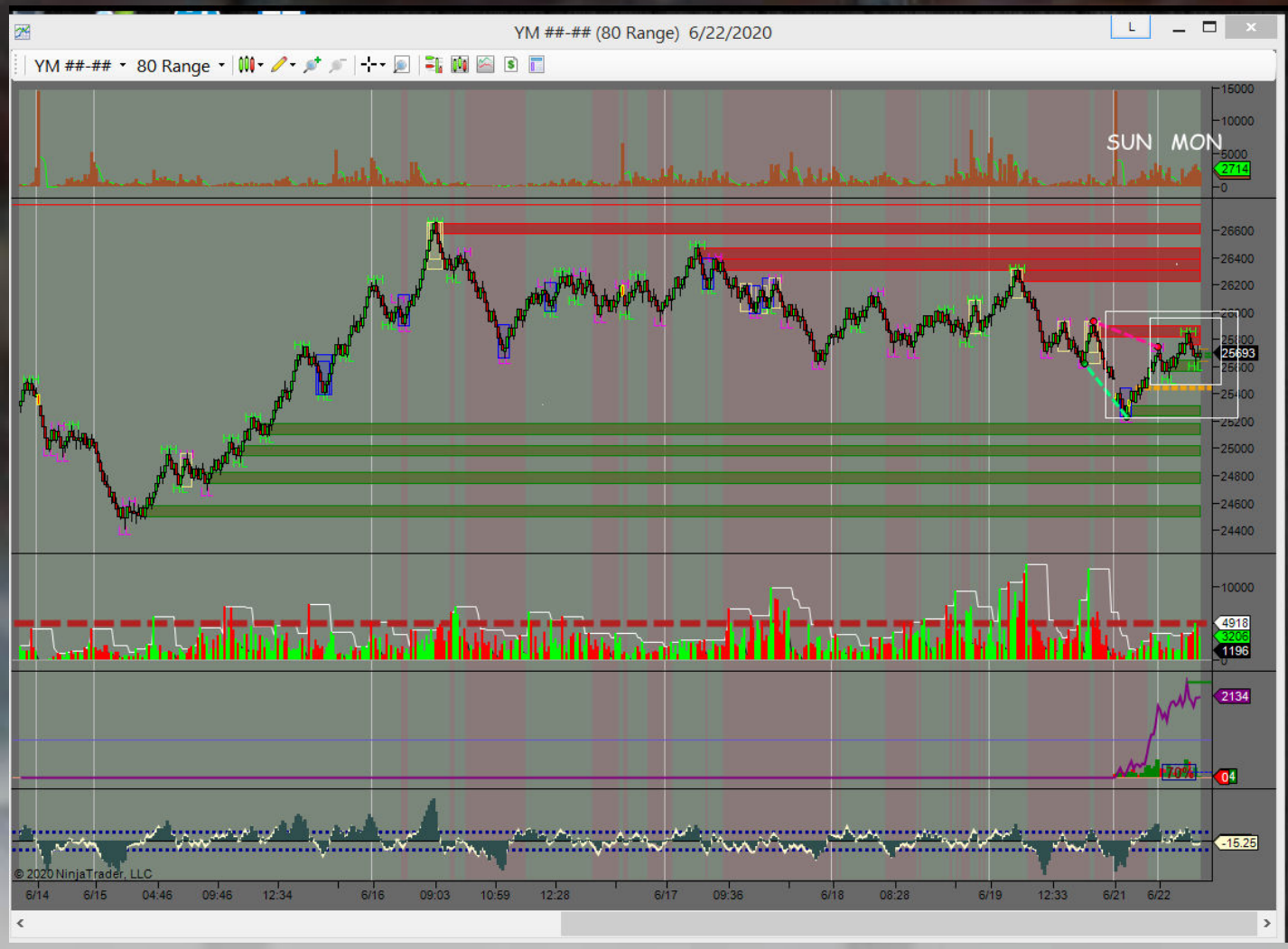
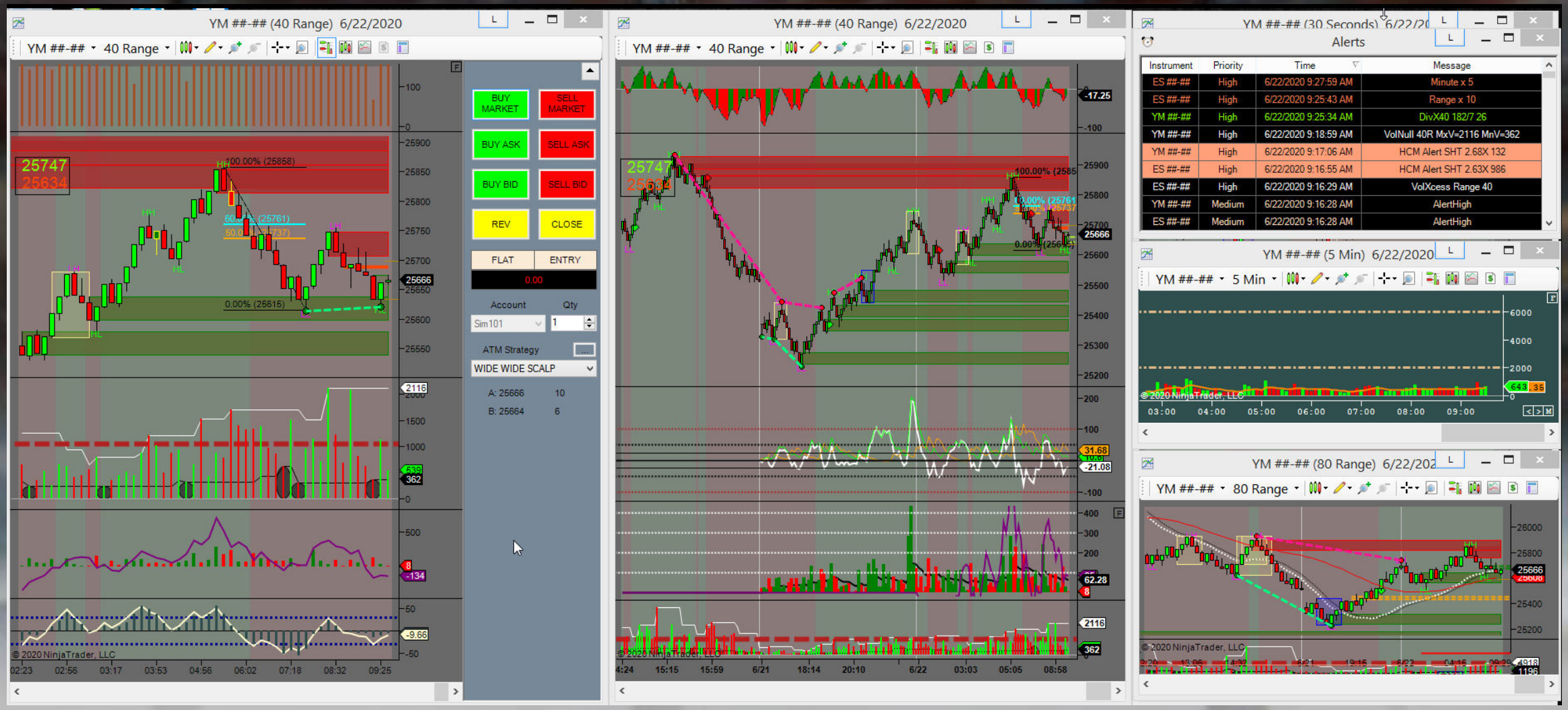
Trading 4th Week of June

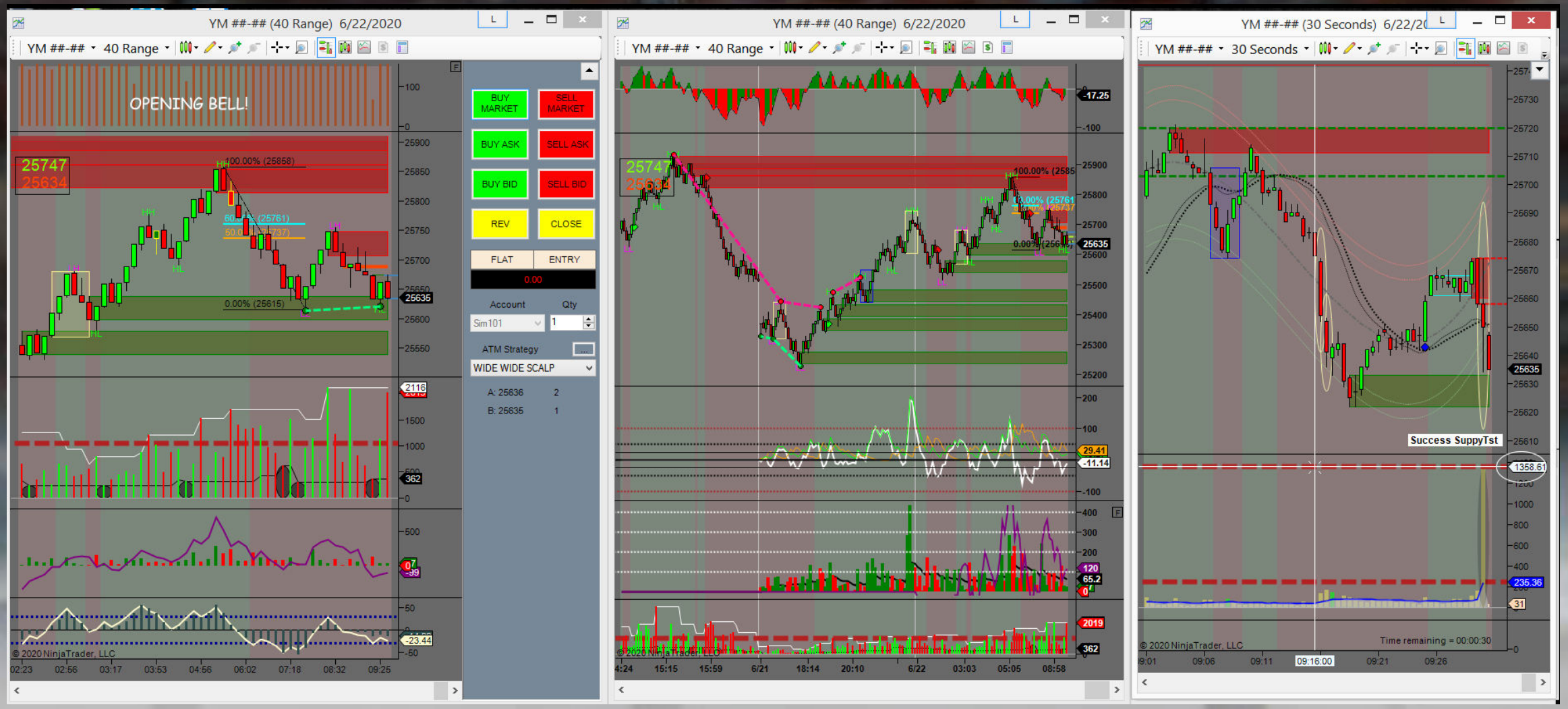
(06/22/20 - 06/22/20)


YM ##-## (Daily) 11/20/2019 - 6/22/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
26193
25165
PREMARKET DAILY
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
27465
25907
25693
25040
24349
340K
74621
15536
© 2020 NinjaTrader, LLC
Dec
20
Feb
Mar
Apr
May
Jun


YM ##-## (80 Range) 6/22/2020
YM ##-## 80 Range
SUN MON
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
PREMARKET
25747
25688
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/22/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 25666 10
B: 25664 6
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:27:59 AM Minute x 5
ES ##-## High 6/22/2020 9:25:43 AM Range x 10
YM ##-## High 6/22/2020 9:25:34 AM DivX40 182/7 26
YM ##-## High 6/22/2020 9:18:59 AM VolNull 40R MxV=2116 MnV=362
YM ##-## High 6/22/2020 9:17:06 AM HCM Alert SHT 2.68X 132
ES ##-## High 6/22/2020 9:16:55 AM HCM Alert SHT 2.63X 986
ES ##-## High 6/22/2020 9:16:29 AM VolXcess Range 40
YM ##-## Medium 6/22/2020 9:16:28 AM AlertHigh
ES ##-## Medium 6/22/2020 9:16:28 AM AlertHigh
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
OPENING BELL!
25747
25634
100.00% (25858)
0.00% (25615)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25636 2
B: 25635 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/22/20
YM ##-## 30 Seconds
Success SuppyTst
Time remaining = 00:00:30
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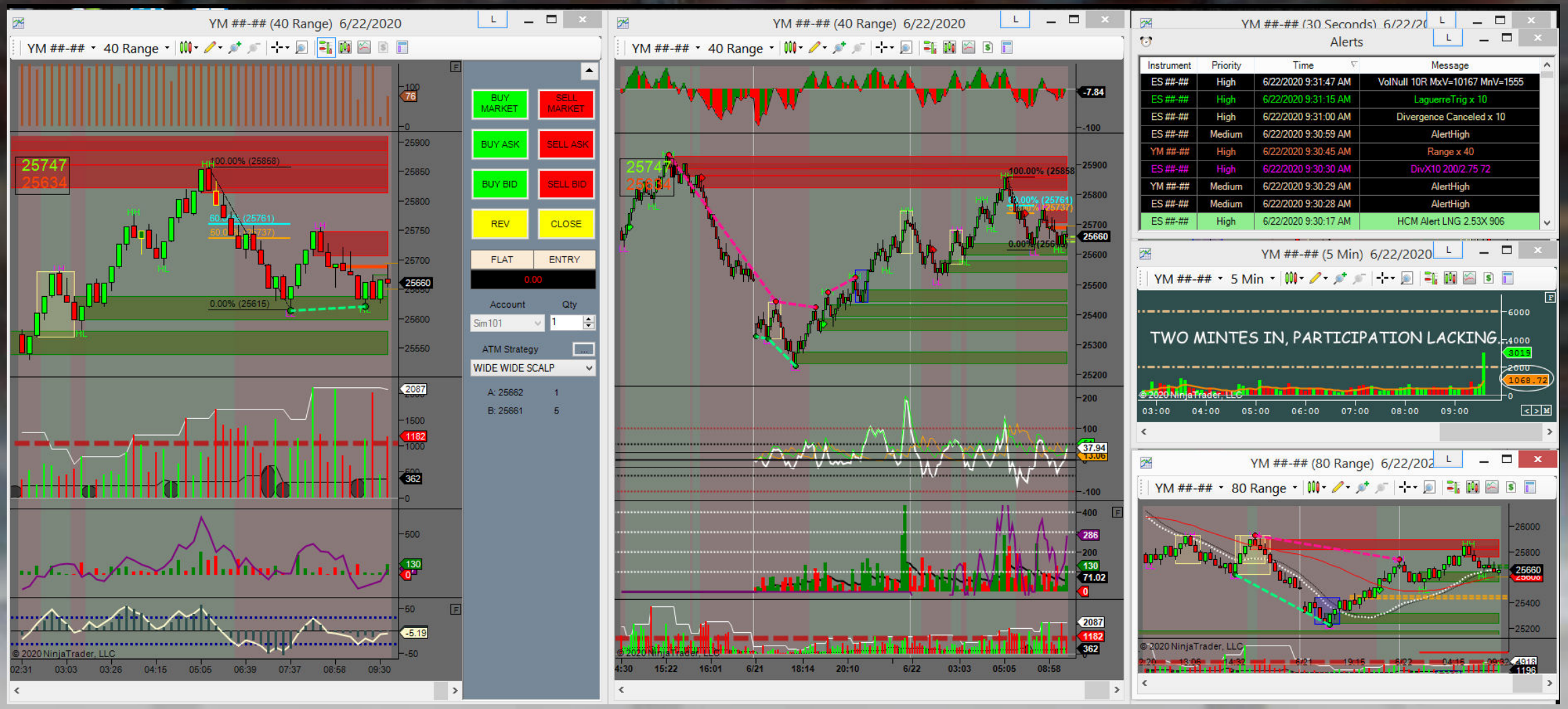
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25662 1
B: 25661 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:31:47 AM VolNull 10R MxV=10167 MnV=1555
ES ##-## High 6/22/2020 9:31:15 AM LaguerreTrig x 10
ES ##-## High 6/22/2020 9:31:00 AM Divergence Canceled x 10
ES ##-## Medium 6/22/2020 9:30:59 AM AlertHigh
YM ##-## High 6/22/2020 9:30:45 AM Range x 40
ES ##-## High 6/22/2020 9:30:30 AM DivX10 200/2.75 72
YM ##-## Medium 6/22/2020 9:30:29 AM AlertHigh
ES ##-## Medium 6/22/2020 9:30:28 AM AlertHigh
ES ##-## High 6/22/2020 9:30:17 AM HCM Alert LNG 2.53X 906
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
TWO MINTES IN, PARTICIPATION LACKING...
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YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 25617 2
B: 25615 2
100.00% (25858)
0.00% (25615)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
100.00% (25858)
0.00% (25615)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:32:50 AM VolNull 10R MxV=10167 MnV=931
YM ##-## High 6/22/2020 9:32:23 AM UpDelta XOver Alert
ES ##-## High 6/22/2020 9:31:47 AM VolNull 10R MxV=10167 MnV=1555
ES ##-## High 6/22/2020 9:31:15 AM LaguerreTrig x 10
ES ##-## High 6/22/2020 9:31:00 AM Divergence Canceled x 10
ES ##-## Medium 6/22/2020 9:30:59 AM AlertHigh
YM ##-## High 6/22/2020 9:30:45 AM Range x 40
ES ##-## High 6/22/2020 9:30:30 AM DivX10 200/2.75 72
YM ##-## Medium 6/22/2020 9:30:29 AM AlertHigh
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

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

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25578 5
B: 25577 1

-breaking sup 80 tck
-contract spurt

BUT

-market breadth and momentum is lacking

RISKY

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
YM ##-##	High	6/22/2020 9:33:49 AM	DwnDelta XOver Alert
YM ##-##	High	6/22/2020 9:33:49 AM	HCM Alert SHT 2.91X 183
YM ##-##	High	6/22/2020 9:33:26 AM	Range x 80
ES ##-##	High	6/22/2020 9:32:50 AM	VolNull 10R MxV=10167 MnV=931
YM ##-##	High	6/22/2020 9:32:23 AM	UpDelta XOver Alert
ES ##-##	High	6/22/2020 9:31:47 AM	VolNull 10R MxV=10167 MnV=1555
ES ##-##	High	6/22/2020 9:31:15 AM	LaguerreTrig x 10
ES ##-##	High	6/22/2020 9:31:00 AM	Divergence Canceled x 10
ES ##-##	Medium	6/22/2020 9:30:59 AM	AlertHigh

YM ##-## (5 Min) 6/22/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/22/202

YM ##-## 80 Range

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE

1 | 25578
$61.00

Account: Sim101
Qty: 1

ATM Strategy
* Active ATM Strategy 1 - V

A: 25567 3
B: 25565 1

-breaking support 80 tck
-contract spurt
-momentum on cusp

BUT

-market breadth lacking
-participation lacking

RISKY

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/22/2020 9:34:22 AM	VolNull 20R MxV=24809 MnV=6402
YM ##-##	High	6/22/2020 9:33:49 AM	DwnDelta XOver Alert
YM ##-##	High	6/22/2020 9:33:49 AM	HCM Alert SHT 2.91X 183
YM ##-##	High	6/22/2020 9:33:26 AM	Range x 80
ES ##-##	High	6/22/2020 9:32:50 AM	VolNull 10R MxV=10167 MnV=931
YM ##-##	High	6/22/2020 9:32:23 AM	UpDelta XOver Alert
ES ##-##	High	6/22/2020 9:31:47 AM	VolNull 10R MxV=10167 MnV=1555
ES ##-##	High	6/22/2020 9:31:15 AM	LaguerreTrig x 10
ES ##-##	High	6/22/2020 9:31:00 AM	Divergence Canceled x 10

YM ##-## (5 Min) 6/22/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/22/202

YM ##-## 80 Range

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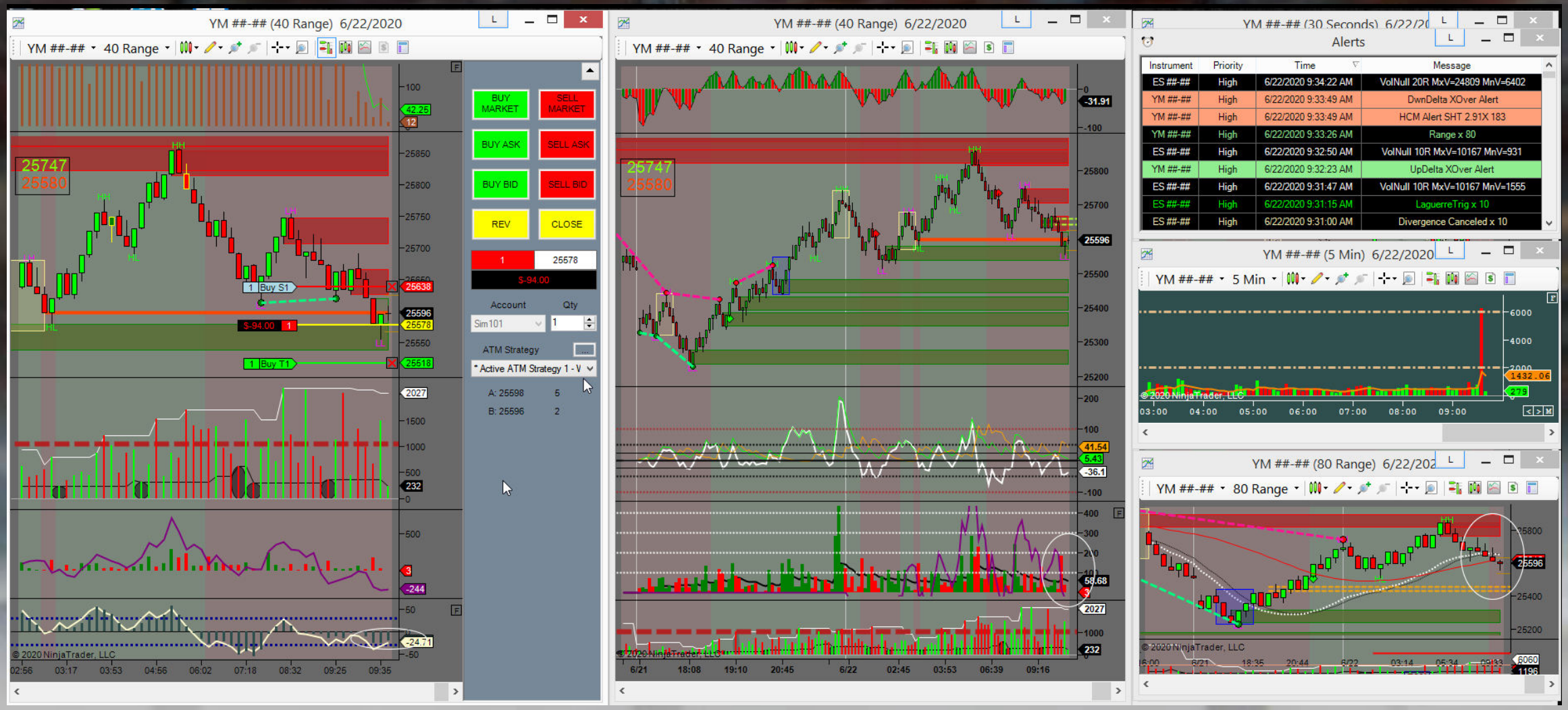
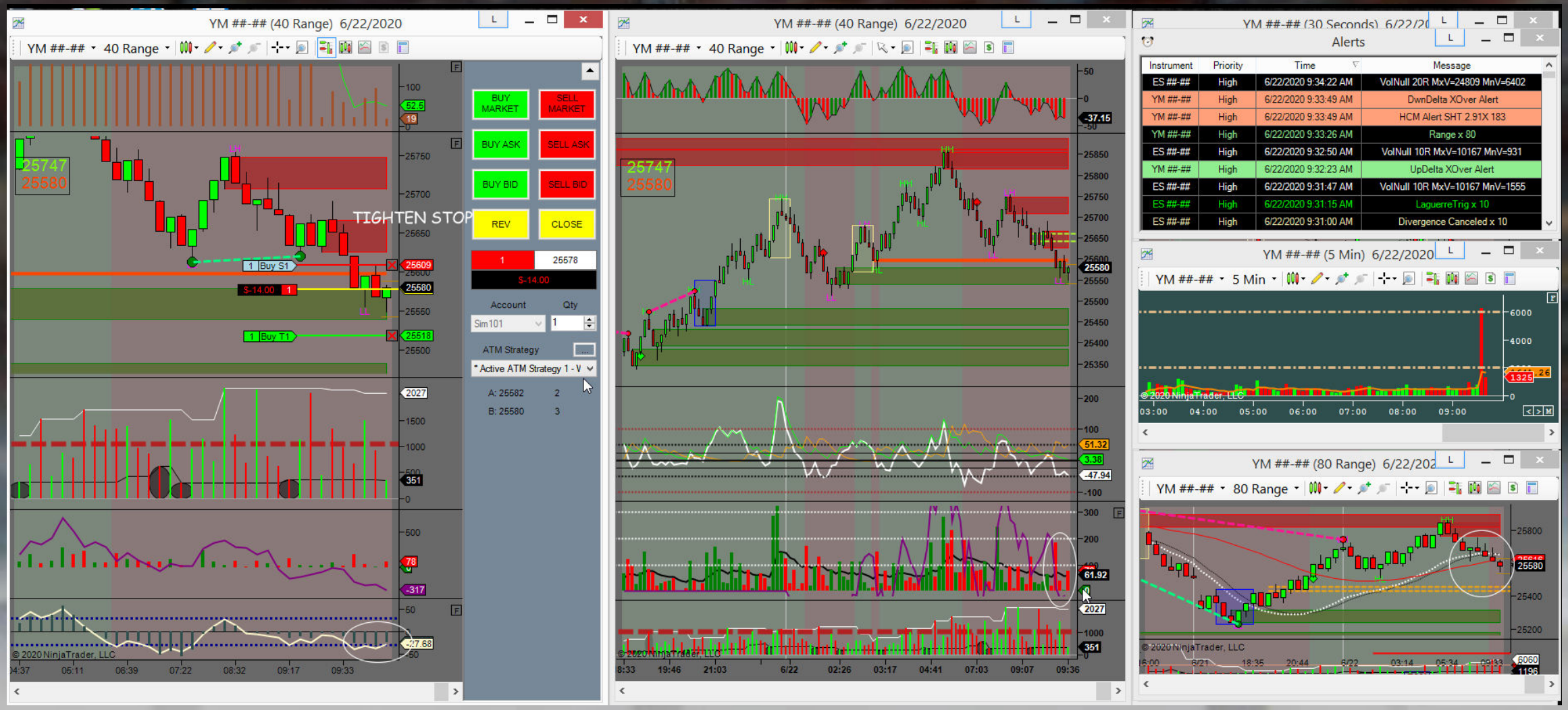

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - V
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:34:22 AM VolNull 20R MxV=24809 MnV=6402
YM ##-## High 6/22/2020 9:33:49 AM DwnDelta XOver Alert
YM ##-## High 6/22/2020 9:33:49 AM HCM Alert SHT 2.91X 183
YM ##-## High 6/22/2020 9:33:26 AM Range x 80
ES ##-## High 6/22/2020 9:32:50 AM VolNull 10R MxV=10167 MnV=931
YM ##-## High 6/22/2020 9:32:23 AM UpDelta XOver Alert
ES ##-## High 6/22/2020 9:31:47 AM VolNull 10R MxV=10167 MnV=1555
ES ##-## High 6/22/2020 9:31:15 AM LaguerreTrig x 10
ES ##-## High 6/22/2020 9:31:00 AM Divergence Canceled x 10
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
TIGHTEN STOP
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - V
A: 25582 2
B: 25580 3
1 Buy S1
1 Buy T1
$-14.00
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:34:22 AM VolNull 20R MxV=24809 MnV=6402
YM ##-## High 6/22/2020 9:33:49 AM DwnDelta XOver Alert
YM ##-## High 6/22/2020 9:33:49 AM HCM Alert SHT 2.91X 183
YM ##-## High 6/22/2020 9:33:26 AM Range x 80
ES ##-## High 6/22/2020 9:32:50 AM VolNull 10R MxV=10167 MnV=931
YM ##-## High 6/22/2020 9:32:23 AM UpDelta XOver Alert
ES ##-## High 6/22/2020 9:31:47 AM VolNull 10R MxV=10167 MnV=1555
ES ##-## High 6/22/2020 9:31:15 AM LaguerreTrig x 10
ES ##-## High 6/22/2020 9:31:00 AM Divergence Canceled x 10
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25580
Buy S1
Buy T1
$126.00
TIGHTEN TARGET
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
25578
$131.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 25552 1
B: 25551 3
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YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25580
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YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:34:22 AM VolNull 20R MxV=24809 MnV=6402
YM ##-## High 6/22/2020 9:33:49 AM DwnDelta XOver Alert
YM ##-## High 6/22/2020 9:33:49 AM HCM Alert SHT 2.91X 183
YM ##-## High 6/22/2020 9:33:26 AM Range x 80
ES ##-## High 6/22/2020 9:32:50 AM VolNull 10R MxV=10167 MnV=931
YM ##-## High 6/22/2020 9:32:23 AM UpDelta XOver Alert
ES ##-## High 6/22/2020 9:31:47 AM VolNull 10R MxV=10167 MnV=1555
ES ##-## High 6/22/2020 9:31:15 AM LaguerreTrig x 10
ES ##-## High 6/22/2020 9:31:00 AM Divergence Canceled x 10
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
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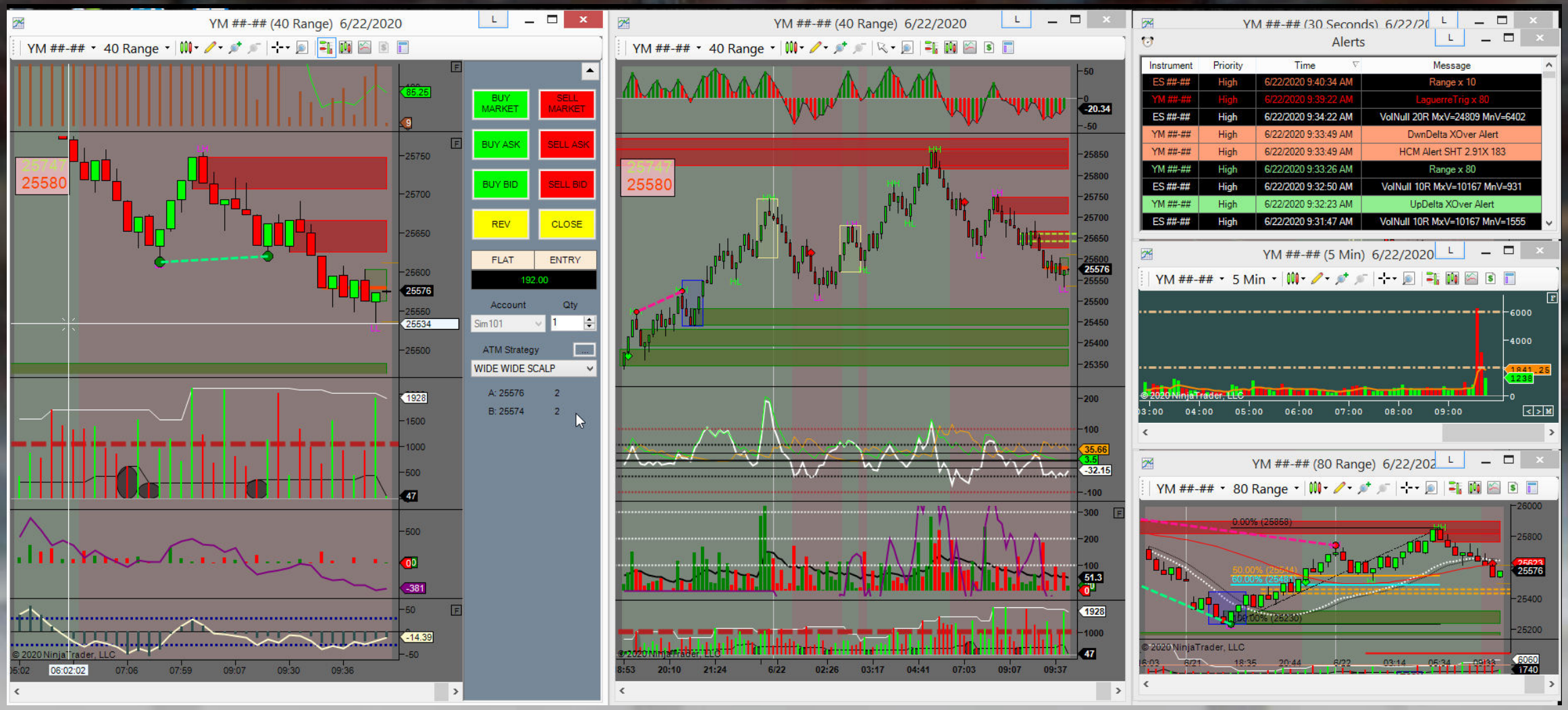
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25580
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
192.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25551 3
B: 25548 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25580
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/22/2020 9:39:22 AM LaguerreTrig x 80
ES ##-## High 6/22/2020 9:34:22 AM VolNull 20R MxV=24809 MnV=6402
YM ##-## High 6/22/2020 9:33:49 AM DwnDelta XOver Alert
YM ##-## High 6/22/2020 9:33:49 AM HCM Alert SHT 2.91X 183
YM ##-## High 6/22/2020 9:33:26 AM Range x 80
ES ##-## High 6/22/2020 9:32:50 AM VolNull 10R MxV=10167 MnV=931
YM ##-## High 6/22/2020 9:32:23 AM UpDelta XOver Alert
ES ##-## High 6/22/2020 9:31:47 AM VolNull 10R MxV=10167 MnV=1555
ES ##-## High 6/22/2020 9:31:15 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
192.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25576 2
B: 25574 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
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YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:40:34 AM Range x 10
YM ##-## High 6/22/2020 9:39:22 AM LaguerreTrig x 80
ES ##-## High 6/22/2020 9:34:22 AM VolNull 20R MxV=24809 MnV=6402
YM ##-## High 6/22/2020 9:33:49 AM DwnDelta XOver Alert
YM ##-## High 6/22/2020 9:33:49 AM HCM Alert SHT 2.91X 183
YM ##-## High 6/22/2020 9:33:26 AM Range x 80
ES ##-## High 6/22/2020 9:32:50 AM VolNull 10R MxV=10167 MnV=931
YM ##-## High 6/22/2020 9:32:23 AM UpDelta XOver Alert
ES ##-## High 6/22/2020 9:31:47 AM VolNull 10R MxV=10167 MnV=1555
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
192.00

Account: Sim101
Qty: 1

ATM Strategy
WIDE WIDE SCALP

A: 25593 1
B: 25591 3

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
YM ##-##	High	6/22/2020 9:43:57 AM	HCM Alert LNG 2.54X 155
ES ##-##	High	6/22/2020 9:43:10 AM	VolXcess Range 20
ES ##-##	High	6/22/2020 9:40:34 AM	Range x 10
YM ##-##	High	6/22/2020 9:39:22 AM	LaguerreTrig x 80
ES ##-##	High	6/22/2020 9:34:22 AM	VolNull 20R MxV=24809 MnV=6402
YM ##-##	High	6/22/2020 9:33:49 AM	DwnDelta XOver Alert
YM ##-##	High	6/22/2020 9:33:49 AM	HCM Alert SHT 2.91X 183
YM ##-##	High	6/22/2020 9:33:26 AM	Range x 80
ES ##-##	High	6/22/2020 9:32:50 AM	VolNull 10R MxV=10167 MnV=931

YM ##-## (5 Min) 6/22/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/22/202

YM ##-## 80 Range

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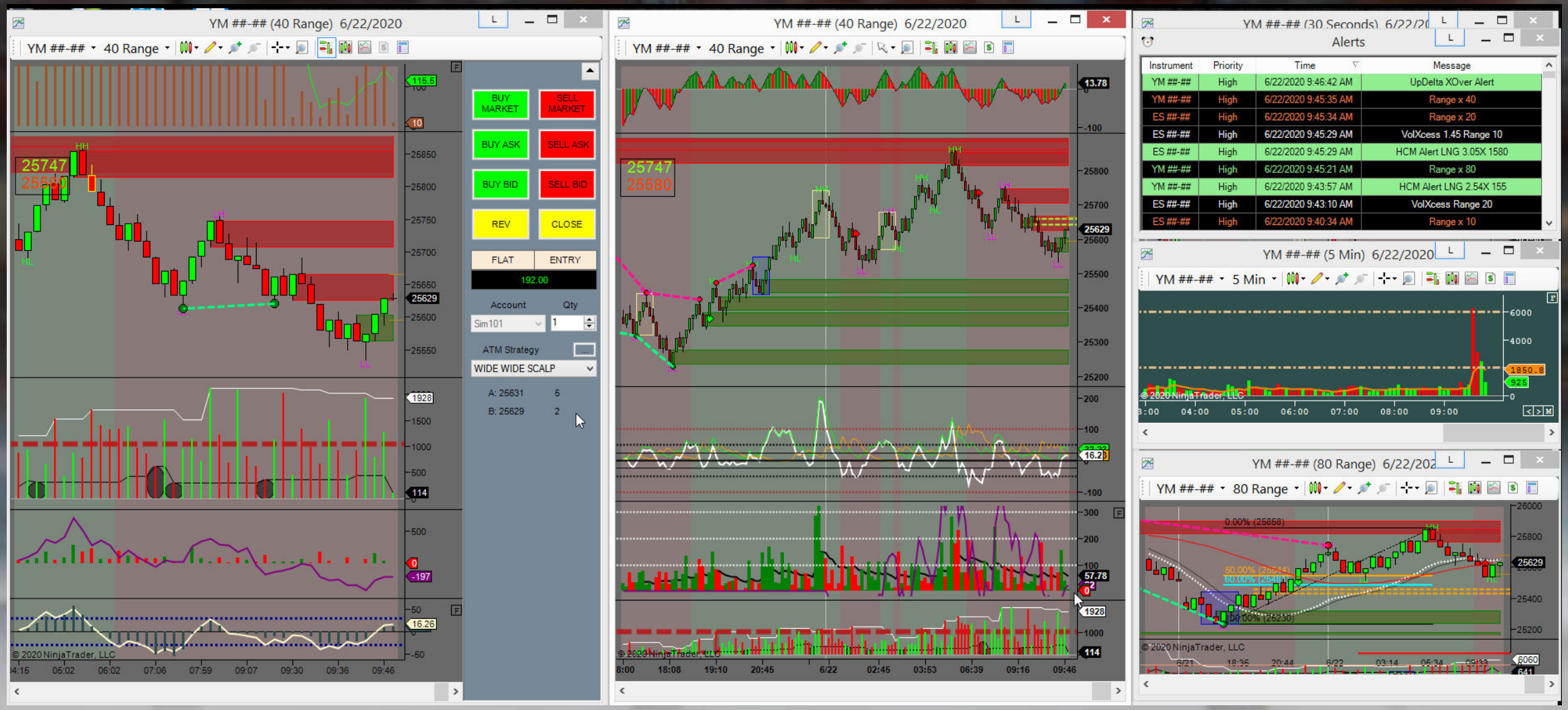
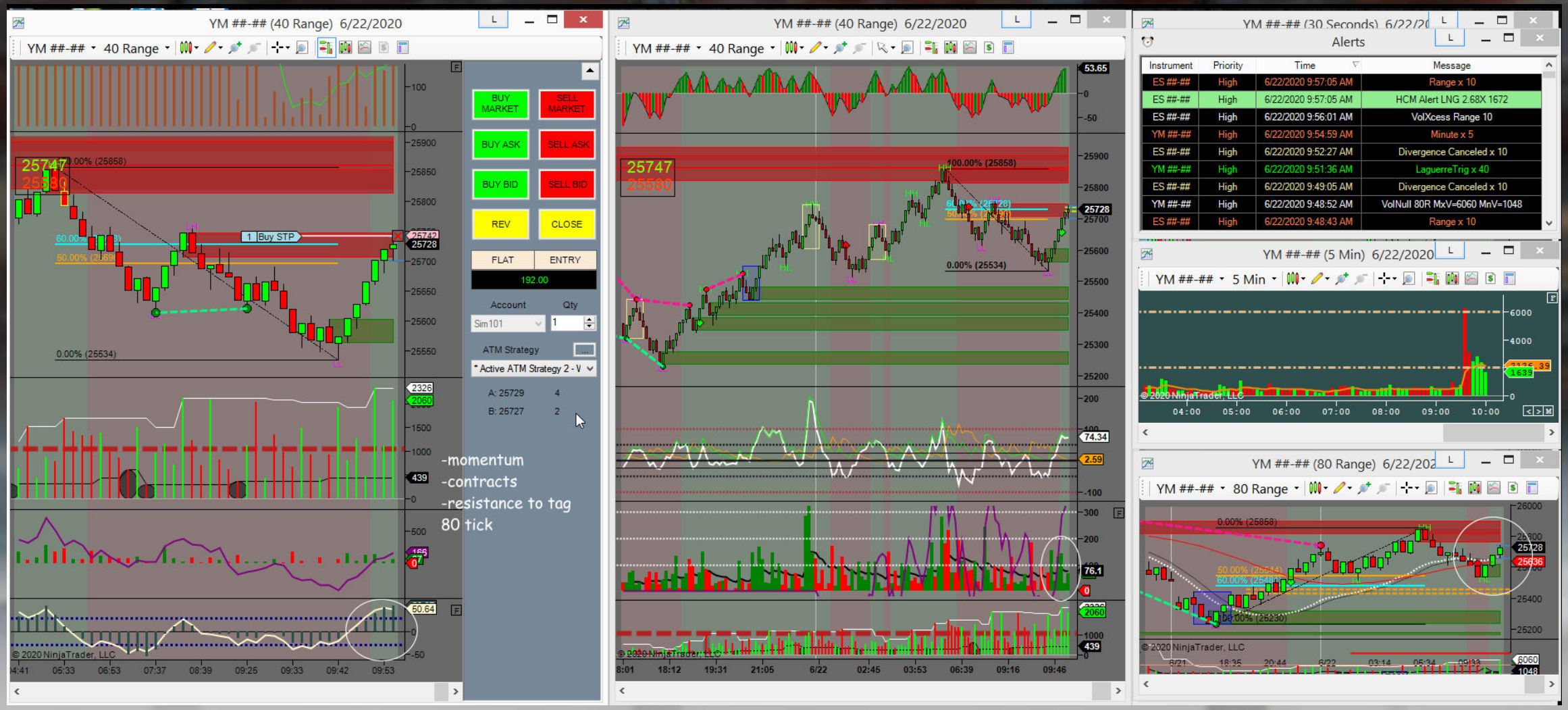

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
192.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 25631 5
B: 25629 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/22/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 6/22/2020 9:45:35 AM Range x 40
ES ##-## High 6/22/2020 9:45:34 AM Range x 20
ES ##-## High 6/22/2020 9:45:29 AM VolXcess 1.45 Range 10
ES ##-## High 6/22/2020 9:45:29 AM HCM Alert LNG 3.05X 1580
YM ##-## High 6/22/2020 9:45:21 AM Range x 80
YM ##-## High 6/22/2020 9:43:57 AM HCM Alert LNG 2.54X 155
ES ##-## High 6/22/2020 9:43:10 AM VolXcess Range 20
ES ##-## High 6/22/2020 9:40:34 AM Range x 10
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
192.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25672 5
B: 25670 3
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:47:33 AM VolXcess Range 40
ES ##-## High 6/22/2020 9:47:33 AM LaguerreTrig x 10
ES ##-## High 6/22/2020 9:47:24 AM UpDelta XOver Alert
ES ##-## High 6/22/2020 9:47:24 AM HCM Alert LNG 3.89X 3707
YM ##-## High 6/22/2020 9:47:22 AM Minute x 5
ES ##-## High 6/22/2020 9:47:21 AM Range x 10
YM ##-## High 6/22/2020 9:46:42 AM UpDelta XOver Alert
YM ##-## High 6/22/2020 9:45:35 AM Range x 40
ES ##-## High 6/22/2020 9:45:34 AM Range x 20
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
192.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25700 6
B: 25698 3
25747
25530
100.00% (25858)
0.00% (25534)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25747
25530
100.00% (25858)
0.00% (25534)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/22/2020 9:51:36 AM | LaguerreTrig x 40
ES ##-## | High | 6/22/2020 9:49:05 AM | Divergence Canceled x 10
YM ##-## | High | 6/22/2020 9:48:52 AM | VolNull 80R MxV=6060 MnV=1048
ES ##-## | High | 6/22/2020 9:48:43 AM | Range x 10
ES ##-## | High | 6/22/2020 9:47:51 AM | DivX10 1606/4 401
ES ##-## | High | 6/22/2020 9:47:33 AM | VolXcess Range 40
ES ##-## | High | 6/22/2020 9:47:33 AM | LaguerreTrig x 10
ES ##-## | High | 6/22/2020 9:47:24 AM | UpDelta XOver Alert
ES ##-## | High | 6/22/2020 9:47:24 AM | HCM Alert LNG 3.89X 3707
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
0.00% (25858)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
192.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25720 3
B: 25718 3
25747
25580
100.00% (25858)
0.00% (25534)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25747
25580
100.00% (25858)
0.00% (25534)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/22/2020 9:52:27 AM | Divergence Canceled x 10
YM ##-## | High | 6/22/2020 9:51:36 AM | LaguerreTrig x 40
ES ##-## | High | 6/22/2020 9:49:05 AM | Divergence Canceled x 10
YM ##-## | High | 6/22/2020 9:48:52 AM | VolNull 80R MxV=6060 MnV=1048
ES ##-## | High | 6/22/2020 9:48:43 AM | Range x 10
ES ##-## | High | 6/22/2020 9:47:51 AM | DivX10 1606/4 401
ES ##-## | High | 6/22/2020 9:47:33 AM | VolXcess Range 40
ES ##-## | High | 6/22/2020 9:47:33 AM | LaguerreTrig x 10
ES ##-## | High | 6/22/2020 9:47:24 AM | UpDelta XOver Alert
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
0.00% (25858)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
192.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - V
A: 25729 4
B: 25727 2
-momentum
-contracts
-resistance to tag
80 tick
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 9:57:05 AM Range x 10
ES ##-## High 6/22/2020 9:57:05 AM HCM Alert LNG 2.68X 1672
ES ##-## High 6/22/2020 9:56:01 AM VolXcess Range 10
YM ##-## High 6/22/2020 9:54:59 AM Minute x 5
ES ##-## High 6/22/2020 9:52:27 AM Divergence Canceled x 10
YM ##-## High 6/22/2020 9:51:36 AM LaguerreTrig x 40
ES ##-## High 6/22/2020 9:49:05 AM Divergence Canceled x 10
YM ##-## High 6/22/2020 9:48:52 AM VolNull 80R MxV=6060 MnV=1048
ES ##-## High 6/22/2020 9:48:43 AM Range x 10
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
192.00

Account: Sim101
Qty: 1

ATM Strategy
* Active ATM Strategy 2 - V

A: 25695 4
B: 25693 4

25720
25580

100.00% (25868)
60.00% (25741)
50.00% (25694)
1 Buy STP
0.00% (25534)

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

25720
25580

100.00% (25868)
0.00% (25534)

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/22/2020 10:01:15 AM	Range x 10
YM ##-##	High	6/22/2020 10:00:55 AM	Range x 40
ES ##-##	High	6/22/2020 10:00:42 AM	Range x 10
YM ##-##	High	6/22/2020 9:59:59 AM	Minute x 5
ES ##-##	High	6/22/2020 9:59:58 AM	Minute x 5
ES ##-##	High	6/22/2020 9:57:05 AM	Range x 10
ES ##-##	High	6/22/2020 9:57:05 AM	HCM Alert LNG 2.68X 1672
ES ##-##	High	6/22/2020 9:56:01 AM	VolXcess Range 10
YM ##-##	High	6/22/2020 9:54:59 AM	Minute x 5

YM ##-## (5 Min) 6/22/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/22/202

YM ##-## 80 Range

0.00% (25868)

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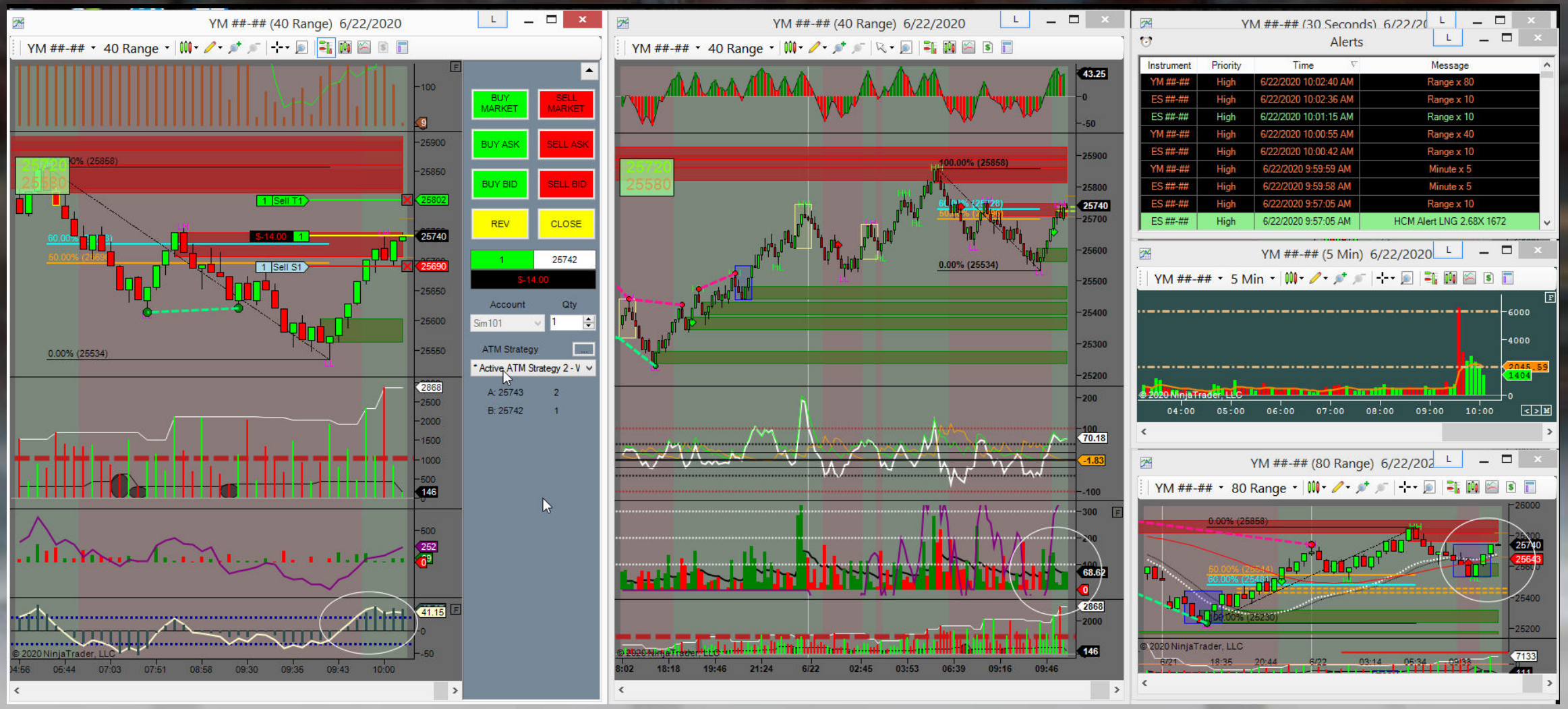
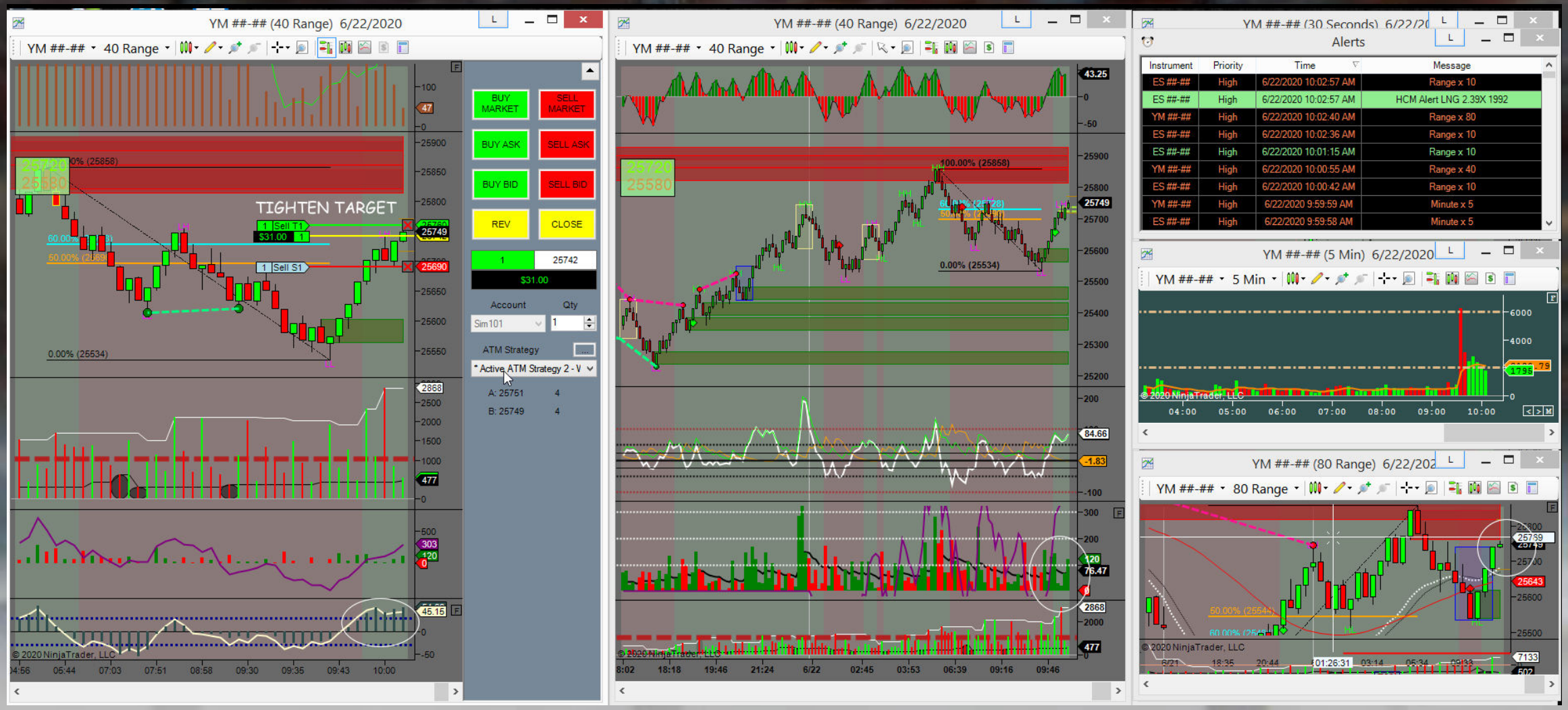

YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25742
$-14.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 25743 2
B: 25742 1
1 Sell T1
1 Sell S1
$-14.00
0.00% (25534)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
100.00% (25858)
0.00% (25534)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/22/2020 10:02:40 AM | Range x 80
ES ##-## | High | 6/22/2020 10:02:36 AM | Range x 10
ES ##-## | High | 6/22/2020 10:01:15 AM | Range x 10
YM ##-## | High | 6/22/2020 10:00:55 AM | Range x 40
ES ##-## | High | 6/22/2020 10:00:42 AM | Range x 10
YM ##-## | High | 6/22/2020 9:59:59 AM | Minute x 5
ES ##-## | High | 6/22/2020 9:59:58 AM | Minute x 5
ES ##-## | High | 6/22/2020 9:57:05 AM | Range x 10
ES ##-## | High | 6/22/2020 9:57:05 AM | HCM Alert LNG 2.68X 1672
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
0.00% (25858)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
TIGHTEN TARGET
1 Sell T1
$31.00
1 Sell S1
0.00% (25534)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25742
$31.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 25751 4
B: 25749 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
100.00% (25858)
0.00% (25534)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 10:02:57 AM Range x 10
ES ##-## High 6/22/2020 10:02:57 AM HCM Alert LNG 2.39X 1992
YM ##-## High 6/22/2020 10:02:40 AM Range x 80
ES ##-## High 6/22/2020 10:02:36 AM Range x 10
ES ##-## High 6/22/2020 10:01:15 AM Range x 10
YM ##-## High 6/22/2020 10:00:55 AM Range x 40
ES ##-## High 6/22/2020 10:00:42 AM Range x 10
YM ##-## High 6/22/2020 9:59:59 AM Minute x 5
ES ##-## High 6/22/2020 9:59:58 AM Minute x 5
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

TARGET FILLED

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
274.00

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25778 1
B: 25777 2

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/22/2020 10:03:38 AM	Range x 10
YM ##-##	High	6/22/2020 10:03:38 AM	HCM Alert LNG 2.92X 231
ES ##-##	High	6/22/2020 10:02:57 AM	Range x 10
ES ##-##	High	6/22/2020 10:02:57 AM	HCM Alert LNG 2.39X 1992
YM ##-##	High	6/22/2020 10:02:40 AM	Range x 80
ES ##-##	High	6/22/2020 10:02:36 AM	Range x 10
ES ##-##	High	6/22/2020 10:01:15 AM	Range x 10
YM ##-##	High	6/22/2020 10:00:55 AM	Range x 40
ES ##-##	High	6/22/2020 10:00:42 AM	Range x 10

YM ##-## (5 Min) 6/22/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/22/202

YM ##-## 80 Range

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YM ##-## (40 Range) 6/22/2020

PLAYING TARGETS TIGHT, NERVES STILL FRAZZELED FROM LAST FRIDAY.....

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
274.00

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25757 5
B: 25755 3

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YM ##-## (40 Range) 6/22/2020

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/22/2020 10:05:26 AM	Range x 10
ES ##-##	High	6/22/2020 10:03:38 AM	Range x 10
YM ##-##	High	6/22/2020 10:03:38 AM	HCM Alert LNG 2.92X 231
ES ##-##	High	6/22/2020 10:02:57 AM	Range x 10
ES ##-##	High	6/22/2020 10:02:57 AM	HCM Alert LNG 2.39X 1992
YM ##-##	High	6/22/2020 10:02:40 AM	Range x 80
ES ##-##	High	6/22/2020 10:02:36 AM	Range x 10
ES ##-##	High	6/22/2020 10:01:15 AM	Range x 10
YM ##-##	High	6/22/2020 10:00:55 AM	Range x 40

YM ##-## (5 Min) 6/22/2020

SUBDUED PARTICIPATION

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YM ##-## (80 Range) 6/22/202

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
274.00

Account: Sim101
Qty: 1

ATM Strategy
WIDE WIDE SCALP

A: 25789 4
B: 25787 2

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/22/2020 10:07:46 AM	Range x 10
ES ##-##	High	6/22/2020 10:05:26 AM	Range x 10
ES ##-##	High	6/22/2020 10:03:38 AM	Range x 10
YM ##-##	High	6/22/2020 10:03:38 AM	HCM Alert LNG 2.92X 231
ES ##-##	High	6/22/2020 10:02:57 AM	Range x 10
ES ##-##	High	6/22/2020 10:02:57 AM	HCM Alert LNG 2.39X 1992
YM ##-##	High	6/22/2020 10:02:40 AM	Range x 80
ES ##-##	High	6/22/2020 10:02:36 AM	Range x 10
ES ##-##	High	6/22/2020 10:01:15 AM	Range x 10

YM ##-## (5 Min) 6/22/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/22/202

YM ##-## 80 Range

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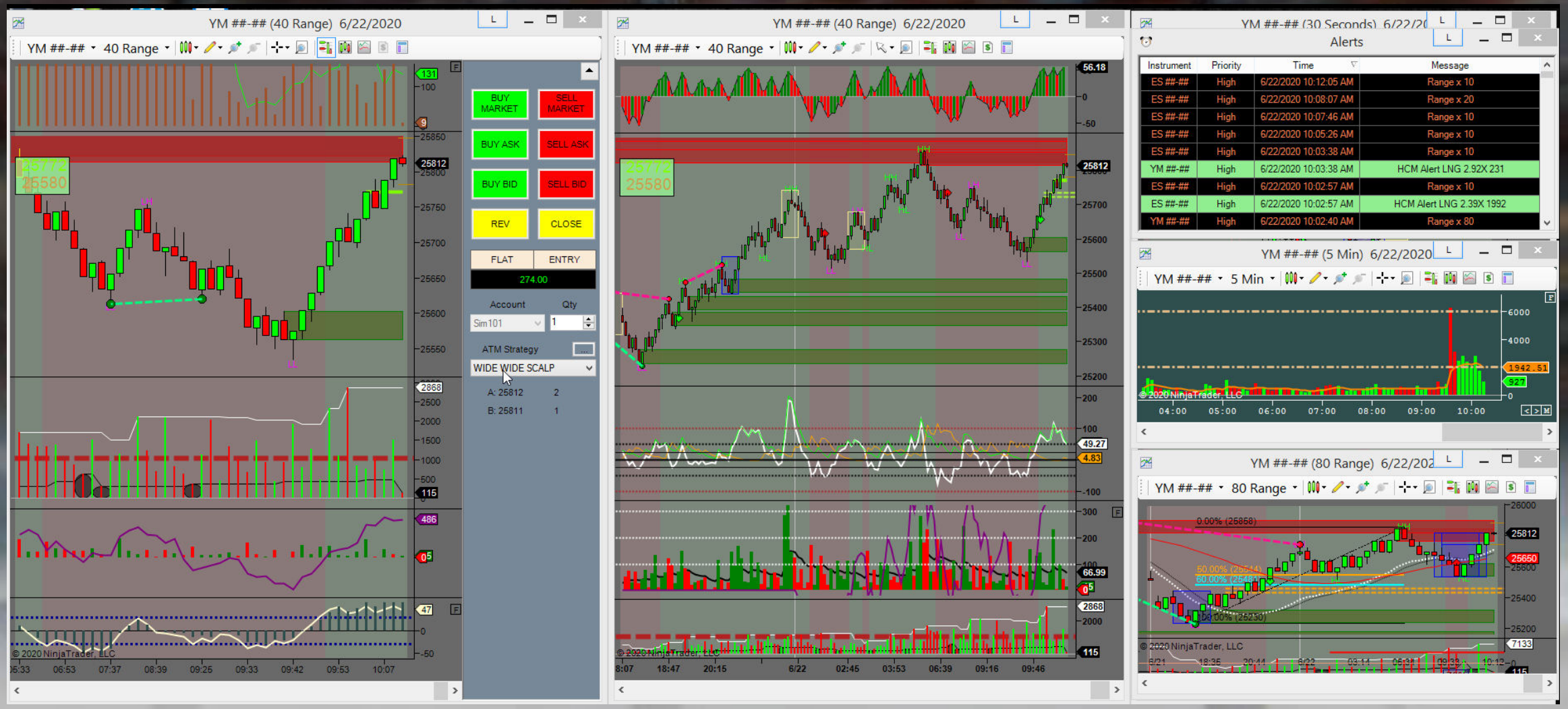
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
274.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25812 2
B: 25811 1
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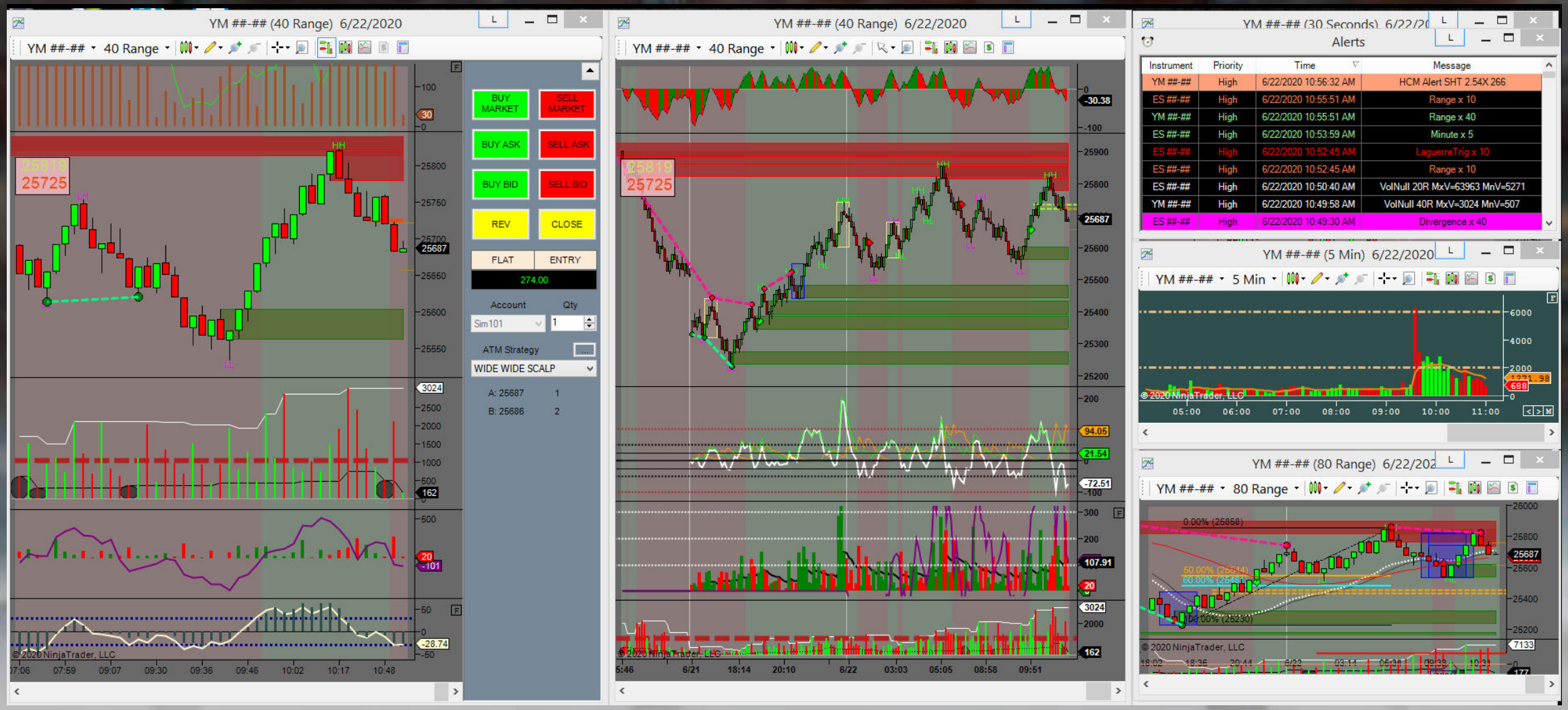
YM ##-## (40 Range) 6/22/2020
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/22/2020 10:12:05 AM Range x 10
ES ##-## High 6/22/2020 10:08:07 AM Range x 20
ES ##-## High 6/22/2020 10:07:46 AM Range x 10
ES ##-## High 6/22/2020 10:05:26 AM Range x 10
ES ##-## High 6/22/2020 10:03:38 AM Range x 10
YM ##-## High 6/22/2020 10:03:38 AM HCM Alert LNG 2.92X 231
ES ##-## High 6/22/2020 10:02:57 AM Range x 10
ES ##-## High 6/22/2020 10:02:57 AM HCM Alert LNG 2.39X 1992
YM ##-## High 6/22/2020 10:02:40 AM Range x 80
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
274.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25687 1
B: 25686 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
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YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/22/2020 10:56:32 AM HCM Alert SHT 2.54X 266
ES ##-## High 6/22/2020 10:55:51 AM Range x 10
YM ##-## High 6/22/2020 10:55:51 AM Range x 40
ES ##-## High 6/22/2020 10:53:59 AM Minute x 5
ES ##-## High 6/22/2020 10:52:45 AM LaguerreTrig x 10
ES ##-## High 6/22/2020 10:52:45 AM Range x 10
ES ##-## High 6/22/2020 10:50:40 AM VolNull 20R MxV=63963 MnV=5271
YM ##-## High 6/22/2020 10:49:58 AM VolNull 40R MxV=3024 MnV=507
ES ##-## High 6/22/2020 10:49:30 AM Divergence x 40
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
274.00

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25687 1
B: 25686 1

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YM ##-## (40 Range) 6/22/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/22/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/22/2020 11:00:26 AM	HCM Alert SHT 2.87X 4508
YM ##-##	High	6/22/2020 10:59:31 AM	LaguerreTrig x 40
ES ##-##	High	6/22/2020 10:59:23 AM	HCM Alert SHT 2.82X 2092
ES ##-##	High	6/22/2020 10:58:14 AM	DwnDelta XOver Alert
YM ##-##	High	6/22/2020 10:56:32 AM	HCM Alert SHT 2.54X 266
ES ##-##	High	6/22/2020 10:55:51 AM	Range x 10
YM ##-##	High	6/22/2020 10:55:51 AM	Range x 40
ES ##-##	High	6/22/2020 10:53:59 AM	Minute x 5
ES ##-##	High	6/22/2020 10:52:45 AM	LaguerreTrig x 10

YM ##-## (5 Min) 6/22/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/22/202

YM ##-## 80 Range

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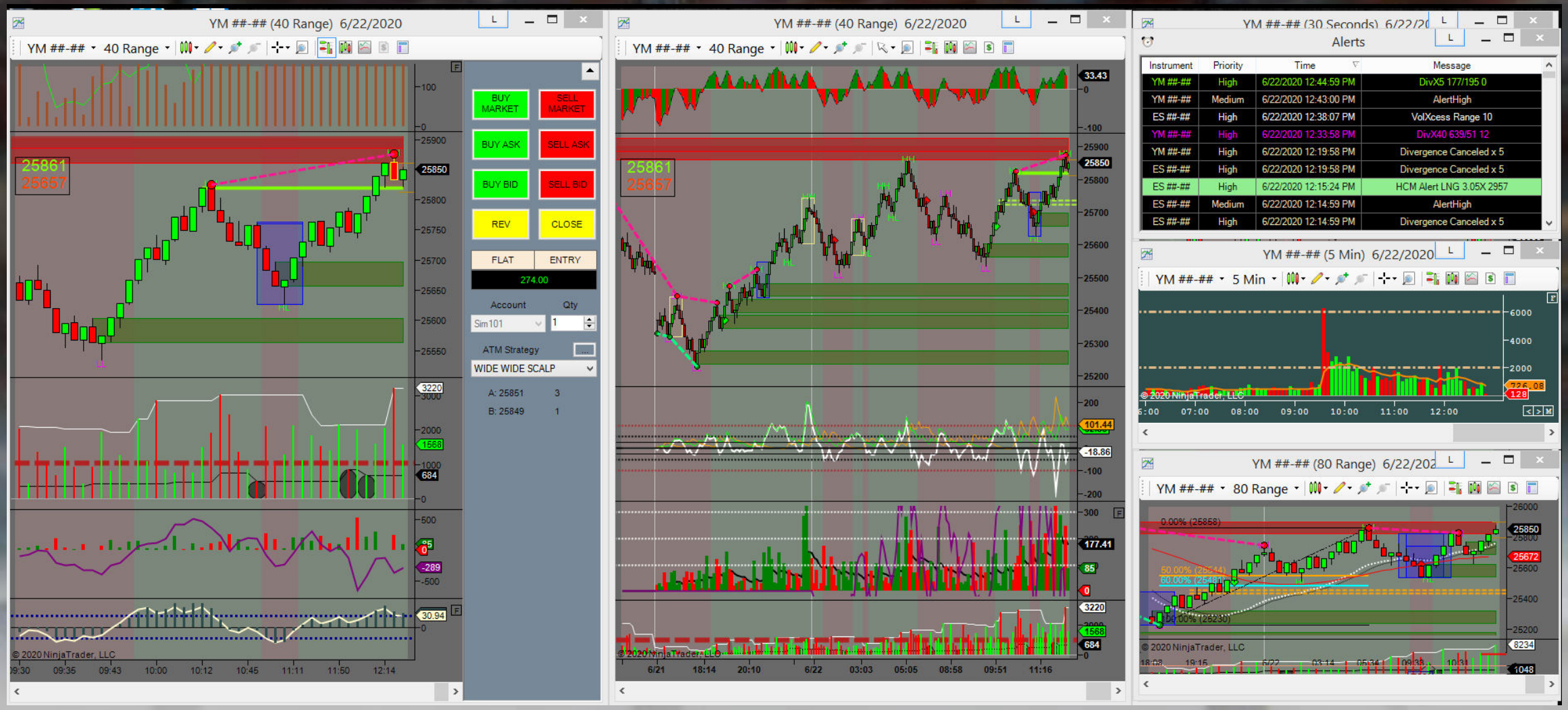
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25861
25857
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
274.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25851 3
B: 25849 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/22/2020
YM ##-## 40 Range
25861
25857
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/22/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/22/2020 12:44:59 PM DivX5 177/195 0
YM ##-## Medium 6/22/2020 12:43:00 PM AlertHigh
ES ##-## High 6/22/2020 12:38:07 PM VolXcess Range 10
YM ##-## High 6/22/2020 12:33:58 PM DivX40 639/51 12
YM ##-## High 6/22/2020 12:19:58 PM Divergence Canceled x 5
ES ##-## High 6/22/2020 12:19:58 PM Divergence Canceled x 5
ES ##-## High 6/22/2020 12:15:24 PM HCM Alert LNG 3.05X 2957
ES ##-## Medium 6/22/2020 12:14:59 PM AlertHigh
ES ##-## High 6/22/2020 12:14:59 PM Divergence Canceled x 5
YM ##-## (5 Min) 6/22/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/22/202
YM ##-## 80 Range
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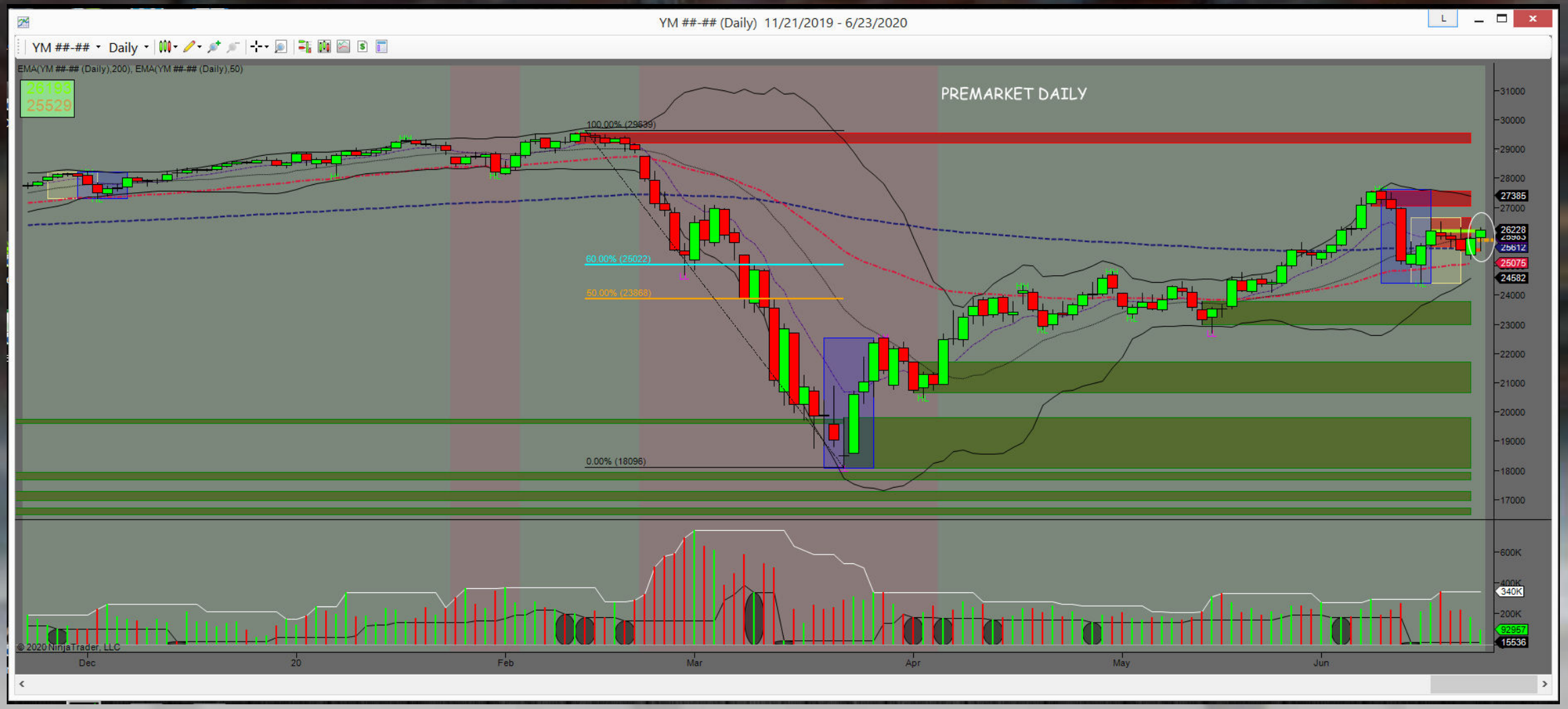
YM ##-## (Daily) 11/21/2019 - 6/23/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
26193
25529
PREMARKET DAILY
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
31000
30000
29000
28000
27385
27000
26228
25612
25075
24582
24000
23000
22000
21000
20000
19000
18000
17000
600K
400K
340K
200K
92967
15536
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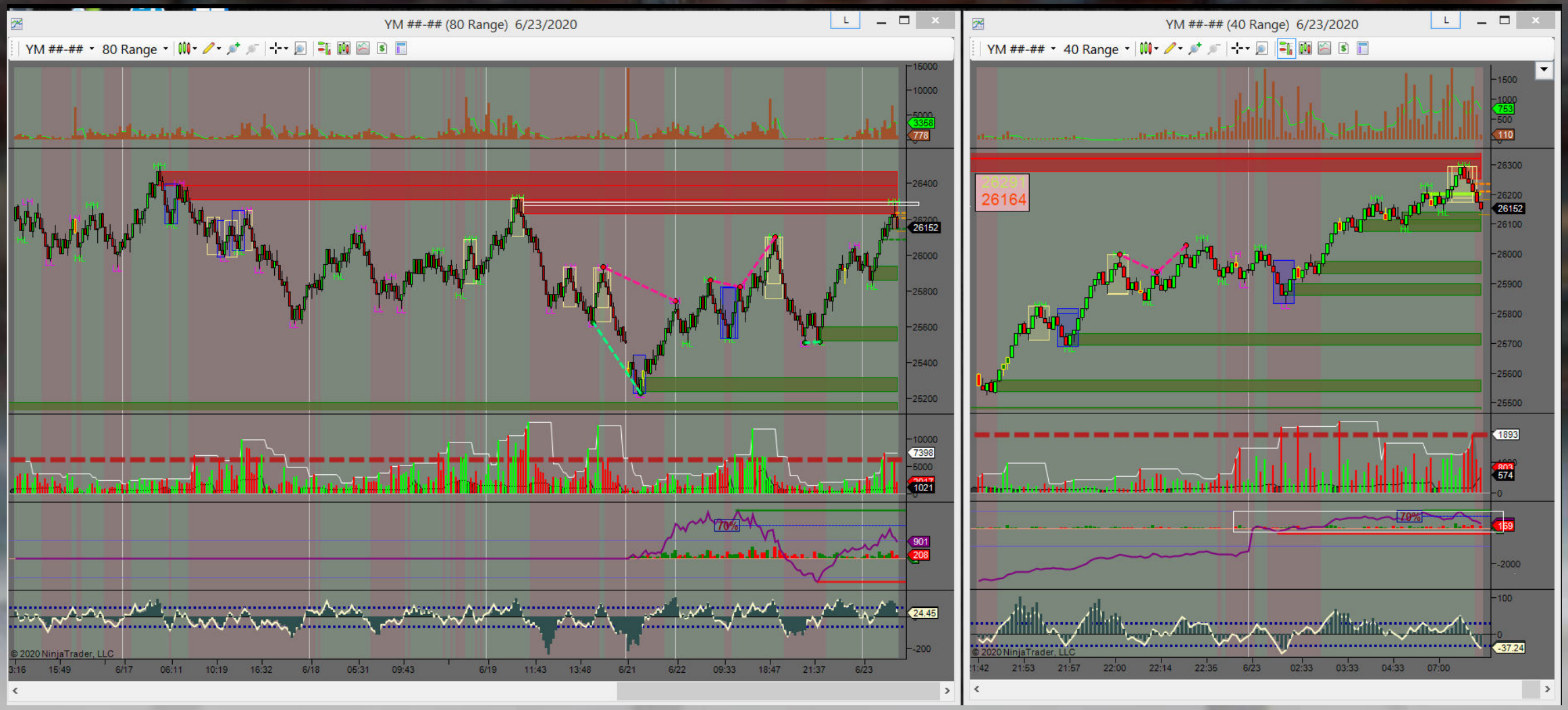
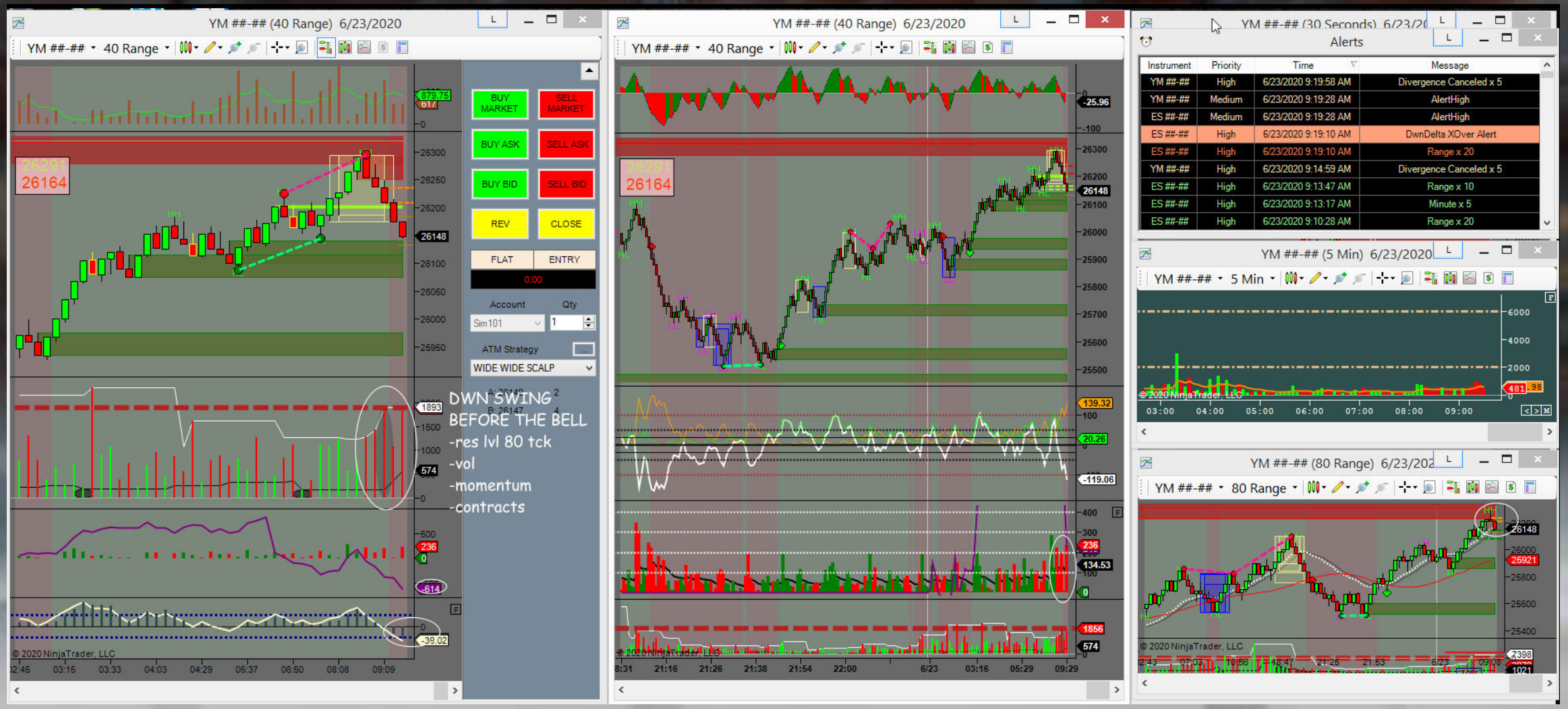
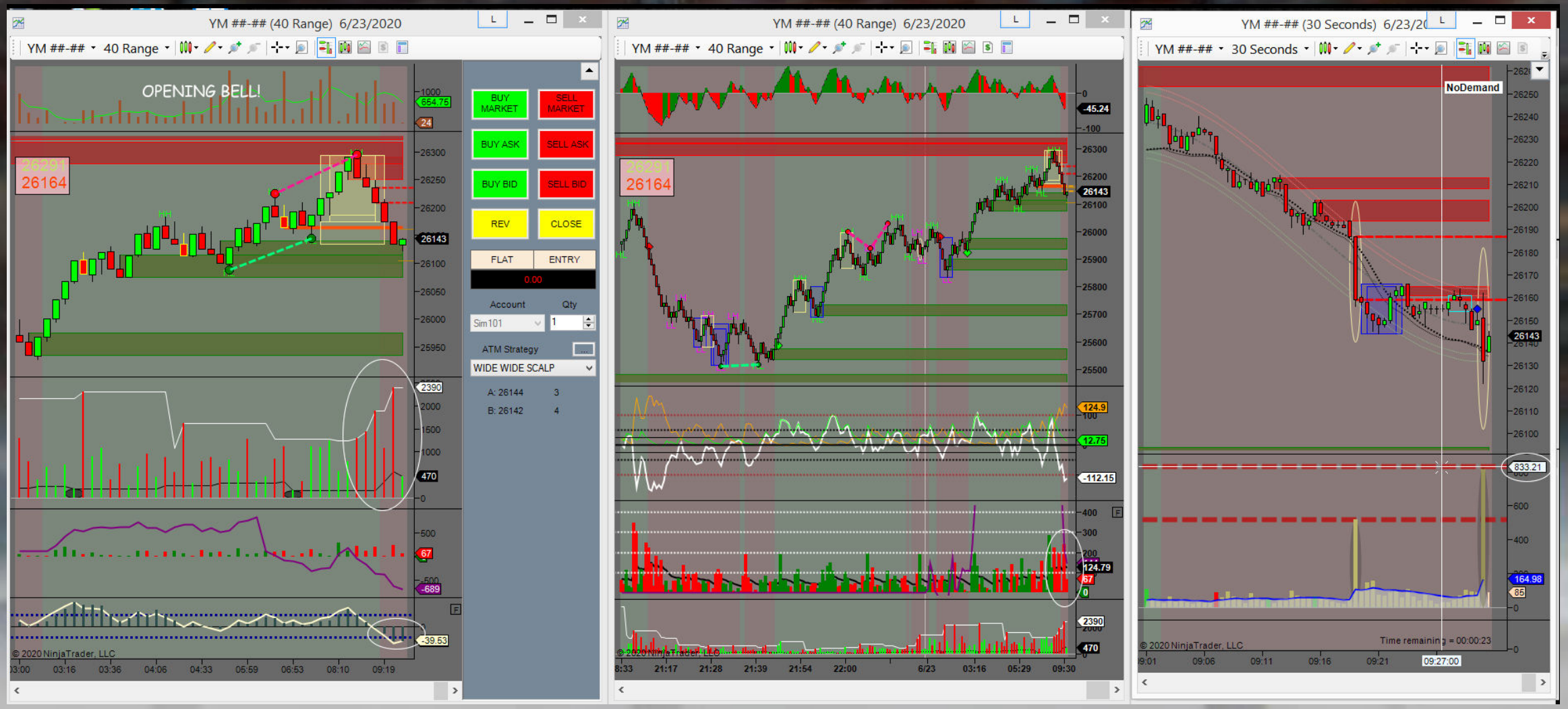
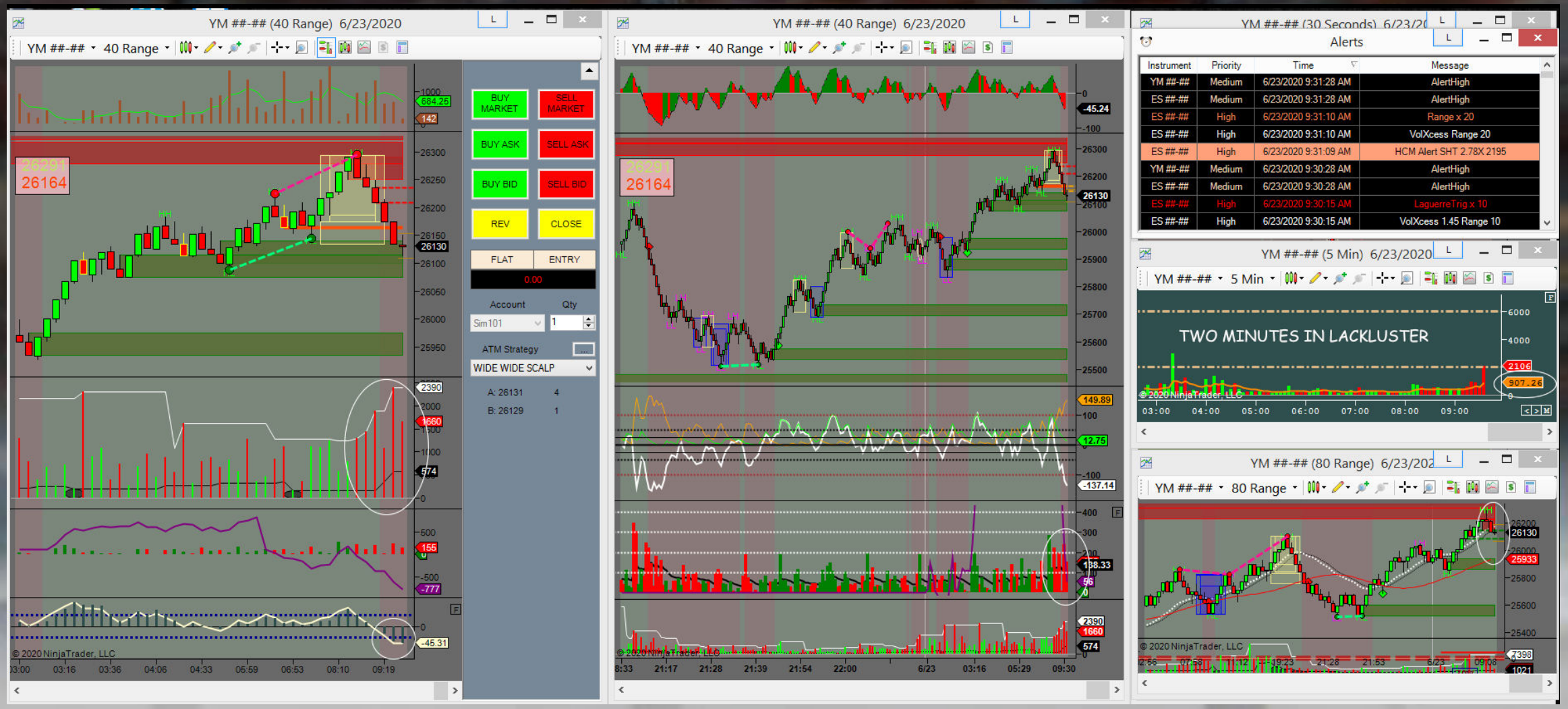
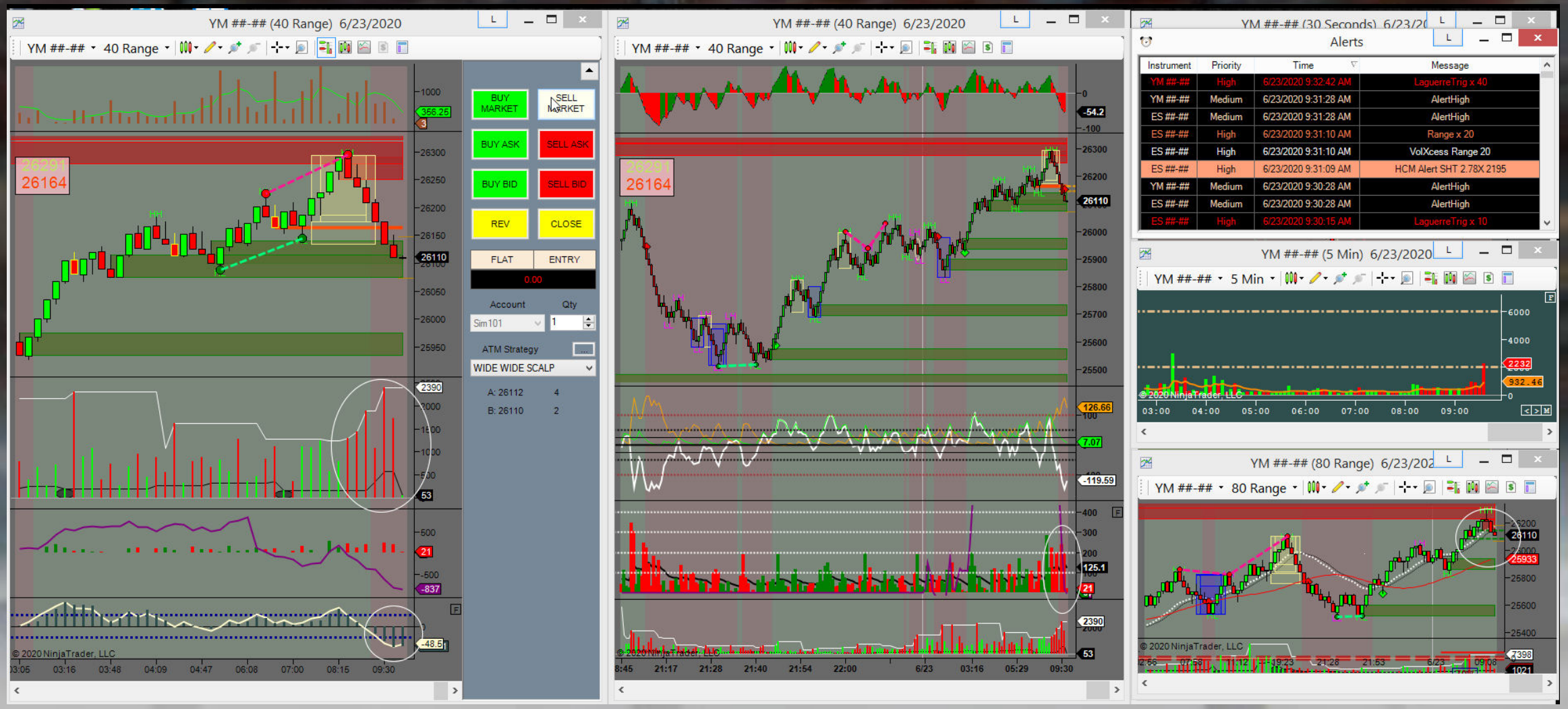
Dec
20
Feb
Mar
Apr
May
Jun


YM ##-## (80 Range) 6/23/2020
YM ##-## 80 Range
26152
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26164
26152
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 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
WIDE WIDE SCALP
DWN SWING
BEFORE THE BELL
-res lvl 80 tck
-vol
-momentum
-contracts
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/23/2020 9:19:58 AM | Divergence Canceled x 5
YM ##-## | Medium | 6/23/2020 9:19:28 AM | AlertHigh
ES ##-## | Medium | 6/23/2020 9:19:28 AM | AlertHigh
ES ##-## | High | 6/23/2020 9:19:10 AM | DwnDelta XOver Alert
ES ##-## | High | 6/23/2020 9:19:10 AM | Range x 20
YM ##-## | High | 6/23/2020 9:14:59 AM | Divergence Canceled x 5
ES ##-## | High | 6/23/2020 9:13:47 AM | Range x 10
ES ##-## | High | 6/23/2020 9:13:17 AM | Minute x 5
ES ##-## | High | 6/23/2020 9:10:28 AM | Range x 20
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
OPENING BELL!
26164
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 26144 3
B: 26142 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26164
YM ##-## (30 Seconds) 6/23/20
YM ##-## 30 Seconds
NoDemand
Time remaining = 00:00:23
09:27:00


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 26131 4
B: 26129 1
26164
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26164
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## High 6/23/2020 9:31:10 AM Range x 20
ES ##-## High 6/23/2020 9:31:10 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:31:09 AM HCM Alert SHT 2.78X 2195
YM ##-## Medium 6/23/2020 9:30:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:30:28 AM AlertHigh
ES ##-## High 6/23/2020 9:30:15 AM LaguerreTrig x 10
ES ##-## High 6/23/2020 9:30:15 AM VolXcess 1.45 Range 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
TWO MINUTES IN LACKLUSTER
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26164
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 26112 4
B: 26110 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## High 6/23/2020 9:31:10 AM Range x 20
ES ##-## High 6/23/2020 9:31:10 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:31:09 AM HCM Alert SHT 2.78X 2195
YM ##-## Medium 6/23/2020 9:30:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:30:28 AM AlertHigh
ES ##-## High 6/23/2020 9:30:15 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - V
A: 26112 1
B: 26111 1
LATE ENTRY
HESITATED
-momentum
-contracts
-res lvl 80 tck
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## High 6/23/2020 9:31:10 AM Range x 20
ES ##-## High 6/23/2020 9:31:10 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:31:09 AM HCM Alert SHT 2.78X 2195
YM ##-## Medium 6/23/2020 9:30:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:30:28 AM AlertHigh
ES ##-## High 6/23/2020 9:30:15 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/23/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE

1 | 26110
$76.00

Account: Sim101
Qty: 1

ATM Strategy
* Active ATM Strategy 1 - V

A: 26094 3
B: 26092 1

1 Buy S1
$76.00 1
1 Buy T1

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YM ##-## (40 Range) 6/23/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/23/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/23/2020 9:33:14 AM	VolNull 10R MxV=16486 MnV=2537
ES ##-##	High	6/23/2020 9:33:02 AM	Range x 10
YM ##-##	High	6/23/2020 9:32:42 AM	LaguerreTrig x 40
YM ##-##	Medium	6/23/2020 9:31:28 AM	AlertHigh
ES ##-##	Medium	6/23/2020 9:31:28 AM	AlertHigh
ES ##-##	High	6/23/2020 9:31:10 AM	Range x 20
ES ##-##	High	6/23/2020 9:31:10 AM	VolXcess Range 20
ES ##-##	High	6/23/2020 9:31:09 AM	HCM Alert SHT 2.78X 2195
YM ##-##	Medium	6/23/2020 9:30:28 AM	AlertHigh

YM ##-## (5 Min) 6/23/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/23/202

YM ##-## 80 Range

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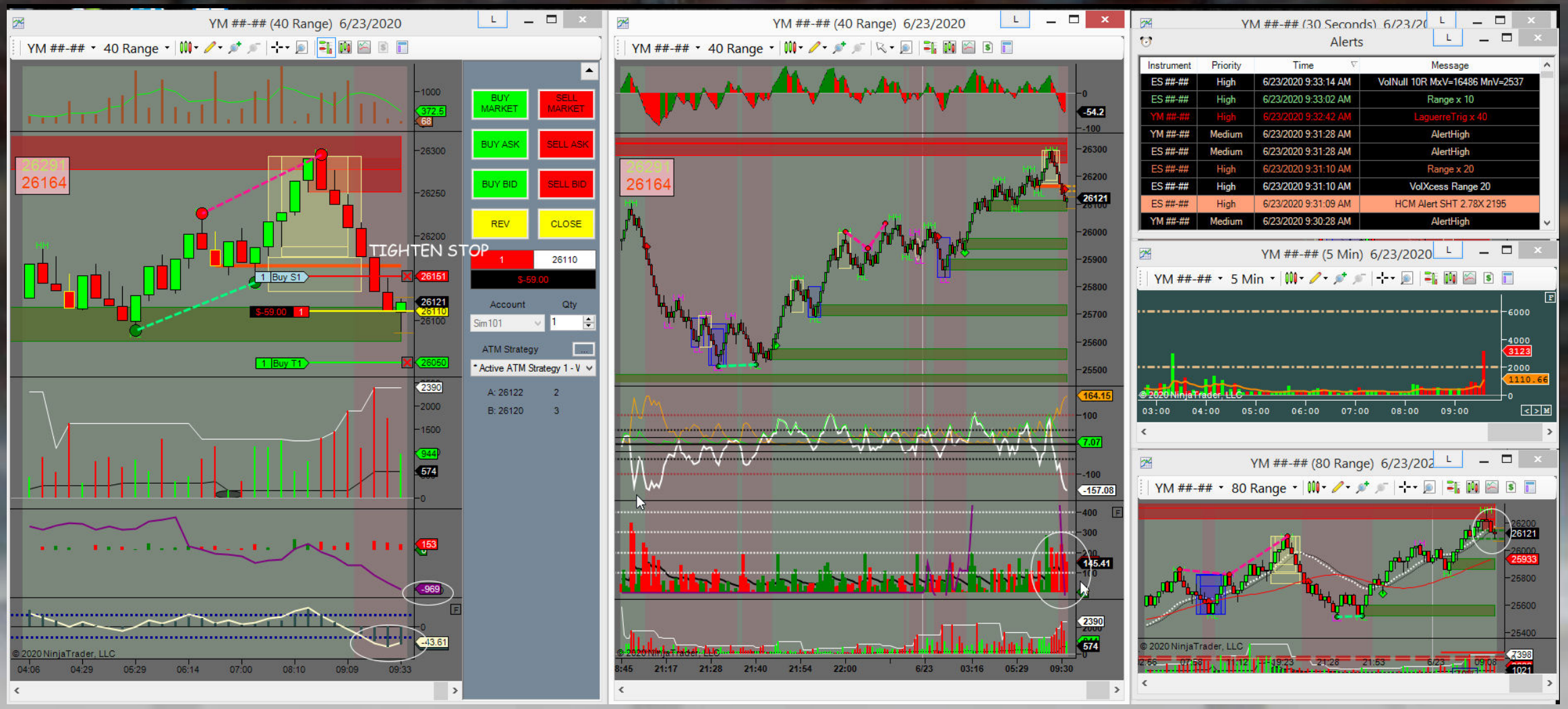
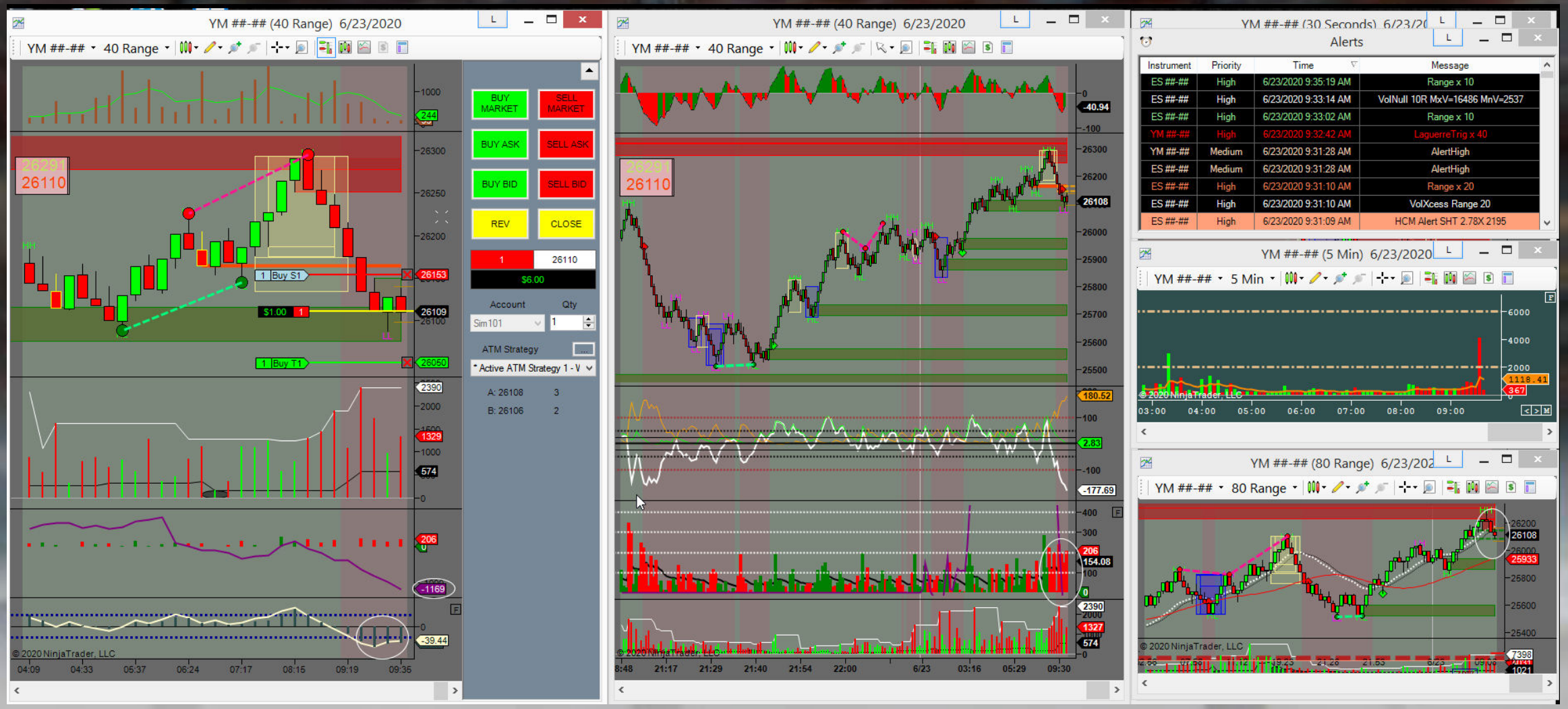
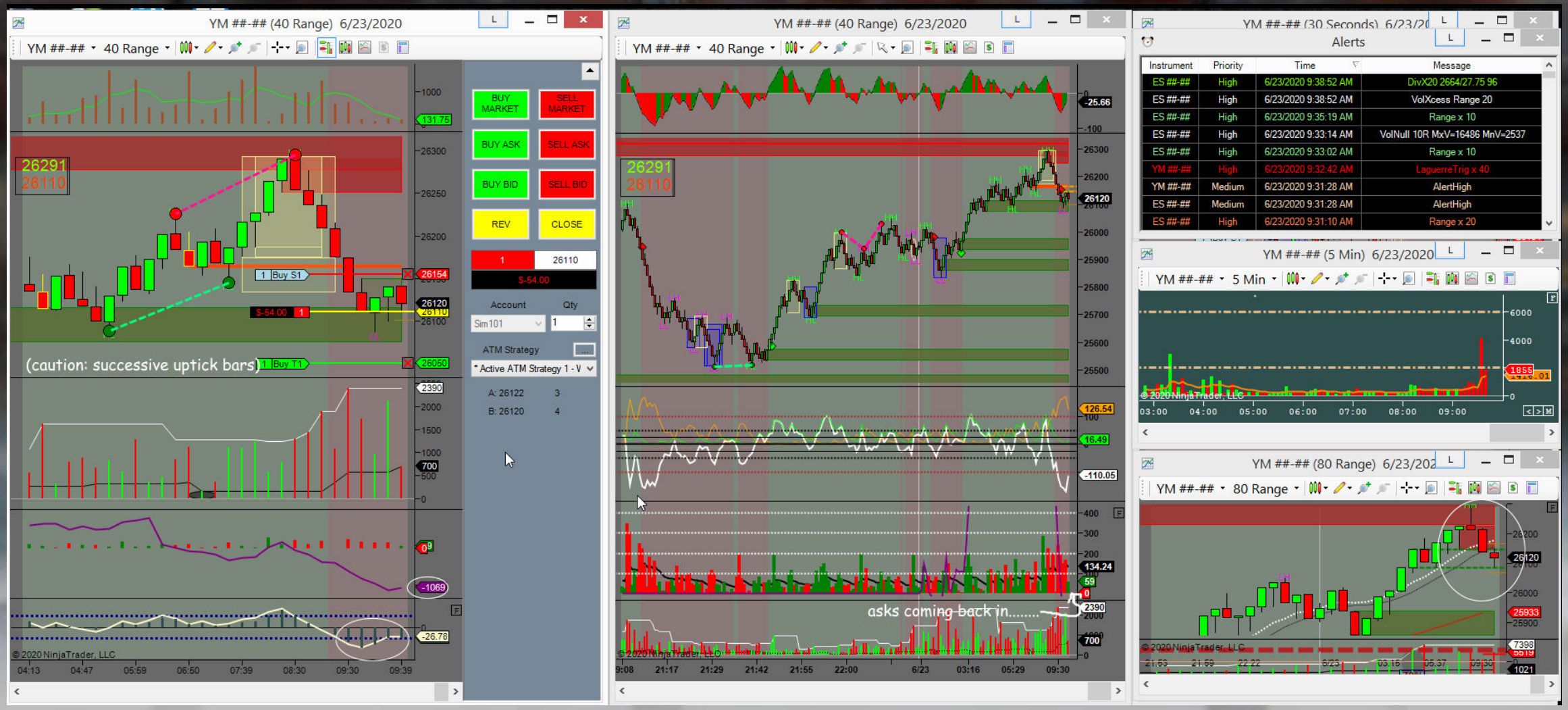

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
TIGHTEN STOP
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - V
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument
Priority
Time
Message
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## High 6/23/2020 9:31:10 AM Range x 20
ES ##-## High 6/23/2020 9:31:10 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:31:09 AM HCM Alert SHT 2.78X 2195
YM ##-## Medium 6/23/2020 9:30:28 AM AlertHigh
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26110
$6.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 26108 3
B: 26106 2
1 Buy S1
1 Buy T1
$1.00
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## High 6/23/2020 9:31:10 AM Range x 20
ES ##-## High 6/23/2020 9:31:10 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:31:09 AM HCM Alert SHT 2.78X 2195
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
(caution: successive uptick bars)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 26122 3
B: 26120 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
asks coming back in.....
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## High 6/23/2020 9:31:10 AM Range x 20
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
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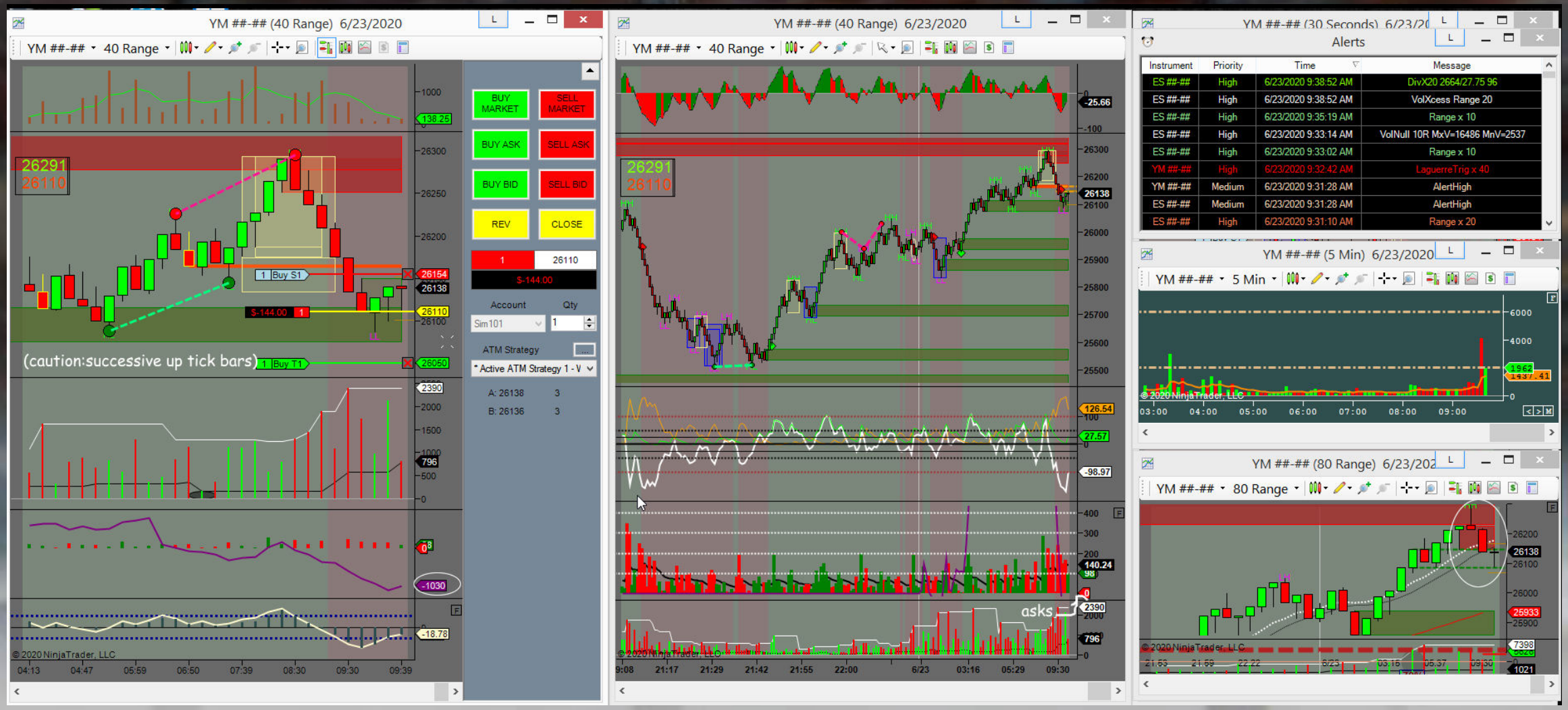
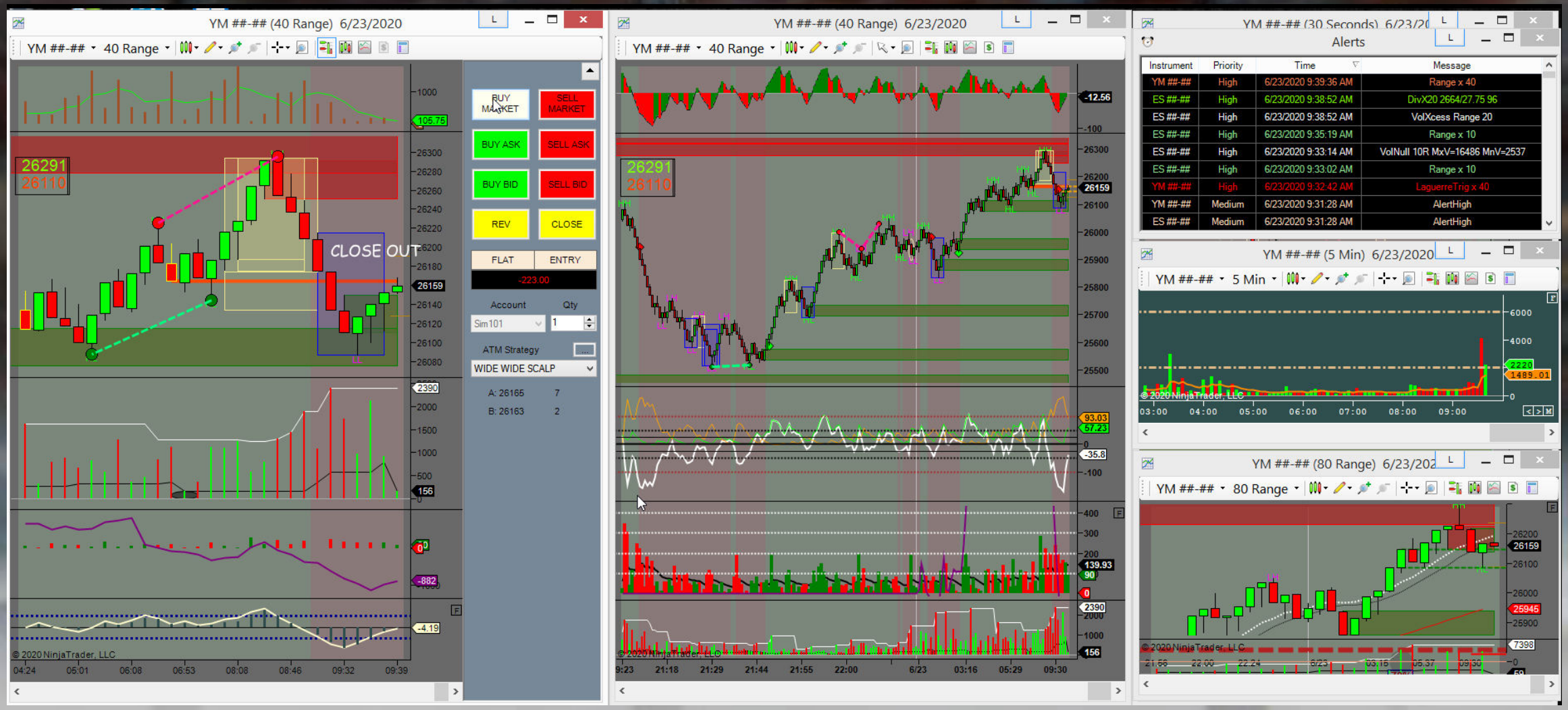
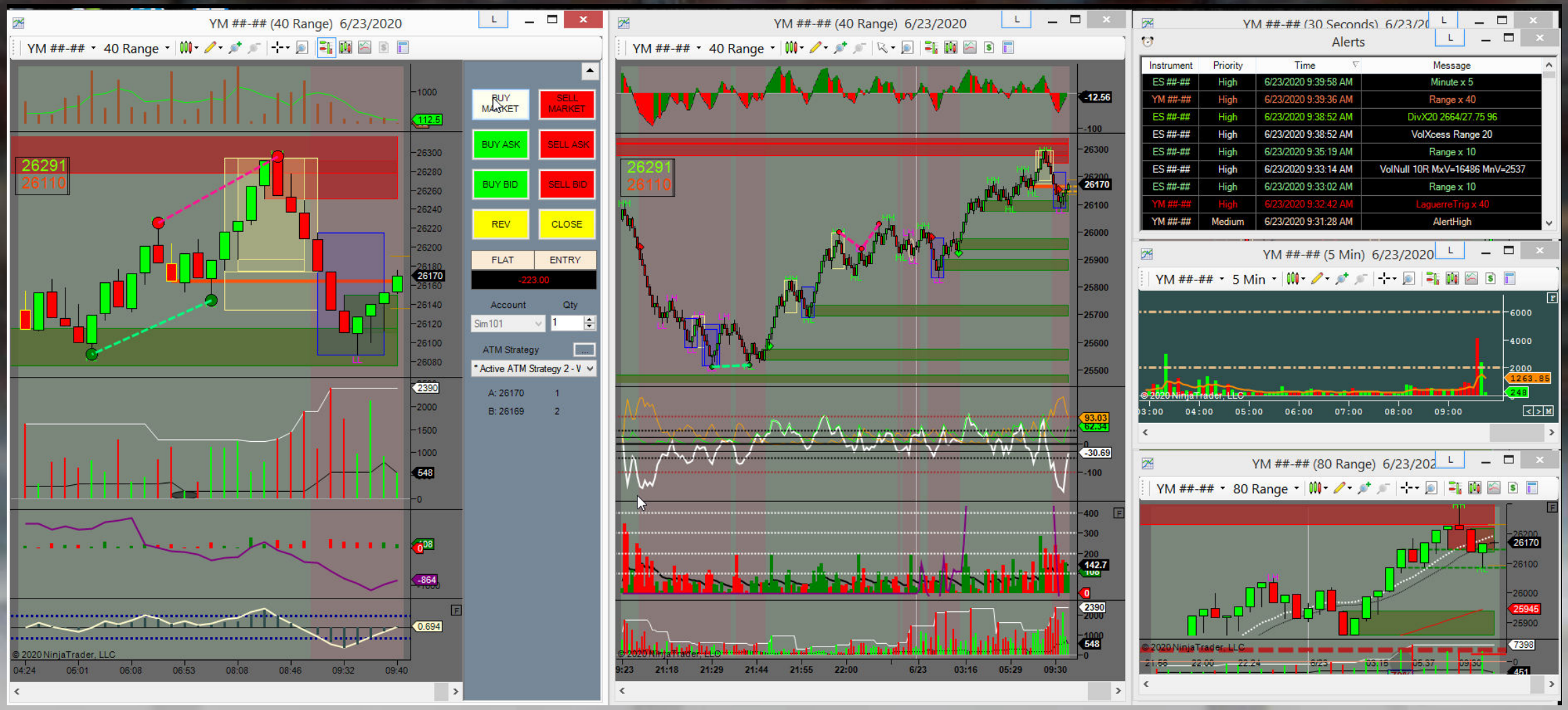
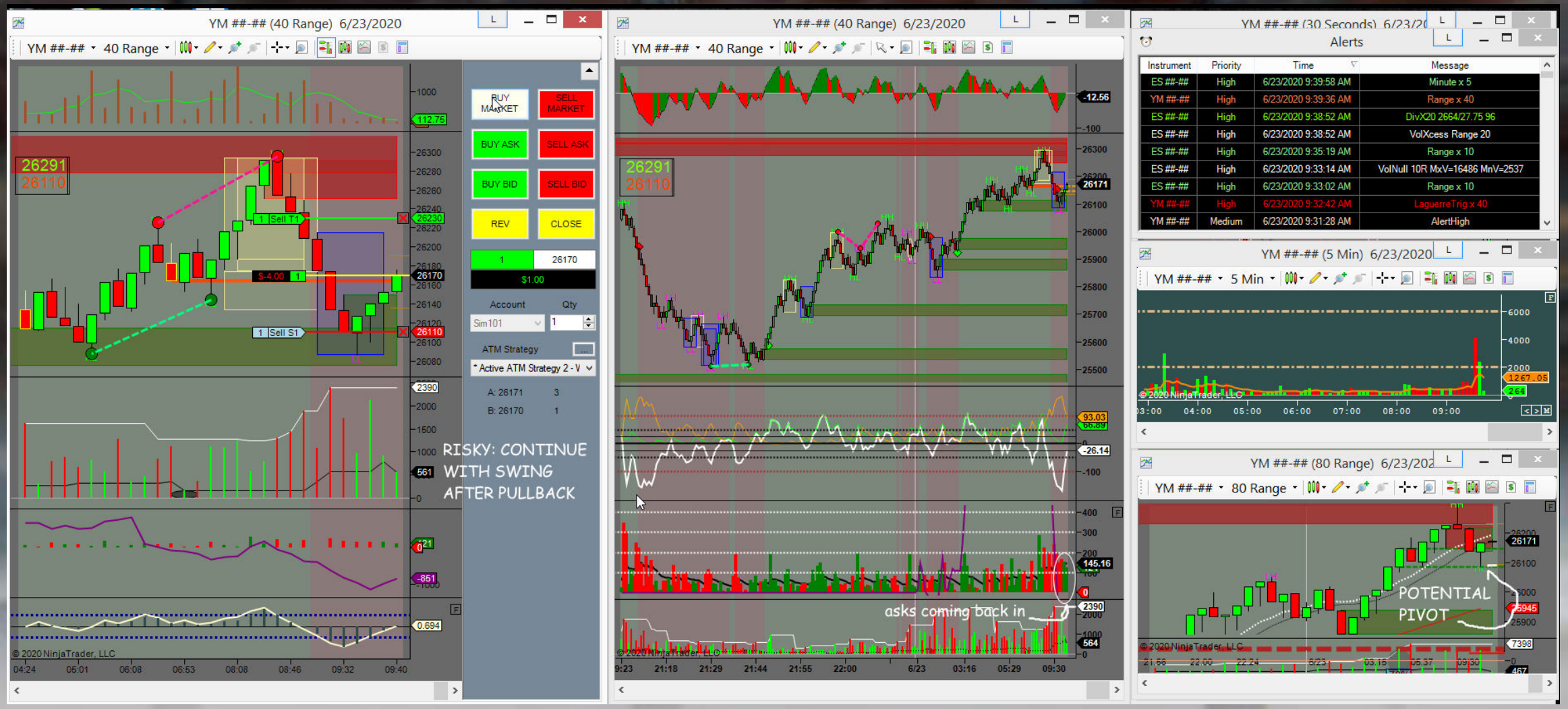

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
(caution:successive up tick bars)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - V
A: 26138 3
B: 26136 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
asks
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## High 6/23/2020 9:31:10 AM Range x 20
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
CLOSE OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-223.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 26165 7
B: 26163 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
ES ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-223.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 2 - V
A: 26170 1
B: 26169 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## Medium 6/23/2020 9:31:28 AM AlertHigh
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
1 Sell T1
1 Sell S1
$-4.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26170
$1.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 26171 3
B: 26170 1
RISKY: CONTINUE WITH SWING AFTER PULLBACK
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
asks coming back in
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/23/2020 9:39:58 AM | Minute x 5
YM ##-## | High | 6/23/2020 9:39:36 AM | Range x 40
ES ##-## | High | 6/23/2020 9:38:52 AM | DivX20 2664/27.75 96
ES ##-## | High | 6/23/2020 9:38:52 AM | VolXcess Range 20
ES ##-## | High | 6/23/2020 9:35:19 AM | Range x 10
ES ##-## | High | 6/23/2020 9:33:14 AM | VolNull 10R MxV=16486 MnV=2537
ES ##-## | High | 6/23/2020 9:33:02 AM | Range x 10
YM ##-## | High | 6/23/2020 9:32:42 AM | LaguerreTrig x 40
YM ##-## | Medium | 6/23/2020 9:31:28 AM | AlertHigh
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
POTENTIAL PIVOT
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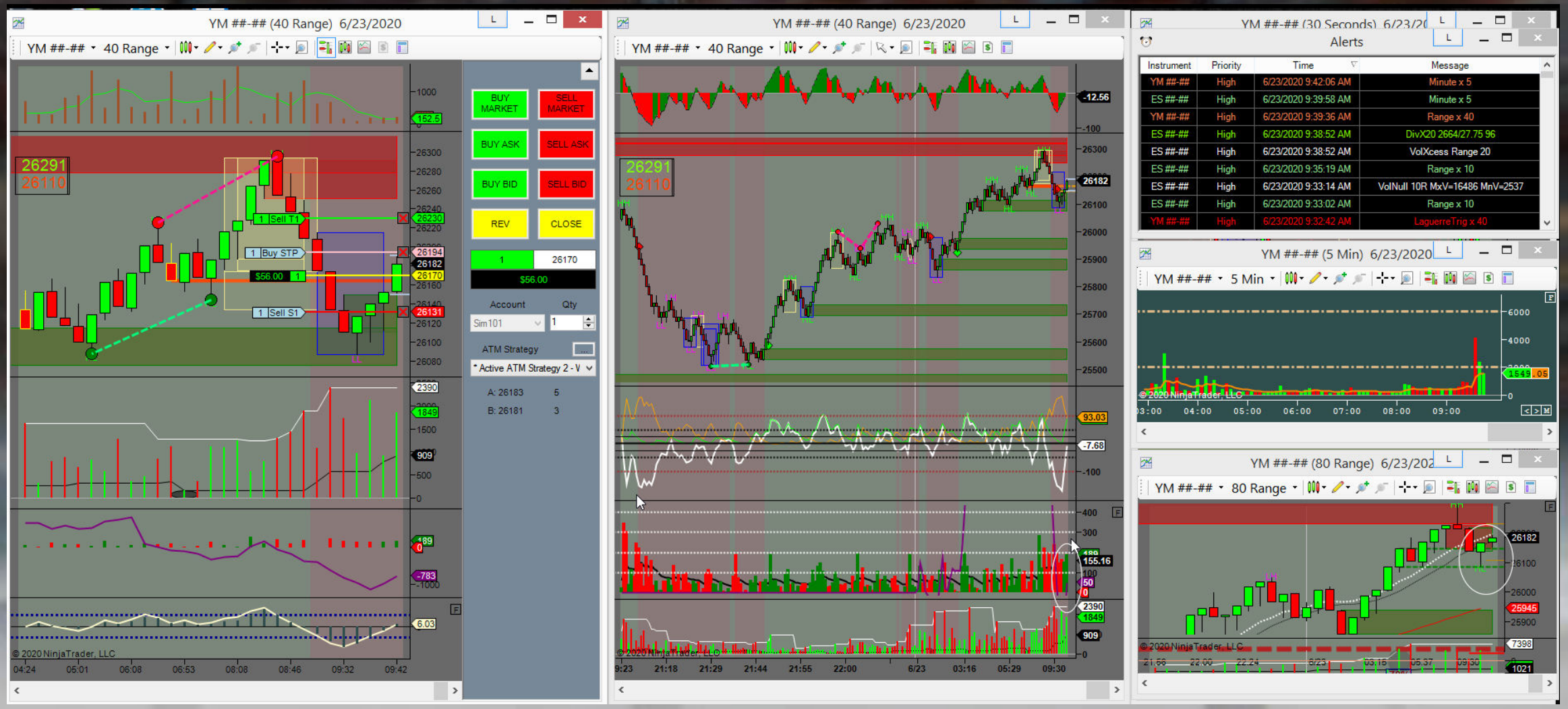
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
Sell T1
Buy STP
Sell S1
$56.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
26170
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 26183 5
B: 26181 3
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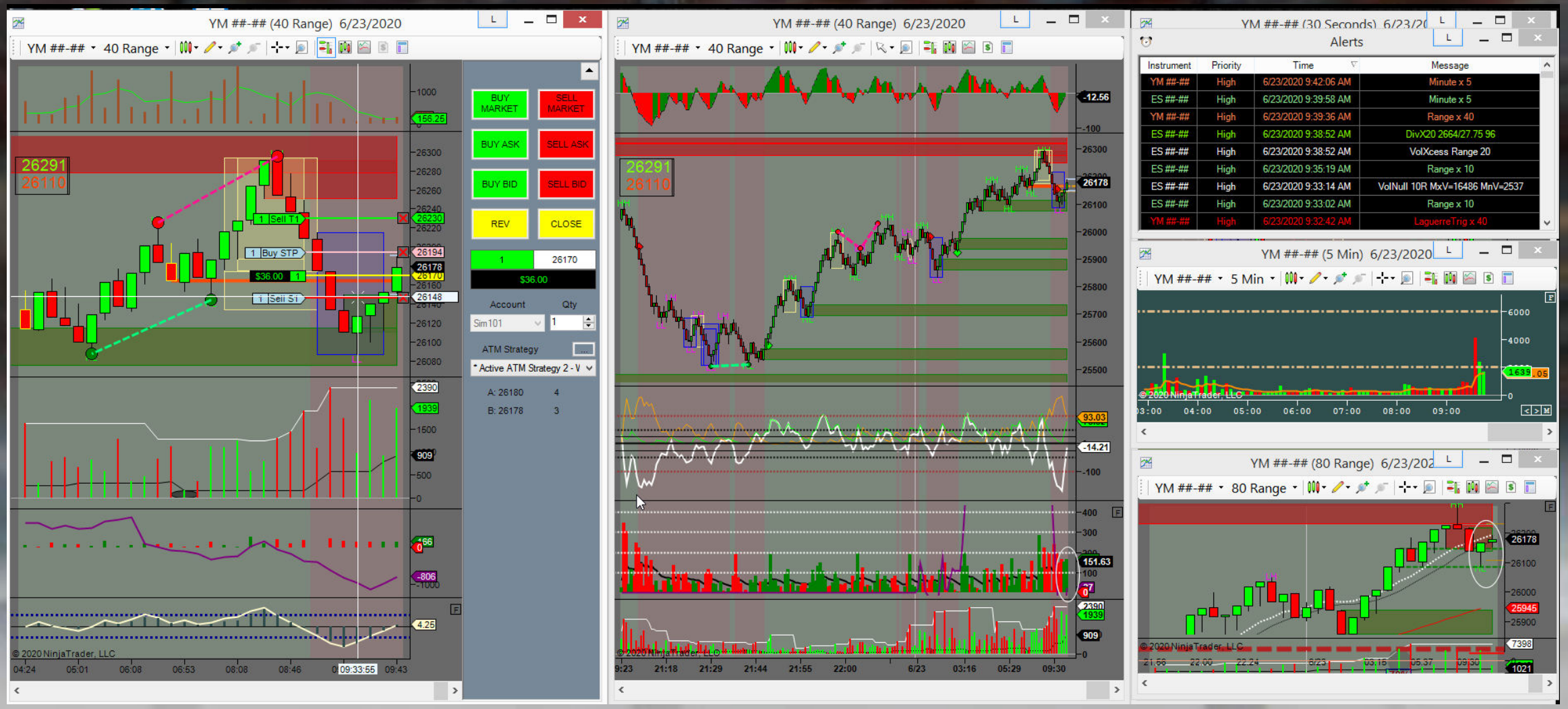
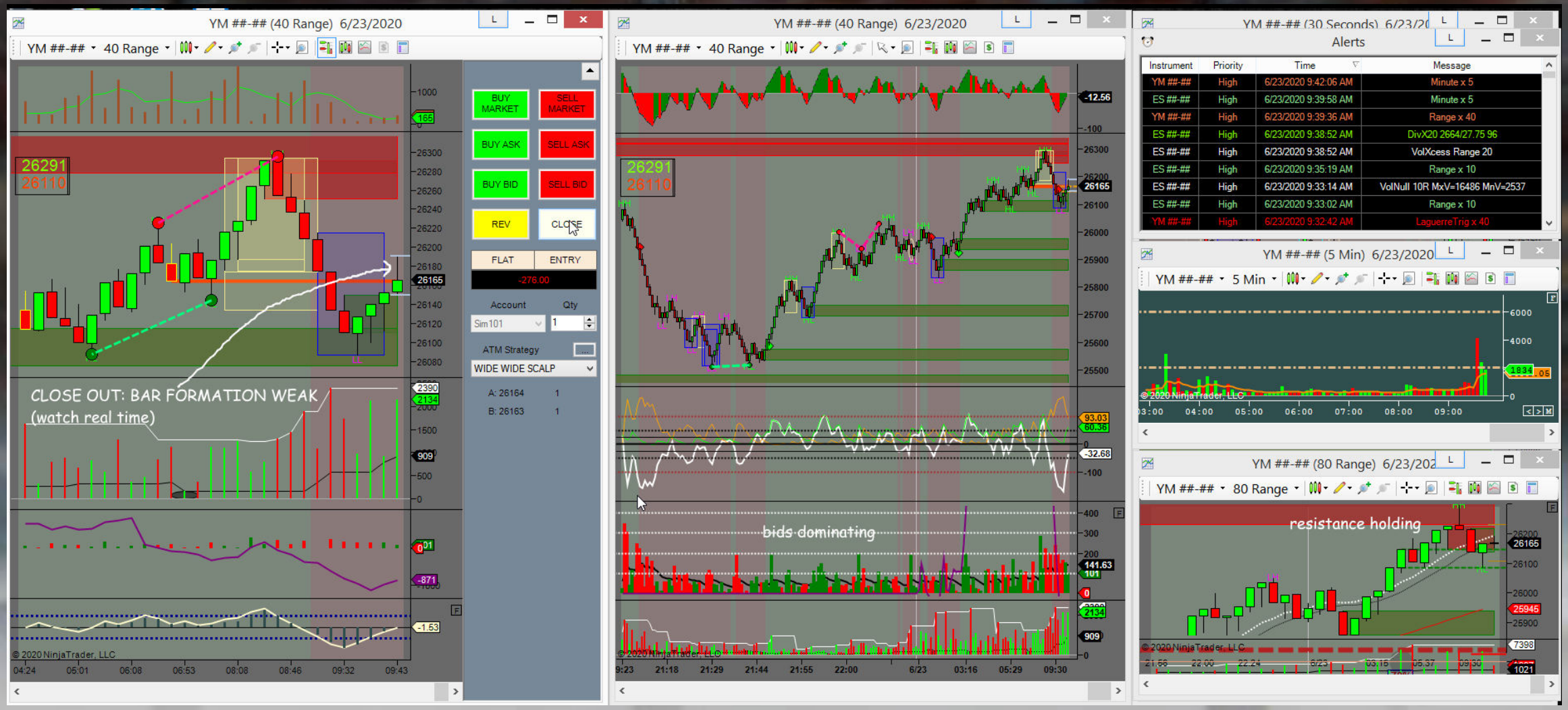
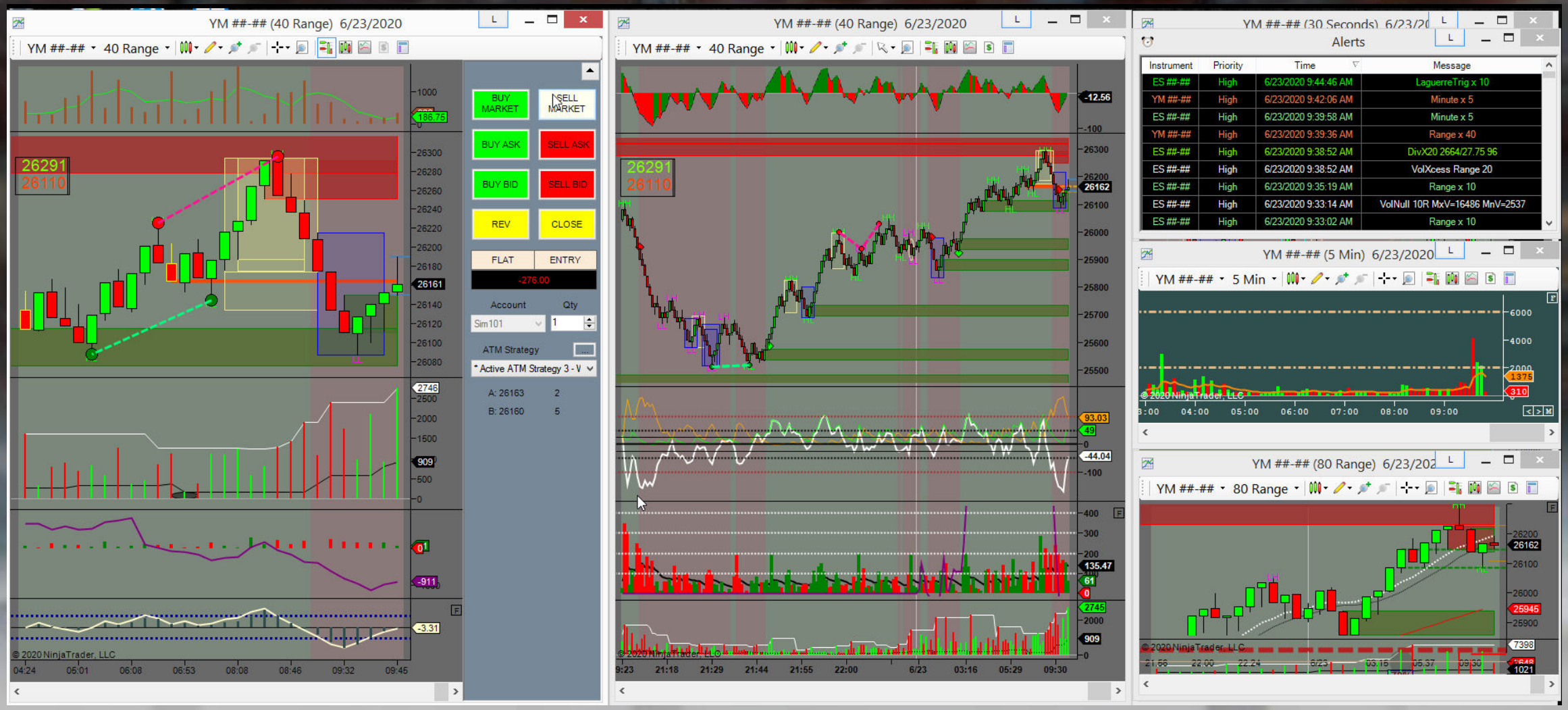
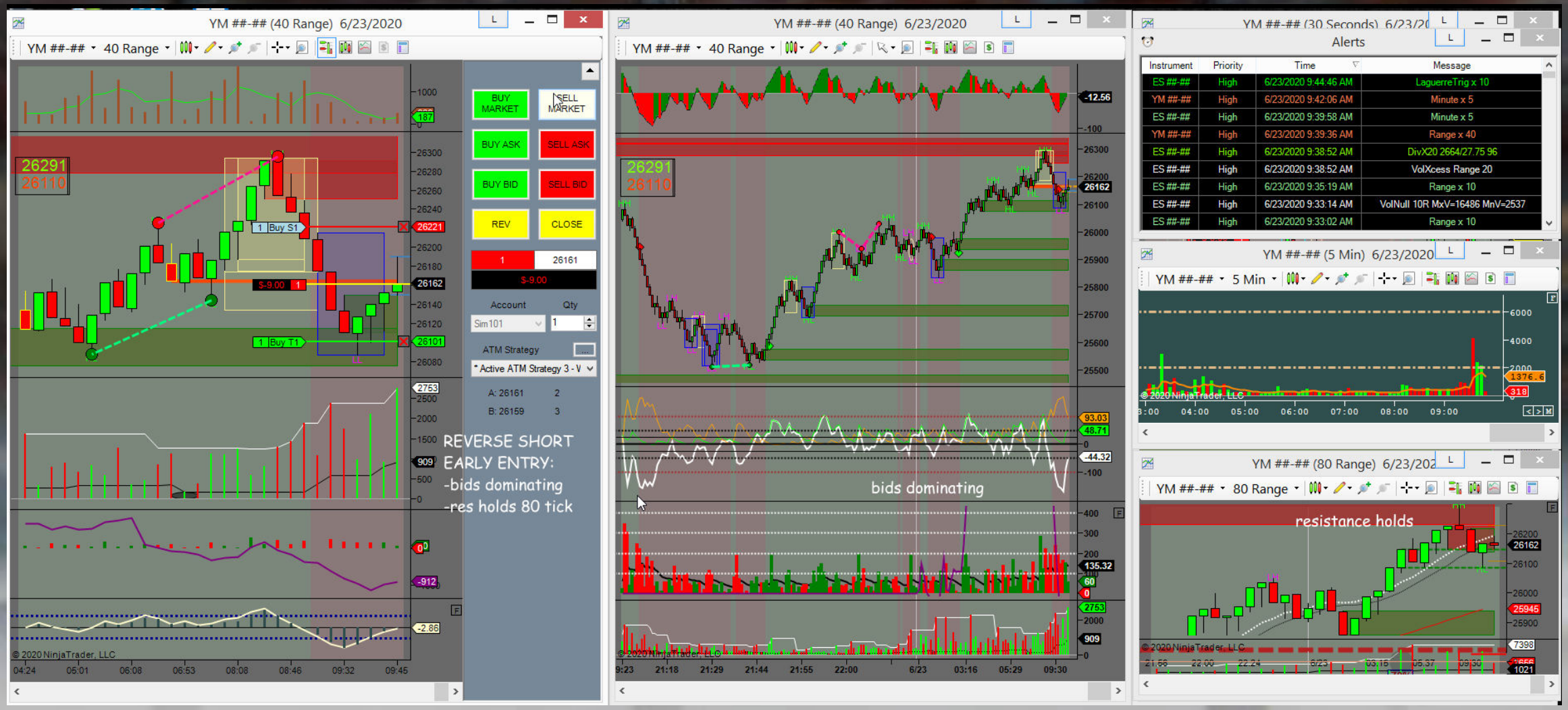
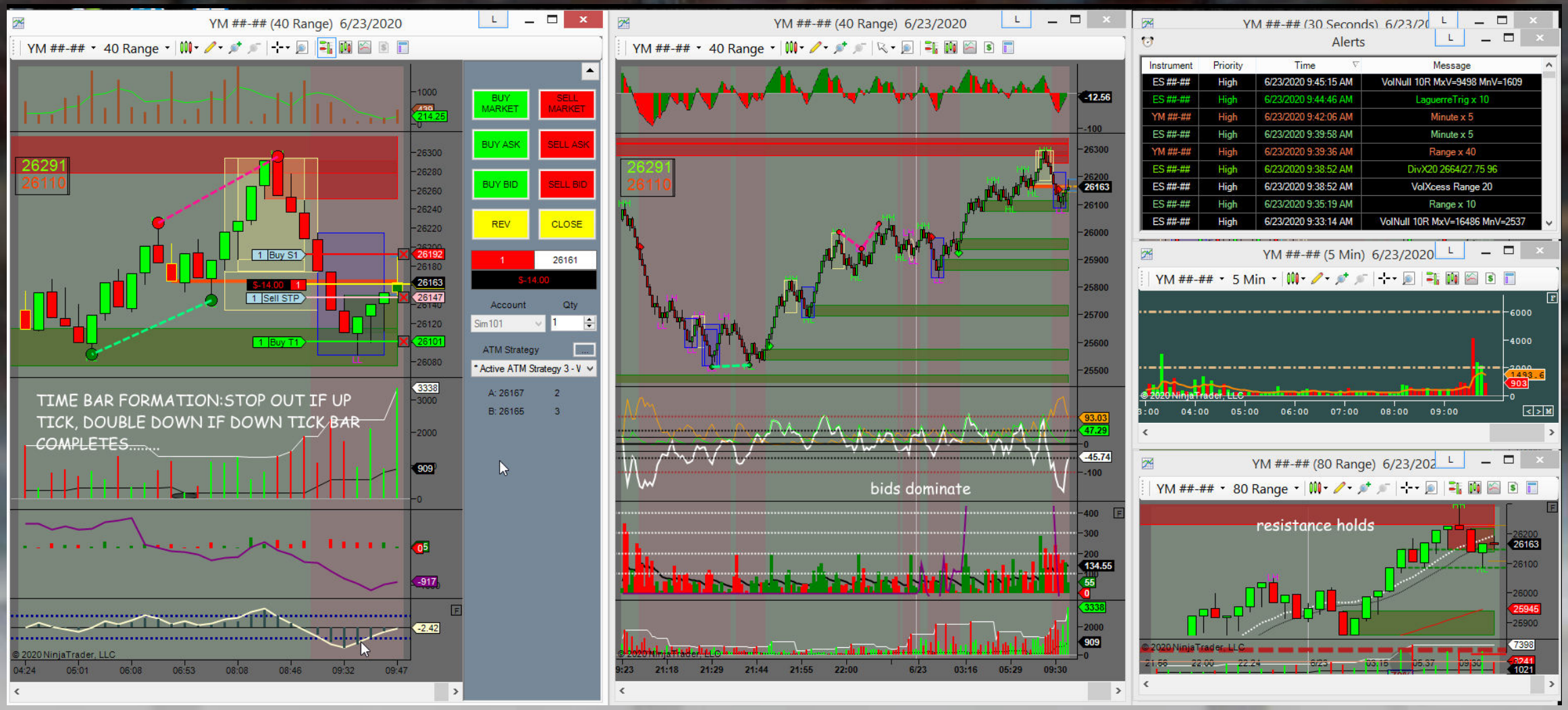
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 9:42:06 AM Minute x 5
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

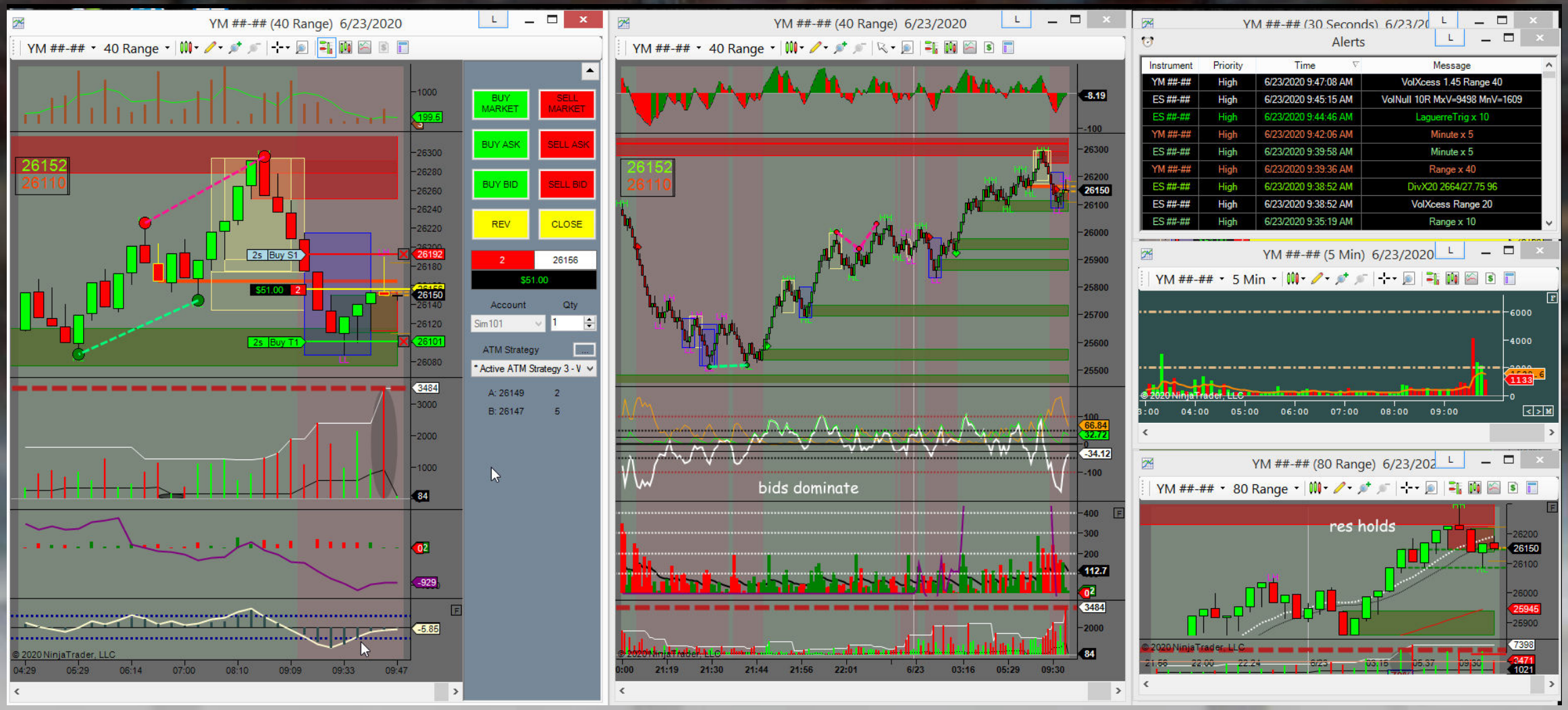

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26170
$36.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 26180 4
B: 26178 3
1 Sell T1
1 Buy STP
1 Sell S1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 9:42:06 AM Minute x 5
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## High 6/23/2020 9:32:42 AM LaguerreTrig x 40
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range

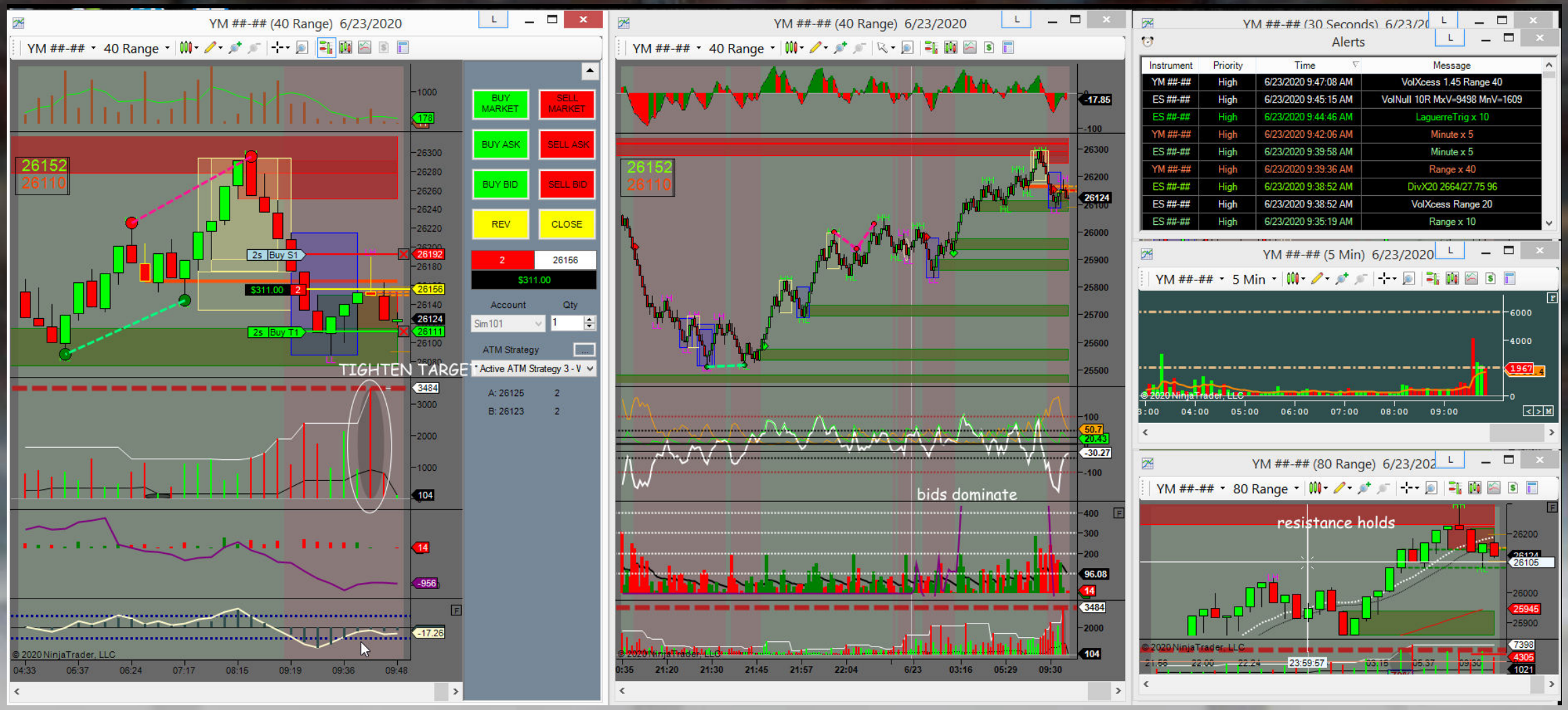

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
CLOSE OUT: BAR FORMATION WEAK
(watch real time)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-276.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 26164 1
B: 26163 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
bids dominating
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/23/2020 9:42:06 AM | Minute x 5
ES ##-## | High | 6/23/2020 9:39:58 AM | Minute x 5
YM ##-## | High | 6/23/2020 9:39:36 AM | Range x 40
ES ##-## | High | 6/23/2020 9:38:52 AM | DivX20 2664/27.75 96
ES ##-## | High | 6/23/2020 9:38:52 AM | VolXcess Range 20
ES ##-## | High | 6/23/2020 9:35:19 AM | Range x 10
ES ##-## | High | 6/23/2020 9:33:14 AM | VolNull 10R MxV=16486 MnV=2537
ES ##-## | High | 6/23/2020 9:33:02 AM | Range x 10
YM ##-## | High | 6/23/2020 9:32:42 AM | LaguerreTrig x 40
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
resistance holding
© 2020 NinjaTrader, LLC

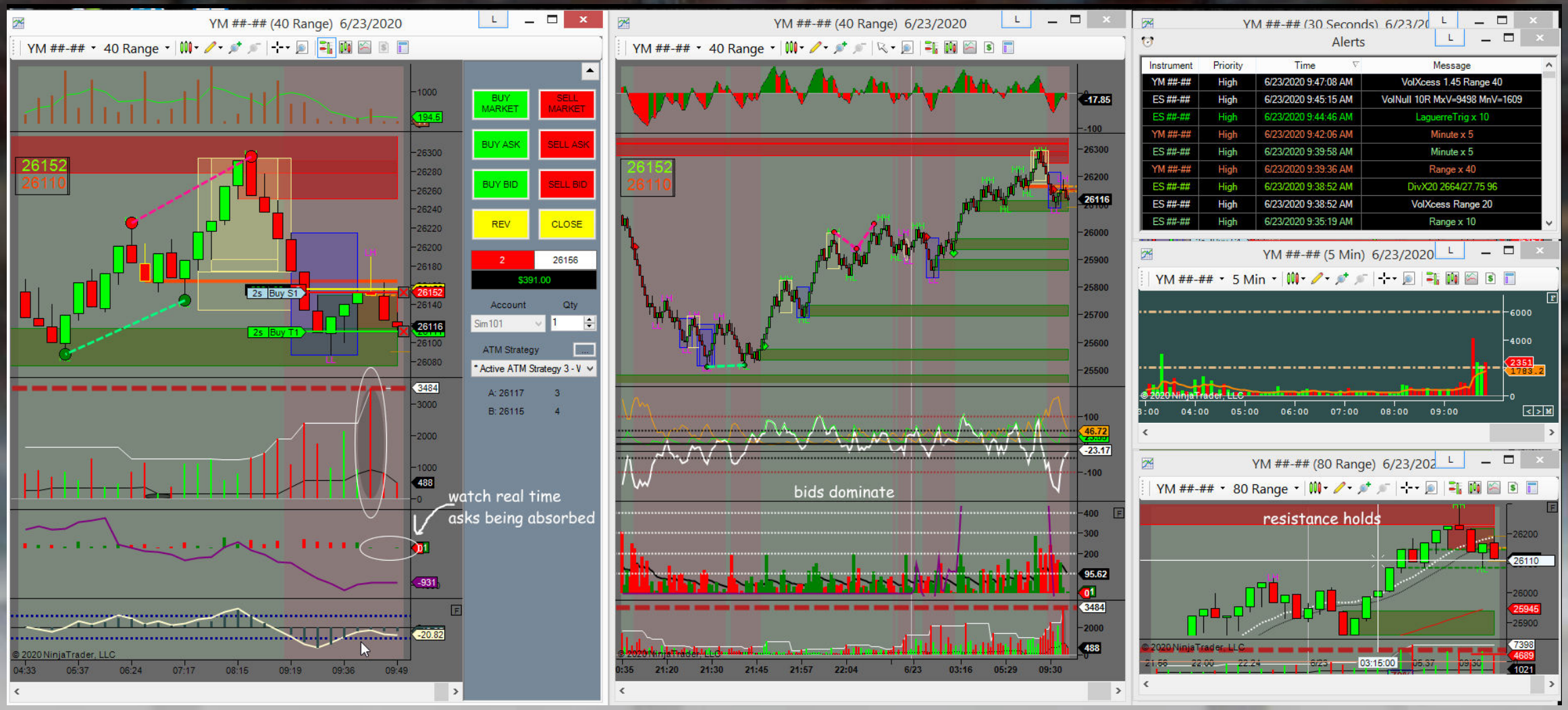

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-276.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 26163 2
B: 26160 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/23/2020 9:44:46 AM LaguerreTrig x 10
YM ##-## High 6/23/2020 9:42:06 AM Minute x 5
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
ES ##-## High 6/23/2020 9:33:14 AM VolNull 10R MxV=16486 MnV=2537
ES ##-## High 6/23/2020 9:33:02 AM Range x 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
1 Buy S1
1 Buy T1
$-9.00 1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
26161
$-9.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 26161 2
B: 26159 3
REVERSE SHORT
EARLY ENTRY:
-bids dominating
-res holds 80 tick
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
bids dominating
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/23/2020 9:44:46 AM | LaguerreTrig x 10
YM ##-## | High | 6/23/2020 9:42:06 AM | Minute x 5
ES ##-## | High | 6/23/2020 9:39:58 AM | Minute x 5
YM ##-## | High | 6/23/2020 9:39:36 AM | Range x 40
ES ##-## | High | 6/23/2020 9:38:52 AM | DivX20 2664/27.75 96
ES ##-## | High | 6/23/2020 9:38:52 AM | VolXcess Range 20
ES ##-## | High | 6/23/2020 9:35:19 AM | Range x 10
ES ##-## | High | 6/23/2020 9:33:14 AM | VolNull 10R MxV=16486 MnV=2537
ES ##-## | High | 6/23/2020 9:33:02 AM | Range x 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
resistance holds
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
TIME BAR FORMATION:STOP OUT IF UP TICK, DOUBLE DOWN IF DOWN TICK BAR COMPLETES.....
1 Buy S1
1 Sell STP
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
A: 26167 2
B: 26165 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26291
26110
bids dominate
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/23/2020 9:45:15 AM | VolNull 10R MxV=9498 MnV=1609
ES ##-## | High | 6/23/2020 9:44:46 AM | LaguerreTrig x 10
YM ##-## | High | 6/23/2020 9:42:06 AM | Minute x 5
ES ##-## | High | 6/23/2020 9:39:58 AM | Minute x 5
YM ##-## | High | 6/23/2020 9:39:36 AM | Range x 40
ES ##-## | High | 6/23/2020 9:38:52 AM | DivX20 2664/27.75 96
ES ##-## | High | 6/23/2020 9:38:52 AM | VolXcess Range 20
ES ##-## | High | 6/23/2020 9:35:19 AM | Range x 10
ES ##-## | High | 6/23/2020 9:33:14 AM | VolNull 10R MxV=16486 MnV=2537
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
resistance holds
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26110
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26156
$51.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 26149 2
B: 26147 5
2s Buy S1
2s Buy T1
© 2020 NinjaTrader, LLC
bids dominate
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 9:47:08 AM VolXcess 1.45 Range 40
ES ##-## High 6/23/2020 9:45:15 AM VolNull 10R MxV=9498 MnV=1609
ES ##-## High 6/23/2020 9:44:46 AM LaguerreTrig x 10
YM ##-## High 6/23/2020 9:42:06 AM Minute x 5
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
res holds


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26110
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26156
$311.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 3 - V
A: 26125 2
B: 26123 2
2s Buy S1
2s Buy T1
TIGHTEN TARGET
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26110
bids dominate
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/23/2020 9:47:08 AM | VolXcess 1.45 Range 40
ES ##-## | High | 6/23/2020 9:45:15 AM | VolNull 10R MxV=9498 MnV=1609
ES ##-## | High | 6/23/2020 9:44:46 AM | LaguerreTrig x 10
YM ##-## | High | 6/23/2020 9:42:06 AM | Minute x 5
ES ##-## | High | 6/23/2020 9:39:58 AM | Minute x 5
YM ##-## | High | 6/23/2020 9:39:36 AM | Range x 40
ES ##-## | High | 6/23/2020 9:38:52 AM | DivX20 2664/27.75 96
ES ##-## | High | 6/23/2020 9:38:52 AM | VolXcess Range 20
ES ##-## | High | 6/23/2020 9:35:19 AM | Range x 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
resistance holds
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26110
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
26156
$391.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 26117 3
B: 26115 4
watch real time
asks being absorbed
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
bids dominate
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 9:47:08 AM VolXcess 1.45 Range 40
ES ##-## High 6/23/2020 9:45:15 AM VolNull 10R MxV=9498 MnV=1609
ES ##-## High 6/23/2020 9:44:46 AM LaguerreTrig x 10
YM ##-## High 6/23/2020 9:42:06 AM Minute x 5
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
ES ##-## High 6/23/2020 9:38:52 AM DivX20 2664/27.75 96
ES ##-## High 6/23/2020 9:38:52 AM VolXcess Range 20
ES ##-## High 6/23/2020 9:35:19 AM Range x 10
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
resistance holds
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26110
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
153.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 26104 2
B: 26102 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26110
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/23/2020 9:49:48 AM | HCM Alert SHT 2.39X 950
YM ##-## | High | 6/23/2020 9:47:08 AM | VolXcess 1.45 Range 40
ES ##-## | High | 6/23/2020 9:45:15 AM | VolNull 10R MxV=9498 MnV=1609
ES ##-## | High | 6/23/2020 9:44:46 AM | LaguerreTrig x 10
YM ##-## | High | 6/23/2020 9:42:06 AM | Minute x 5
ES ##-## | High | 6/23/2020 9:39:58 AM | Minute x 5
YM ##-## | High | 6/23/2020 9:39:36 AM | Range x 40
ES ##-## | High | 6/23/2020 9:38:52 AM | DivX20 2664/27.75 96
ES ##-## | High | 6/23/2020 9:38:52 AM | VolXcess Range 20
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
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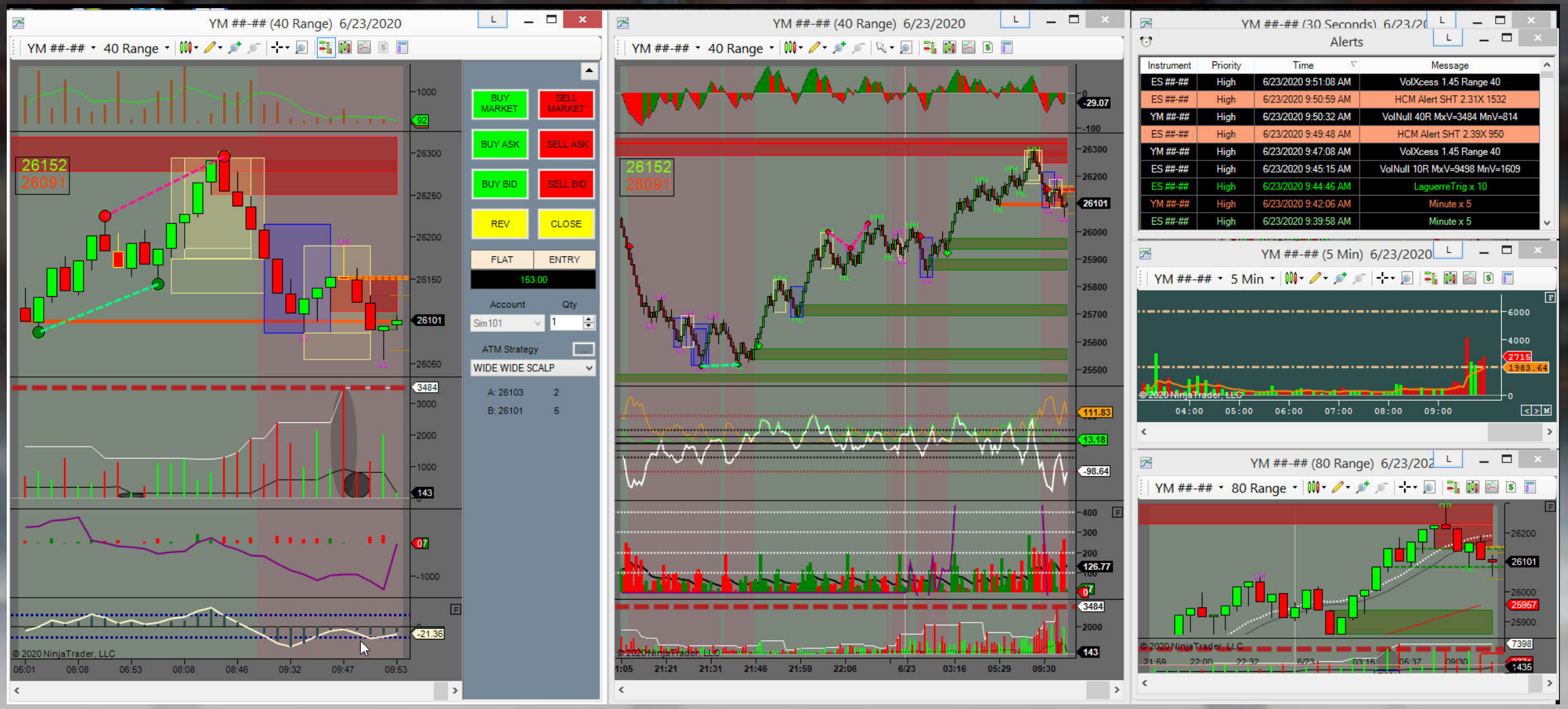
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
153.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 26083 9
B: 26081 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/23/2020 9:50:59 AM HCM Alert SHT 2.31X 1532
YM ##-## High 6/23/2020 9:50:32 AM VolNull 40R MxV=3484 MnV=814
ES ##-## High 6/23/2020 9:49:48 AM HCM Alert SHT 2.39X 950
YM ##-## High 6/23/2020 9:47:08 AM VolXcess 1.45 Range 40
ES ##-## High 6/23/2020 9:45:15 AM VolNull 10R MxV=9498 MnV=1609
ES ##-## High 6/23/2020 9:44:46 AM LaguerreTrig x 10
YM ##-## High 6/23/2020 9:42:06 AM Minute x 5
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## High 6/23/2020 9:39:36 AM Range x 40
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26091
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
153.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 26103 2
B: 26101 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26091
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/23/2020 9:51:08 AM VolXcess 1.45 Range 40
ES ##-## High 6/23/2020 9:50:59 AM HCM Alert SHT 2.31X 1532
YM ##-## High 6/23/2020 9:50:32 AM VolNull 40R MxV=3484 MnV=814
ES ##-## High 6/23/2020 9:49:48 AM HCM Alert SHT 2.39X 950
YM ##-## High 6/23/2020 9:47:08 AM VolXcess 1.45 Range 40
ES ##-## High 6/23/2020 9:45:15 AM VolNull 10R MxV=9498 MnV=1609
ES ##-## High 6/23/2020 9:44:46 AM LaguerreTrig x 10
YM ##-## High 6/23/2020 9:42:06 AM Minute x 5
ES ##-## High 6/23/2020 9:39:58 AM Minute x 5
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26035
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
153.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 26099 1
B: 26098 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/23/2020
YM ##-## 40 Range
26152
26035
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/23/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/23/2020 10:16:40 AM HCM Alert LNG 2.43X 216
YM ##-## High 6/23/2020 10:16:11 AM Divergence x 80
ES ##-## High 6/23/2020 10:16:03 AM LaguerreTrig x 10
YM ##-## High 6/23/2020 10:13:10 AM HCM Alert LNG 2.34X 99
YM ##-## High 6/23/2020 10:12:38 AM Range x 40
ES ##-## High 6/23/2020 10:08:08 AM Range x 20
YM ##-## High 6/23/2020 10:08:02 AM Divergence Canceled x 40
ES ##-## High 6/23/2020 10:07:55 AM Range x 10
ES ##-## High 6/23/2020 10:06:05 AM HCM Alert SHT 2.68X 1375
YM ##-## (5 Min) 6/23/2020
YM ##-## 5 Min
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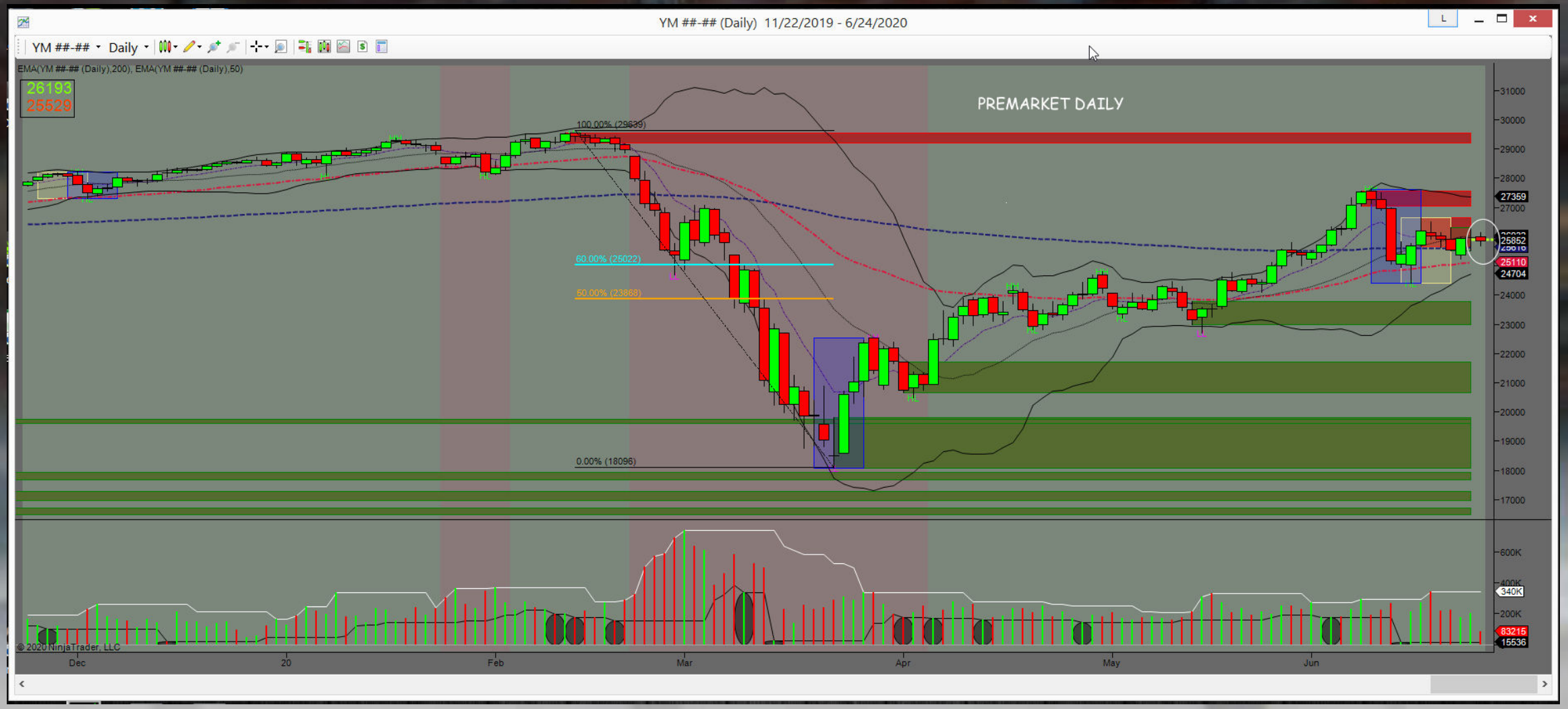
YM ##-## (80 Range) 6/23/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (Daily) 11/22/2019 - 6/24/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
26193
25529
PREMARKET DAILY
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
27359
25852
25110
24704
340K
83215
15536
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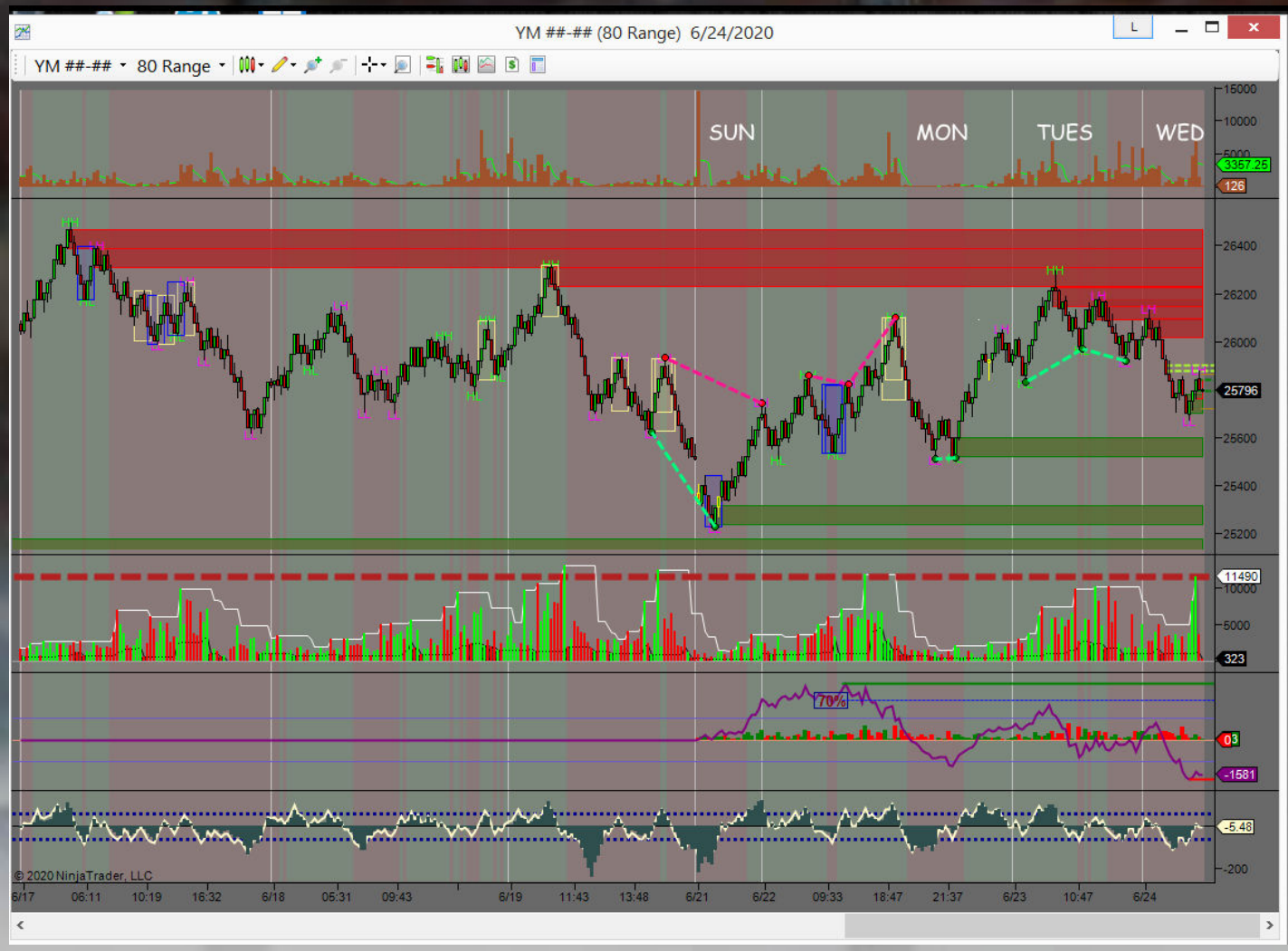
Dec
20
Feb
Mar
Apr
May
Jun


YM ##-## (80 Range) 6/24/2020
YM ##-## 80 Range
SUN
MON
TUES
WED
3357.25
126
25796
11490
323
70%
-1581
-5.48
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YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
PREMARKET
451.5
25796
2031
333
70%
-1796
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YM ##-## (40 Range) 6/24/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 25777 2
B: 25775 5
0.00% (25879)
100.00% (25674)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
0.00% (25879)
100.00% (25674)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/24/2020 9:20:30 AM | Range x 10
ES ##-## | High | 6/24/2020 9:20:10 AM | VolNull 20R MxV=14040 MnV=3701
YM ##-## | Medium | 6/24/2020 9:19:57 AM | AlertHigh
YM ##-## | High | 6/24/2020 9:19:57 AM | DivX5 22/23 0
ES ##-## | Medium | 6/24/2020 9:19:57 AM | AlertHigh
ES ##-## | High | 6/24/2020 9:19:57 AM | VolNull 10R MxV=6140 MnV=689
ES ##-## | High | 6/24/2020 9:19:52 AM | HCM Alert SHT 2.49X 2088
ES ##-## | High | 6/24/2020 9:19:52 AM | Range x 10
YM ##-## | High | 6/24/2020 9:19:50 AM | DwnDelta XOver Alert
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
OPENING BELL!
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25787 4
B: 25784 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/24/20
YM ##-## 30 Seconds
Effort To Fail
Time remaining = 00:00:22

YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25780 4
B: 25778 2

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 9:31:01 AM	HCM Alert LNG 2.26X 1093
YM ##-##	Medium	6/24/2020 9:30:27 AM	AlertHigh
ES ##-##	Medium	6/24/2020 9:30:27 AM	AlertHigh
YM ##-##	High	6/24/2020 9:28:50 AM	UpDelta XOver Alert
YM ##-##	High	6/24/2020 9:28:50 AM	DivX40 102/23 4
YM ##-##	High	6/24/2020 9:28:50 AM	HCM Alert LNG 2.79X 327
ES ##-##	High	6/24/2020 9:28:30 AM	Range x 10
ES ##-##	High	6/24/2020 9:28:09 AM	DivX20 3360/10.25 327
ES ##-##	High	6/24/2020 9:23:01 AM	Range x 10

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

TWO MINUTES IN

(somewhat muted)

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

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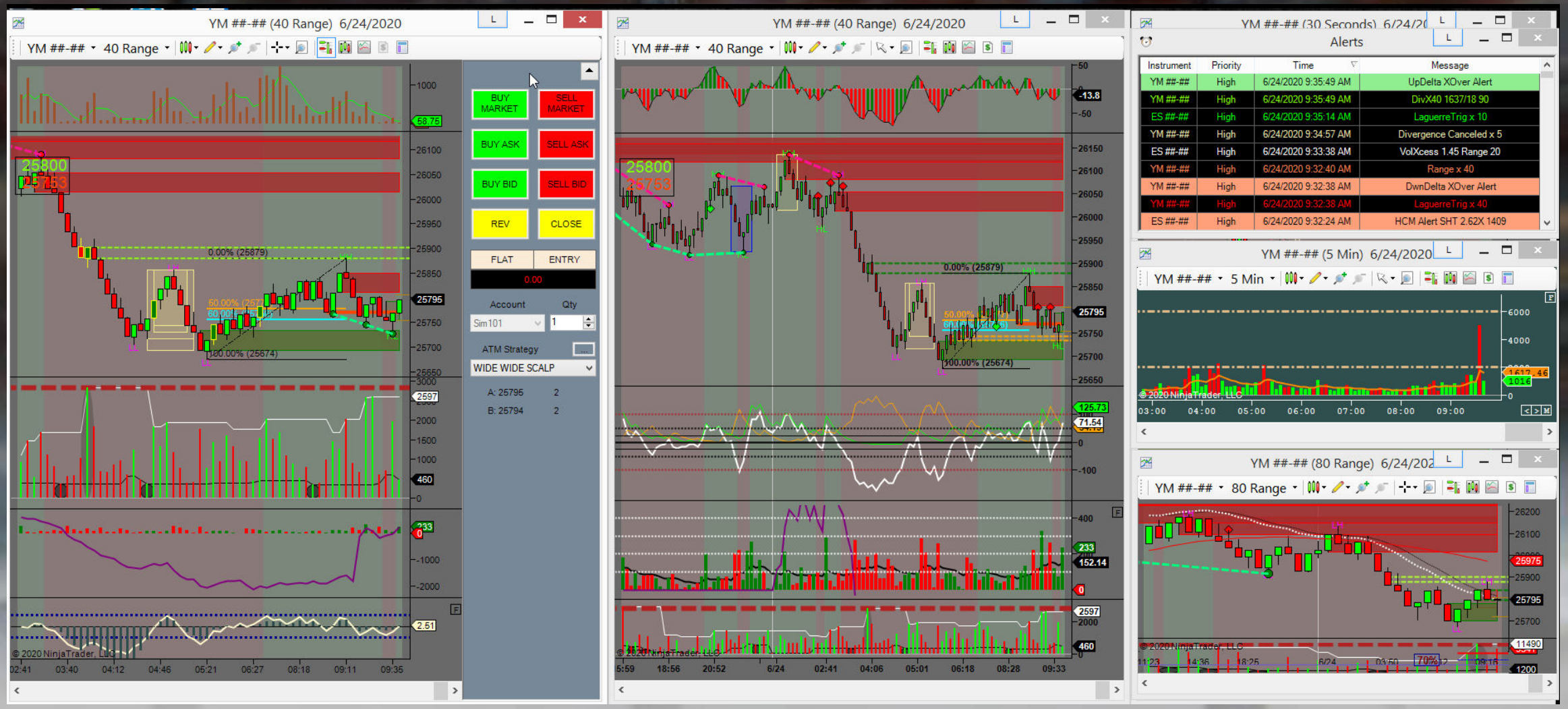
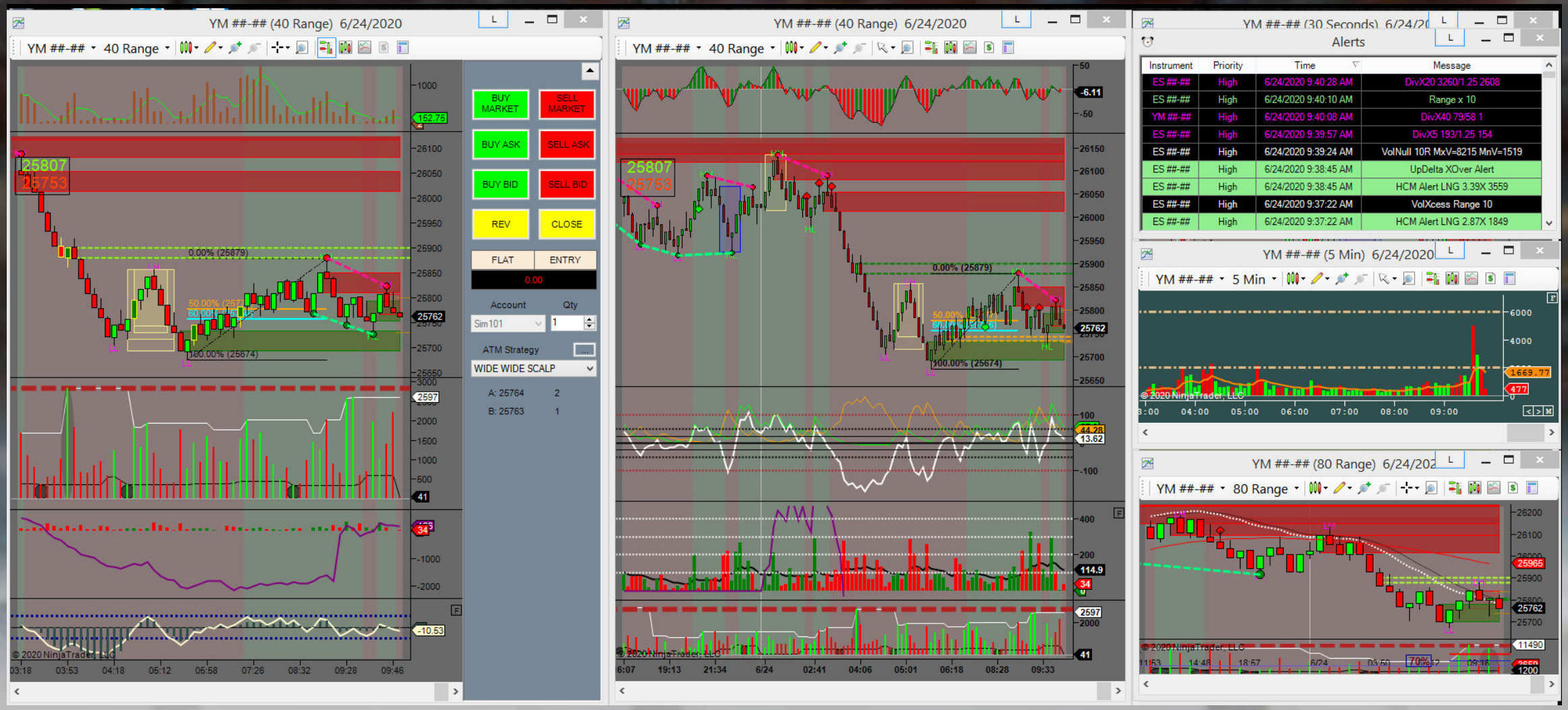
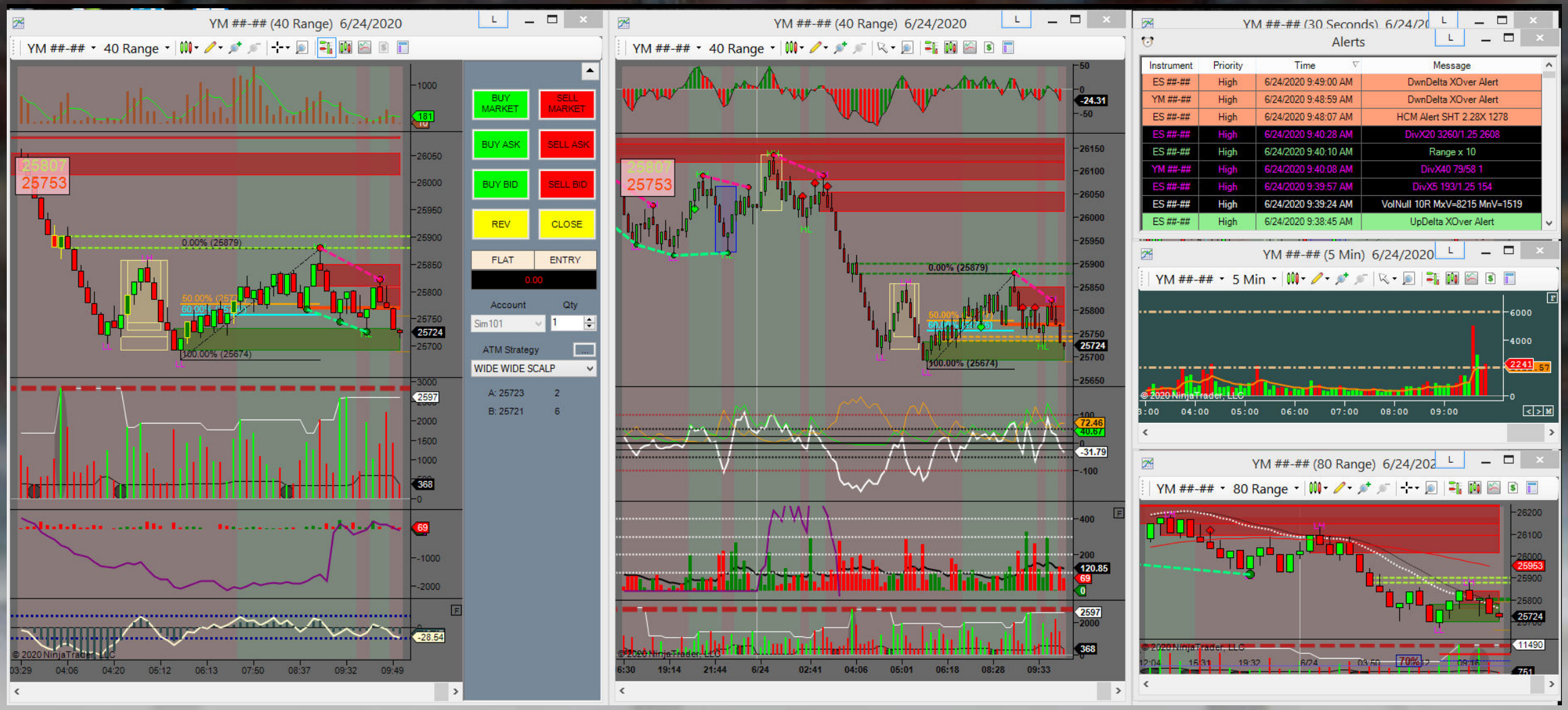
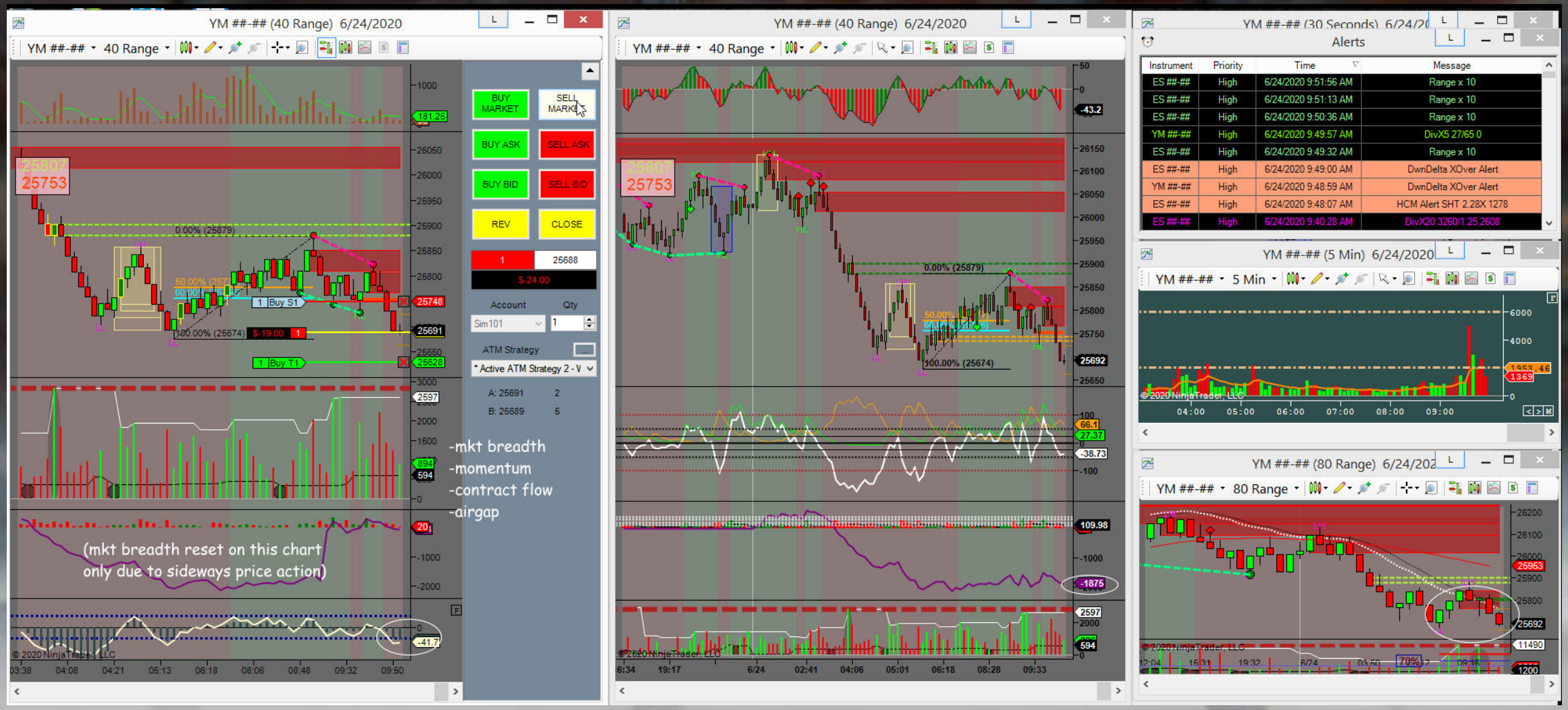
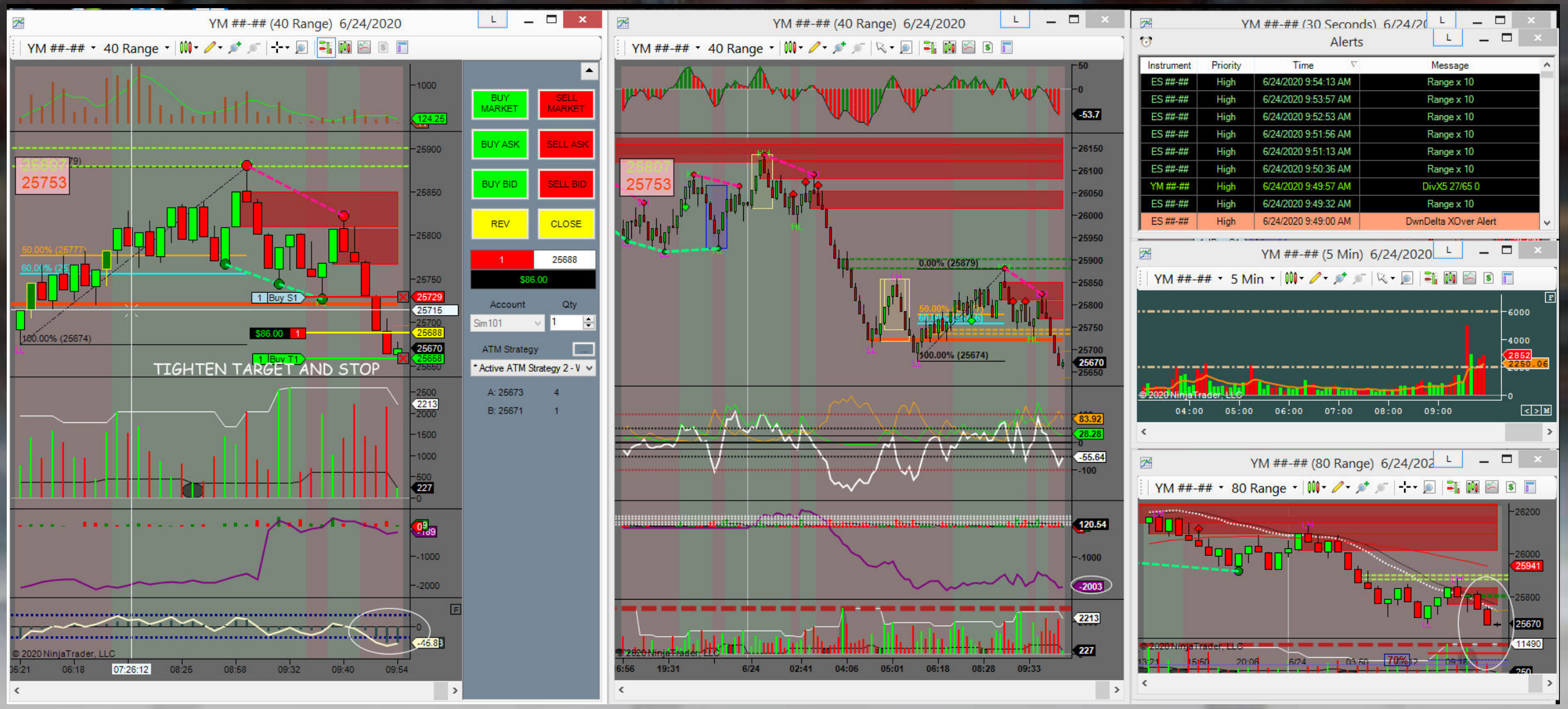

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25795 2
B: 25794 2
0.00% (25879)
100.00% (25674)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 9:35:49 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 9:35:49 AM DivX40 1637/18 90
ES ##-## High 6/24/2020 9:35:14 AM LaguerreTrig x 10
YM ##-## High 6/24/2020 9:34:57 AM Divergence Canceled x 5
ES ##-## High 6/24/2020 9:33:38 AM VolXcess 1.45 Range 20
YM ##-## High 6/24/2020 9:32:40 AM Range x 40
YM ##-## High 6/24/2020 9:32:38 AM DwnDelta XOver Alert
YM ##-## High 6/24/2020 9:32:38 AM LaguerreTrig x 40
ES ##-## High 6/24/2020 9:32:24 AM HCM Alert SHT 2.62X 1409
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

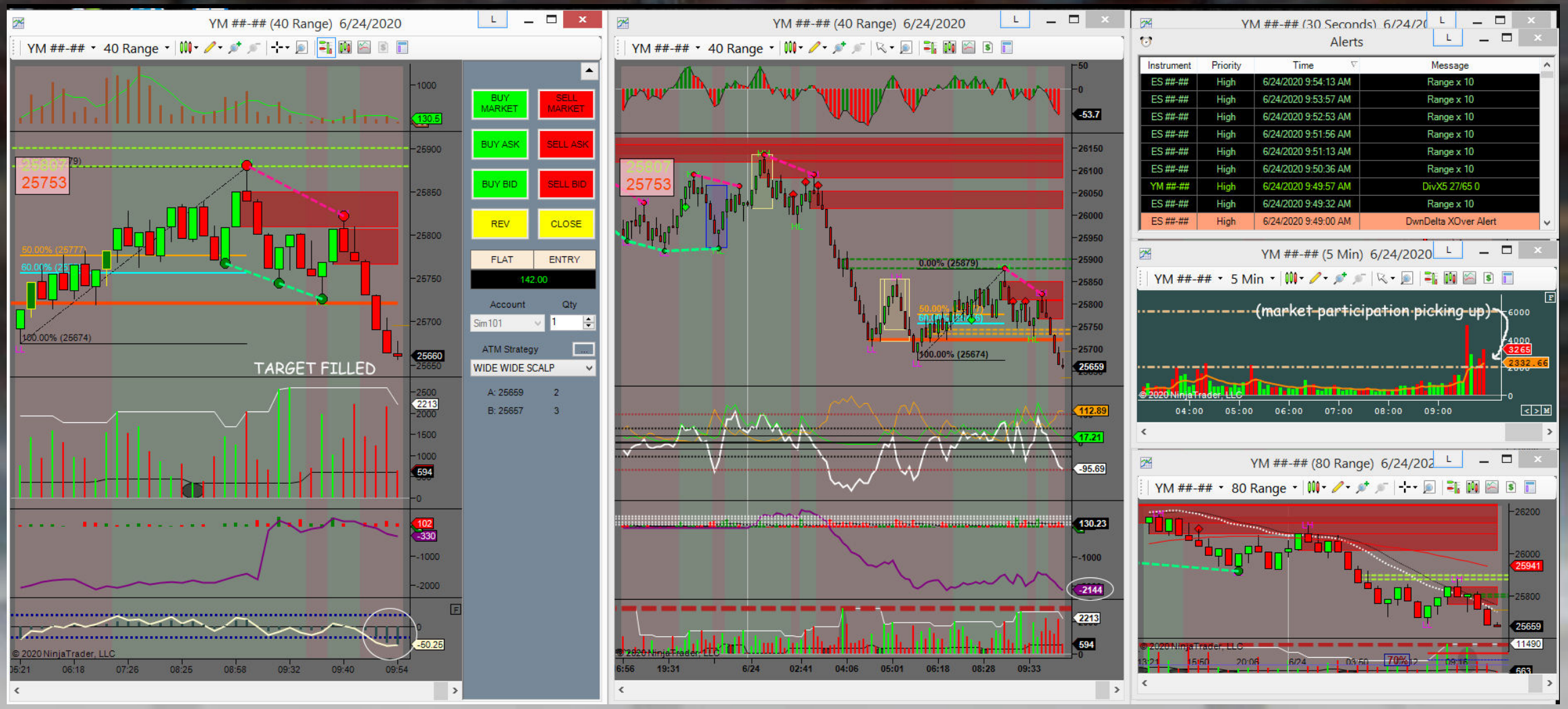

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25764 2
B: 25763 1
25807
25753
0.00% (25879)
100.00% (25674)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 9:40:28 AM DivX20 3260/1.25 2608
ES ##-## High 6/24/2020 9:40:10 AM Range x 10
YM ##-## High 6/24/2020 9:40:08 AM DivX40 79/58 1
ES ##-## High 6/24/2020 9:39:57 AM DivX5 193/1.25 154
ES ##-## High 6/24/2020 9:39:24 AM VolNull 10R MxV=8215 MnV=1519
ES ##-## High 6/24/2020 9:38:45 AM UpDelta XOver Alert
ES ##-## High 6/24/2020 9:38:45 AM HCM Alert LNG 3.39X 3559
ES ##-## High 6/24/2020 9:37:22 AM VolXcess Range 10
ES ##-## High 6/24/2020 9:37:22 AM HCM Alert LNG 2.87X 1849
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 25723 2
B: 25721 6
0.00% (25879)
100.00% (25674)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 9:49:00 AM DwnDelta XOver Alert
YM ##-## High 6/24/2020 9:48:59 AM DwnDelta XOver Alert
ES ##-## High 6/24/2020 9:48:07 AM HCM Alert SHT 2.28X 1278
ES ##-## High 6/24/2020 9:40:28 AM DivX20 3260/1.25 2608
ES ##-## High 6/24/2020 9:40:10 AM Range x 10
YM ##-## High 6/24/2020 9:40:08 AM DivX40 79/58 1
ES ##-## High 6/24/2020 9:39:57 AM DivX5 193/1.25 154
ES ##-## High 6/24/2020 9:39:24 AM VolNull 10R MxV=8215 MnV=1519
ES ##-## High 6/24/2020 9:38:45 AM UpDelta XOver Alert
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 25693 4
B: 25691 2
-market breadth
-momentum
-stdy flw contracts
-airgap
(market breadth resets on this chart only due to sideways price action. breadth is actually <-1000)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/24/2020 9:50:36 AM | Range x 10
YM ##-## | High | 6/24/2020 9:49:57 AM | DivX5 27/65 0
ES ##-## | High | 6/24/2020 9:49:32 AM | Range x 10
ES ##-## | High | 6/24/2020 9:49:00 AM | DwnDelta XOver Alert
YM ##-## | High | 6/24/2020 9:48:59 AM | DwnDelta XOver Alert
ES ##-## | High | 6/24/2020 9:48:07 AM | HCM Alert SHT 2.28X 1278
ES ##-## | High | 6/24/2020 9:40:28 AM | DivX20 3260/1.25 2608
ES ##-## | High | 6/24/2020 9:40:10 AM | Range x 10
YM ##-## | High | 6/24/2020 9:40:08 AM | DivX40 79/58 1
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - V
-mkt breadth
-momentum
-contract flow
-airgap
(mkt breadth reset on this chart
only due to sideways price action)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 9:51:56 AM Range x 10
ES ##-## High 6/24/2020 9:51:13 AM Range x 10
ES ##-## High 6/24/2020 9:50:36 AM Range x 10
YM ##-## High 6/24/2020 9:49:57 AM DivX5 27/65 0
ES ##-## High 6/24/2020 9:49:32 AM Range x 10
ES ##-## High 6/24/2020 9:49:00 AM DwnDelta XOver Alert
YM ##-## High 6/24/2020 9:48:59 AM DwnDelta XOver Alert
ES ##-## High 6/24/2020 9:48:07 AM HCM Alert SHT 2.28X 1278
ES ##-## High 6/24/2020 9:40:28 AM DivX20 3260/1.25 2608
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25753
TIGHTEN TARGET AND STOP
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
Active ATM Strategy 2 - V
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument
Priority
Time
Message
ES ##-## High 6/24/2020 9:54:13 AM Range x 10
ES ##-## High 6/24/2020 9:53:57 AM Range x 10
ES ##-## High 6/24/2020 9:52:53 AM Range x 10
ES ##-## High 6/24/2020 9:51:56 AM Range x 10
ES ##-## High 6/24/2020 9:51:13 AM Range x 10
ES ##-## High 6/24/2020 9:50:36 AM Range x 10
YM ##-## High 6/24/2020 9:49:57 AM DivX5 27/65 0
ES ##-## High 6/24/2020 9:49:32 AM Range x 10
ES ##-## High 6/24/2020 9:49:00 AM DwnDelta XOver Alert
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
142.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 25659 2
B: 25657 3
TARGET FILLED
25753
50.00% (25777)
100.00% (25674)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25753
0.00% (25879)
50.00%
100.00% (25674)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 9:54:13 AM Range x 10
ES ##-## High 6/24/2020 9:53:57 AM Range x 10
ES ##-## High 6/24/2020 9:52:53 AM Range x 10
ES ##-## High 6/24/2020 9:51:56 AM Range x 10
ES ##-## High 6/24/2020 9:51:13 AM Range x 10
ES ##-## High 6/24/2020 9:50:36 AM Range x 10
YM ##-## High 6/24/2020 9:49:57 AM DivX5 27/65 0
ES ##-## High 6/24/2020 9:49:32 AM Range x 10
ES ##-## High 6/24/2020 9:49:00 AM DwnDelta XOver Alert
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
(market participation picking up)
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25807
25664
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
142.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25697 4
B: 25695 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25807
25664
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 9:56:05 AM DivX20 309/10 30
ES ##-## High 6/24/2020 9:55:11 AM Range x 10
YM ##-## High 6/24/2020 9:54:57 AM Divergence Canceled x 5
ES ##-## High 6/24/2020 9:54:13 AM Range x 10
ES ##-## High 6/24/2020 9:53:57 AM Range x 10
ES ##-## High 6/24/2020 9:52:53 AM Range x 10
ES ##-## High 6/24/2020 9:51:56 AM Range x 10
ES ##-## High 6/24/2020 9:51:13 AM Range x 10
ES ##-## High 6/24/2020 9:50:36 AM Range x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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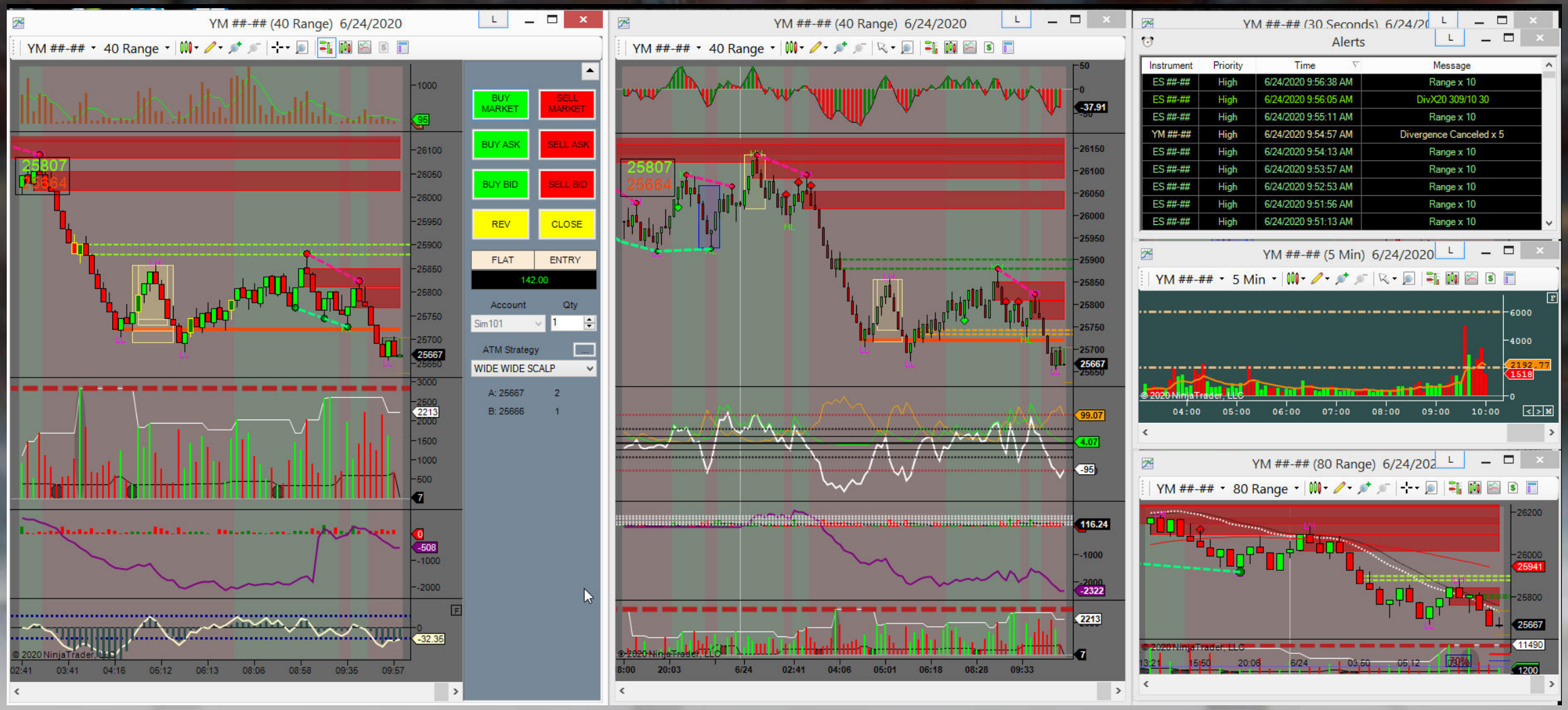
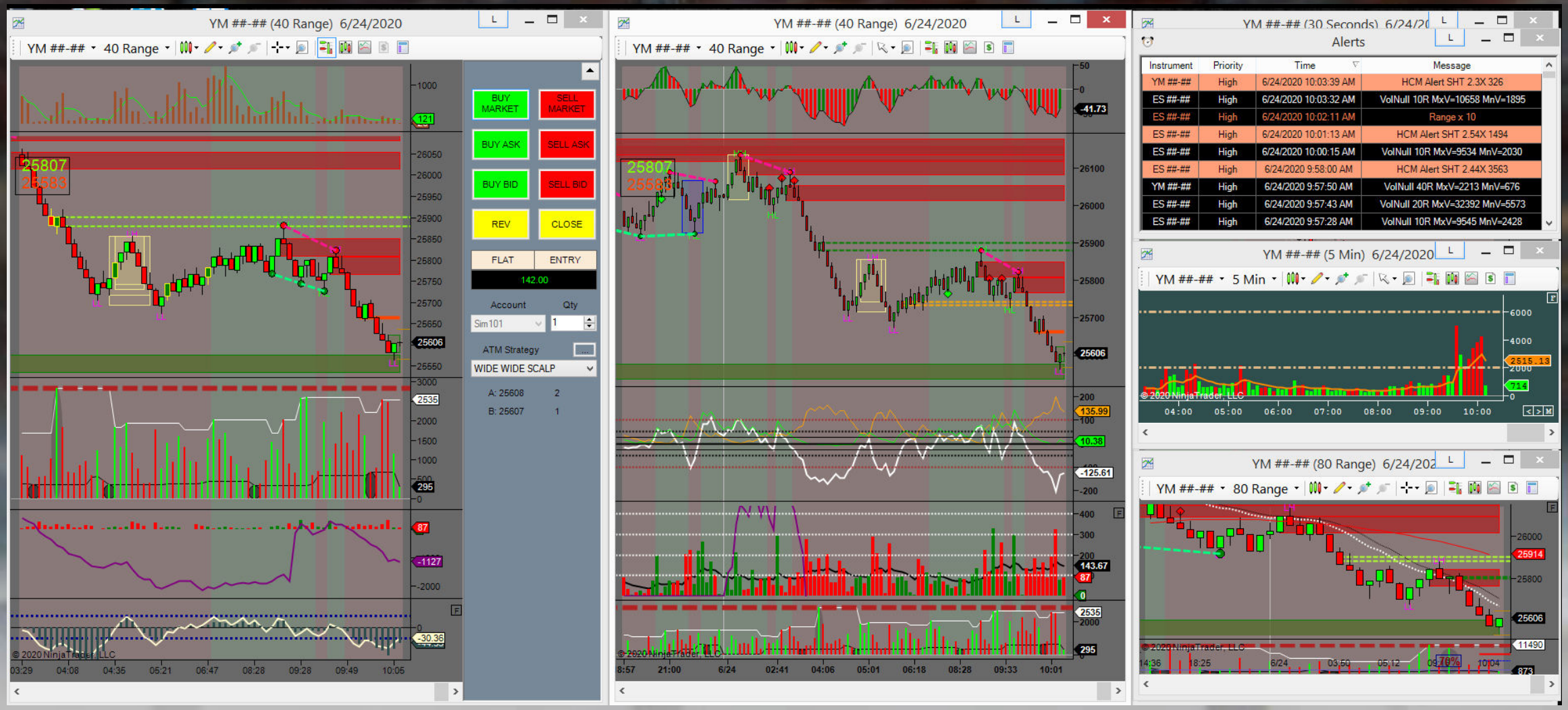
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
142.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25667 2
B: 25666 1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 9:56:38 AM Range x 10
ES ##-## High 6/24/2020 9:56:05 AM DivX20 309/10 30
ES ##-## High 6/24/2020 9:55:11 AM Range x 10
YM ##-## High 6/24/2020 9:54:57 AM Divergence Canceled x 5
ES ##-## High 6/24/2020 9:54:13 AM Range x 10
ES ##-## High 6/24/2020 9:53:57 AM Range x 10
ES ##-## High 6/24/2020 9:52:53 AM Range x 10
ES ##-## High 6/24/2020 9:51:56 AM Range x 10
ES ##-## High 6/24/2020 9:51:13 AM Range x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
142.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25608 2
B: 25607 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 10:03:39 AM HCM Alert SHT 2.3X 326
ES ##-## High 6/24/2020 10:03:32 AM VolNull 10R MxV=10658 MnV=1895
ES ##-## High 6/24/2020 10:02:11 AM Range x 10
ES ##-## High 6/24/2020 10:01:13 AM HCM Alert SHT 2.54X 1494
ES ##-## High 6/24/2020 10:00:15 AM VolNull 10R MxV=9534 MnV=2030
ES ##-## High 6/24/2020 9:58:00 AM HCM Alert SHT 2.44X 3563
YM ##-## High 6/24/2020 9:57:50 AM VolNull 40R MxV=2213 MnV=676
ES ##-## High 6/24/2020 9:57:43 AM VolNull 20R MxV=32392 MnV=5573
ES ##-## High 6/24/2020 9:57:28 AM VolNull 10R MxV=9545 MnV=2428
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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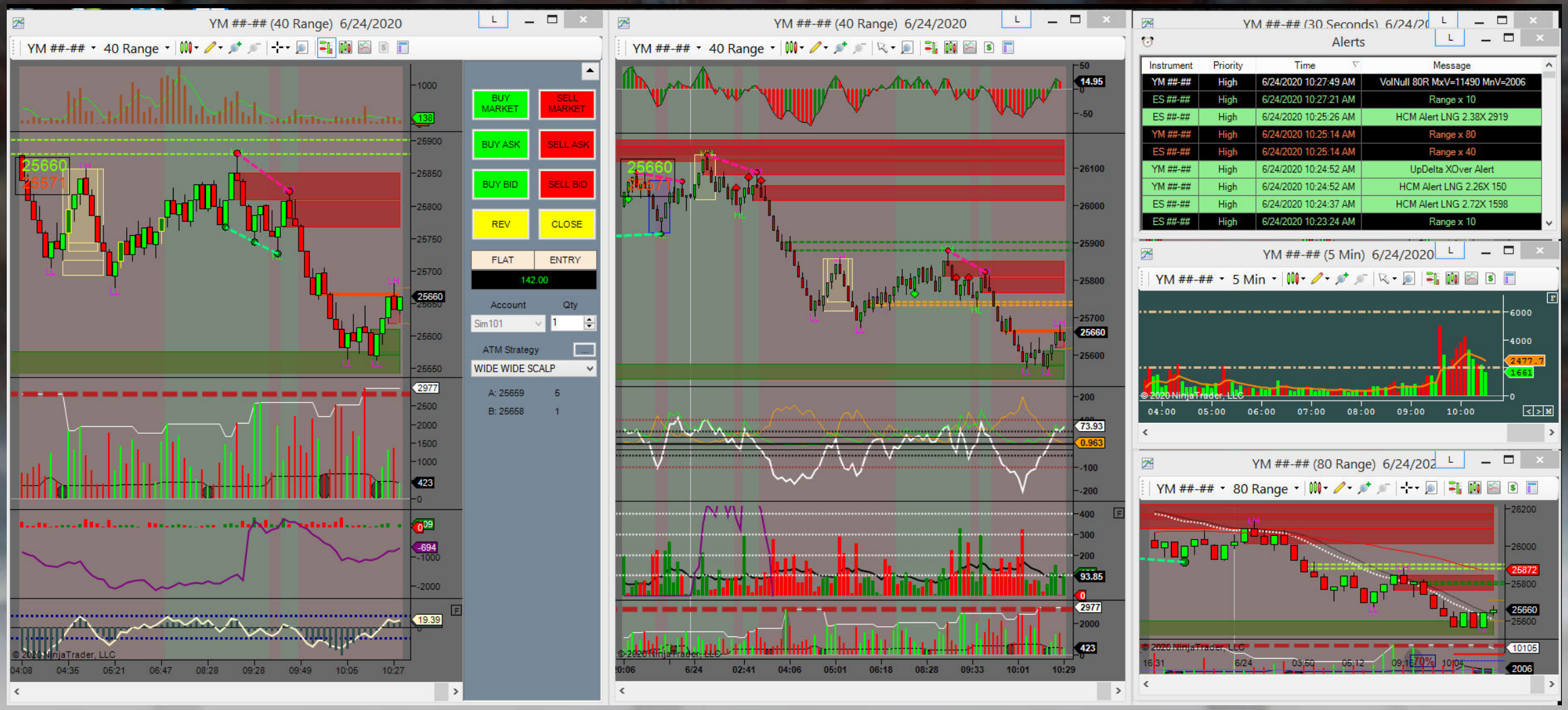
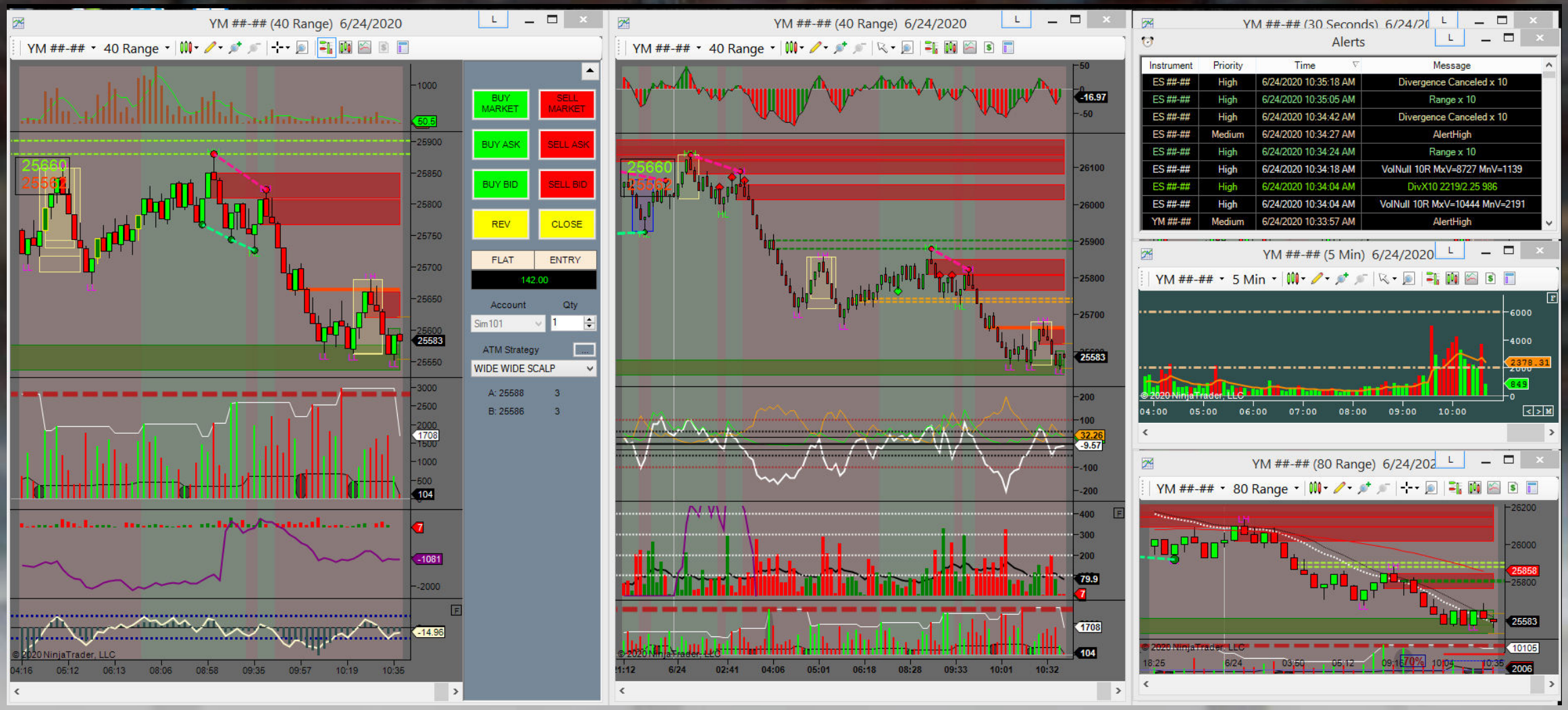
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
142.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25659 5
B: 25658 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 10:27:49 AM VolNull 80R MxV=11490 MnV=2006
ES ##-## High 6/24/2020 10:27:21 AM Range x 10
ES ##-## High 6/24/2020 10:25:26 AM HCM Alert LNG 2.38X 2919
YM ##-## High 6/24/2020 10:25:14 AM Range x 80
ES ##-## High 6/24/2020 10:25:14 AM Range x 40
YM ##-## High 6/24/2020 10:24:52 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:24:52 AM HCM Alert LNG 2.26X 150
ES ##-## High 6/24/2020 10:24:37 AM HCM Alert LNG 2.72X 1598
ES ##-## High 6/24/2020 10:23:24 AM Range x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
142.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25588 3
B: 25586 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:35:18 AM Divergence Canceled x 10
ES ##-## High 6/24/2020 10:35:05 AM Range x 10
ES ##-## High 6/24/2020 10:34:42 AM Divergence Canceled x 10
ES ##-## Medium 6/24/2020 10:34:27 AM AlertHigh
ES ##-## High 6/24/2020 10:34:24 AM Range x 10
ES ##-## High 6/24/2020 10:34:18 AM VolNull 10R MxV=8727 MnV=1139
ES ##-## High 6/24/2020 10:34:04 AM DivX10 2219/2.25 986
ES ##-## High 6/24/2020 10:34:04 AM VolNull 10R MxV=10444 MnV=2191
YM ##-## Medium 6/24/2020 10:33:57 AM AlertHigh
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
142.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25564 3
B: 25562 5
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YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:36:39 AM Range x 10
YM ##-## High 6/24/2020 10:36:32 AM VolNull 40R MxV=1708 MnV=364
ES ##-## High 6/24/2020 10:35:18 AM Divergence Canceled x 10
ES ##-## High 6/24/2020 10:35:05 AM Range x 10
ES ##-## High 6/24/2020 10:34:42 AM Divergence Canceled x 10
ES ##-## Medium 6/24/2020 10:34:27 AM AlertHigh
ES ##-## High 6/24/2020 10:34:24 AM Range x 10
ES ##-## High 6/24/2020 10:34:18 AM VolNull 10R MxV=8727 MnV=1139
ES ##-## High 6/24/2020 10:34:04 AM DivX10 2219/2.25 986
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
142.00

Account: Sim101
Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25529 4
B: 25527 2

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 10:37:31 AM	HCM Alert SHT 2.62X 1406
ES ##-##	High	6/24/2020 10:36:39 AM	Range x 10
YM ##-##	High	6/24/2020 10:36:32 AM	VolNull 40R MxV=1708 MnV=364
ES ##-##	High	6/24/2020 10:35:18 AM	Divergence Canceled x 10
ES ##-##	High	6/24/2020 10:35:05 AM	Range x 10
ES ##-##	High	6/24/2020 10:34:42 AM	Divergence Canceled x 10
ES ##-##	Medium	6/24/2020 10:34:27 AM	AlertHigh
ES ##-##	High	6/24/2020 10:34:24 AM	Range x 10
ES ##-##	High	6/24/2020 10:34:18 AM	VolNull 10R MxV=8727 MnV=1139

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

ABOUT TO BREAK SUPPORT

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YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25529
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 25528 3
B: 25526 3
1 Buy S1
1 Buy T1
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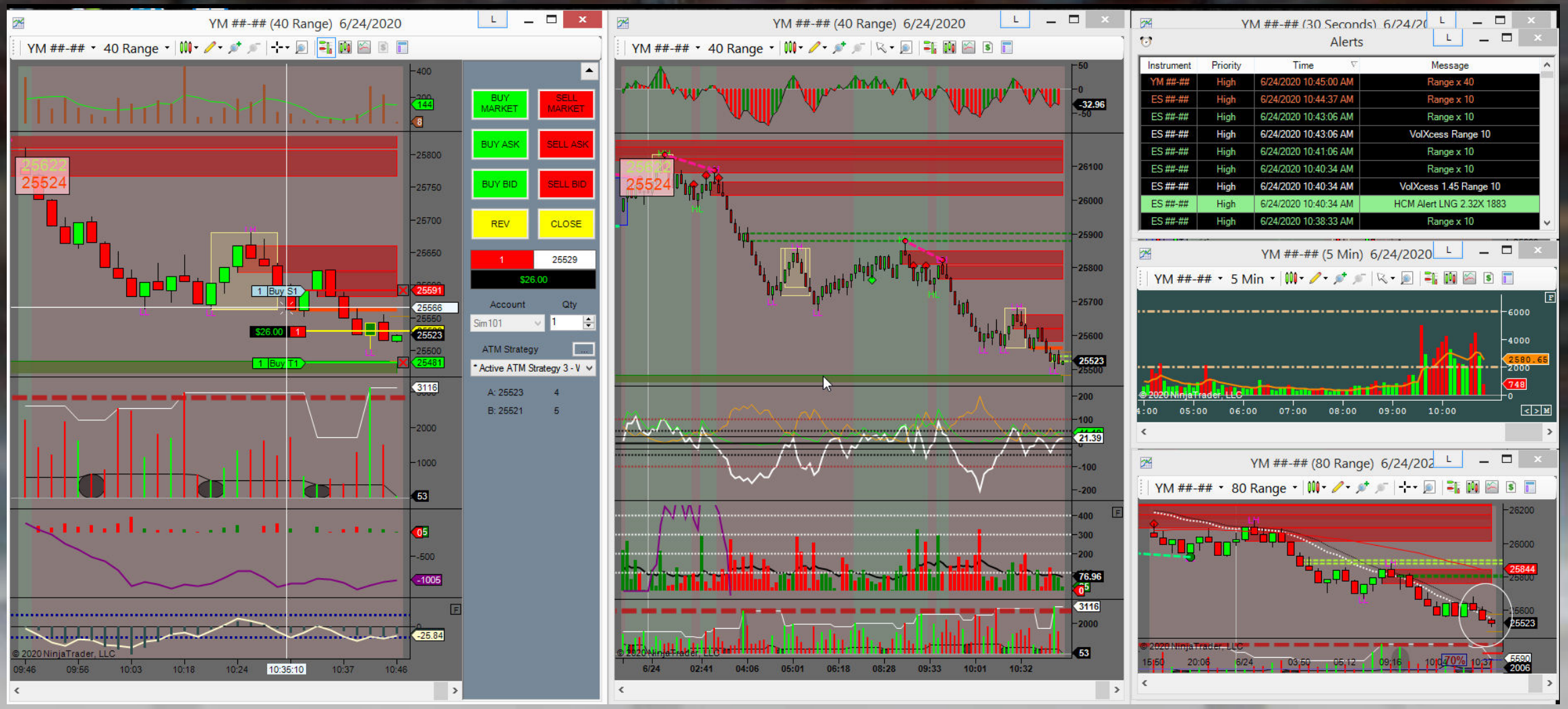
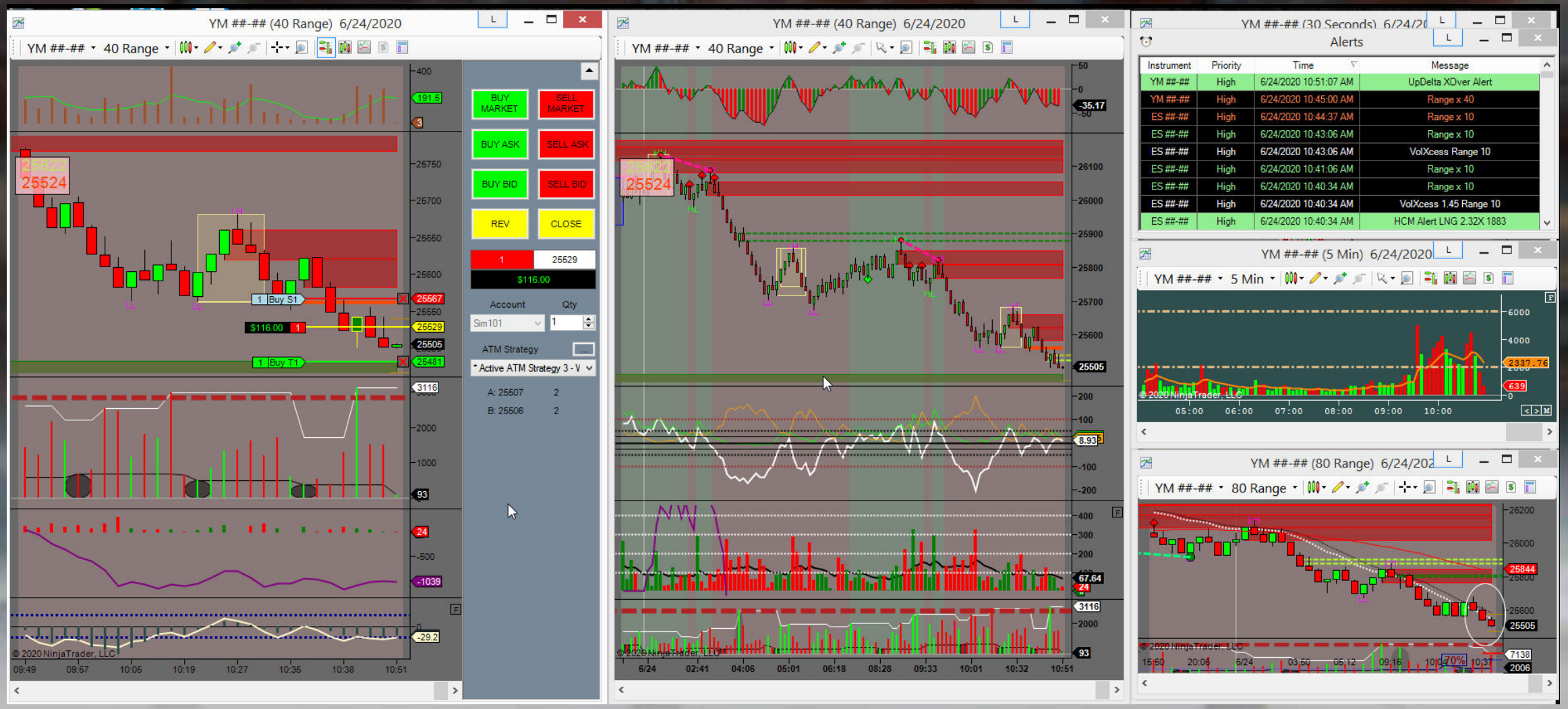
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:38:06 AM Range x 10
ES ##-## High 6/24/2020 10:38:06 AM HCM Alert SHT 2.57X 1751
ES ##-## High 6/24/2020 10:37:31 AM HCM Alert SHT 2.62X 1406
ES ##-## High 6/24/2020 10:36:39 AM Range x 10
YM ##-## High 6/24/2020 10:36:32 AM VolNull 40R MxV=1708 MnV=364
ES ##-## High 6/24/2020 10:35:18 AM Divergence Canceled x 10
ES ##-## High 6/24/2020 10:35:05 AM Range x 10
ES ##-## High 6/24/2020 10:34:42 AM Divergence Canceled x 10
ES ##-## Medium 6/24/2020 10:34:27 AM AlertHigh
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
(ABOUT TO BREAK SUPPORT)

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25529
$-104.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 25550 2
B: 25548 5
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:43:06 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM VolXcess Range 10
ES ##-## High 6/24/2020 10:41:06 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM VolXcess 1.45 Range 10
ES ##-## High 6/24/2020 10:40:34 AM HCM Alert LNG 2.32X 1883
ES ##-## High 6/24/2020 10:38:33 AM Range x 10
ES ##-## High 6/24/2020 10:38:06 AM Range x 10
ES ##-## High 6/24/2020 10:38:06 AM HCM Alert SHT 2.57X 1751
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
25529
$26.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 25523 4
B: 25521 5
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 10:45:00 AM Range x 40
ES ##-## High 6/24/2020 10:44:37 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM VolXcess Range 10
ES ##-## High 6/24/2020 10:41:06 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM VolXcess 1.45 Range 10
ES ##-## High 6/24/2020 10:40:34 AM HCM Alert LNG 2.32X 1883
ES ##-## High 6/24/2020 10:38:33 AM Range x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
25529
$116.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
A: 25507 2
B: 25506 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 10:51:07 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:45:00 AM Range x 40
ES ##-## High 6/24/2020 10:44:37 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM VolXcess Range 10
ES ##-## High 6/24/2020 10:41:06 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM VolXcess 1.45 Range 10
ES ##-## High 6/24/2020 10:40:34 AM HCM Alert LNG 2.32X 1883
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25529
$241.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 25485 2
B: 25483 5
1 Buy S1
$236.00
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:51:23 AM VolNull 10R MxV=14816 MnV=2634
YM ##-## High 6/24/2020 10:51:07 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:45:00 AM Range x 40
ES ##-## High 6/24/2020 10:44:37 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM VolXcess Range 10
ES ##-## High 6/24/2020 10:41:06 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM VolXcess 1.45 Range 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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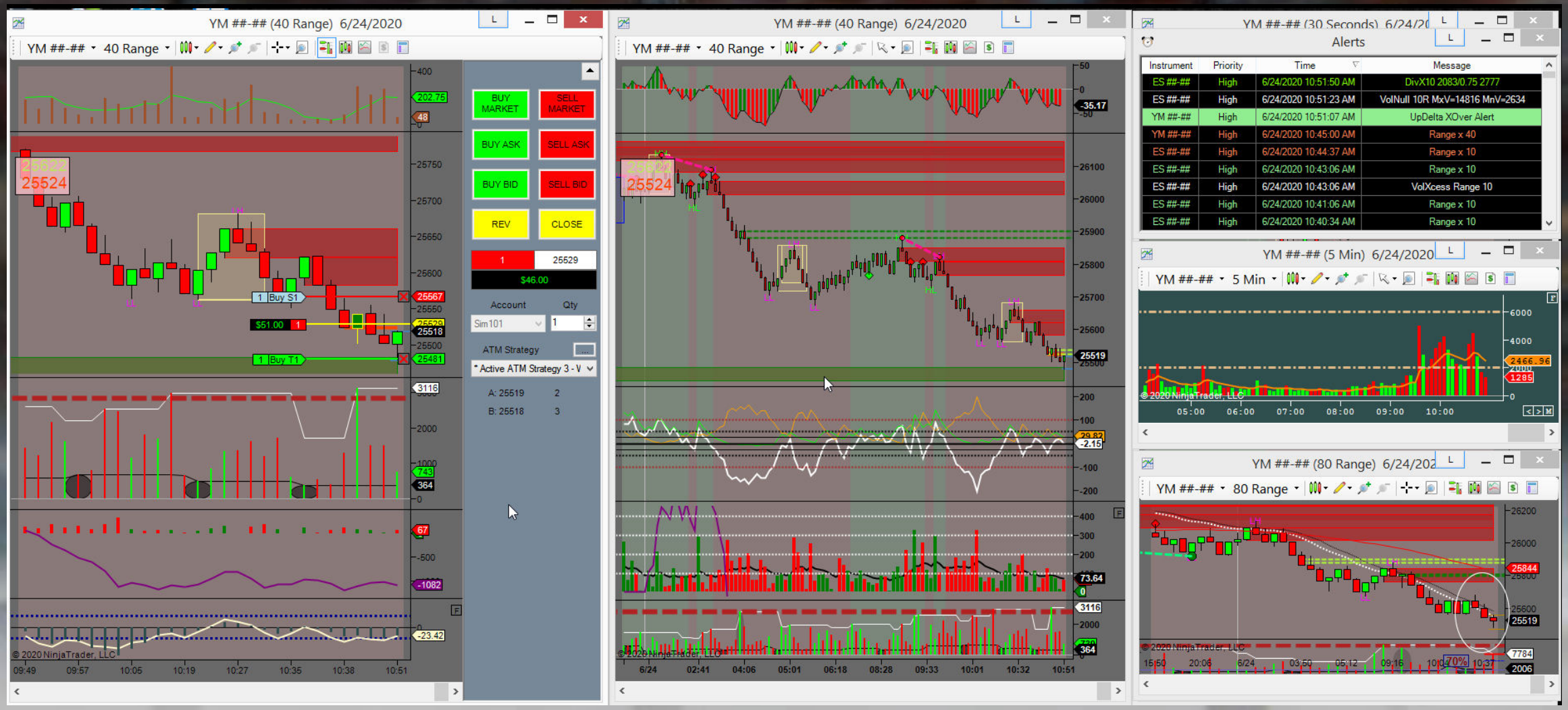
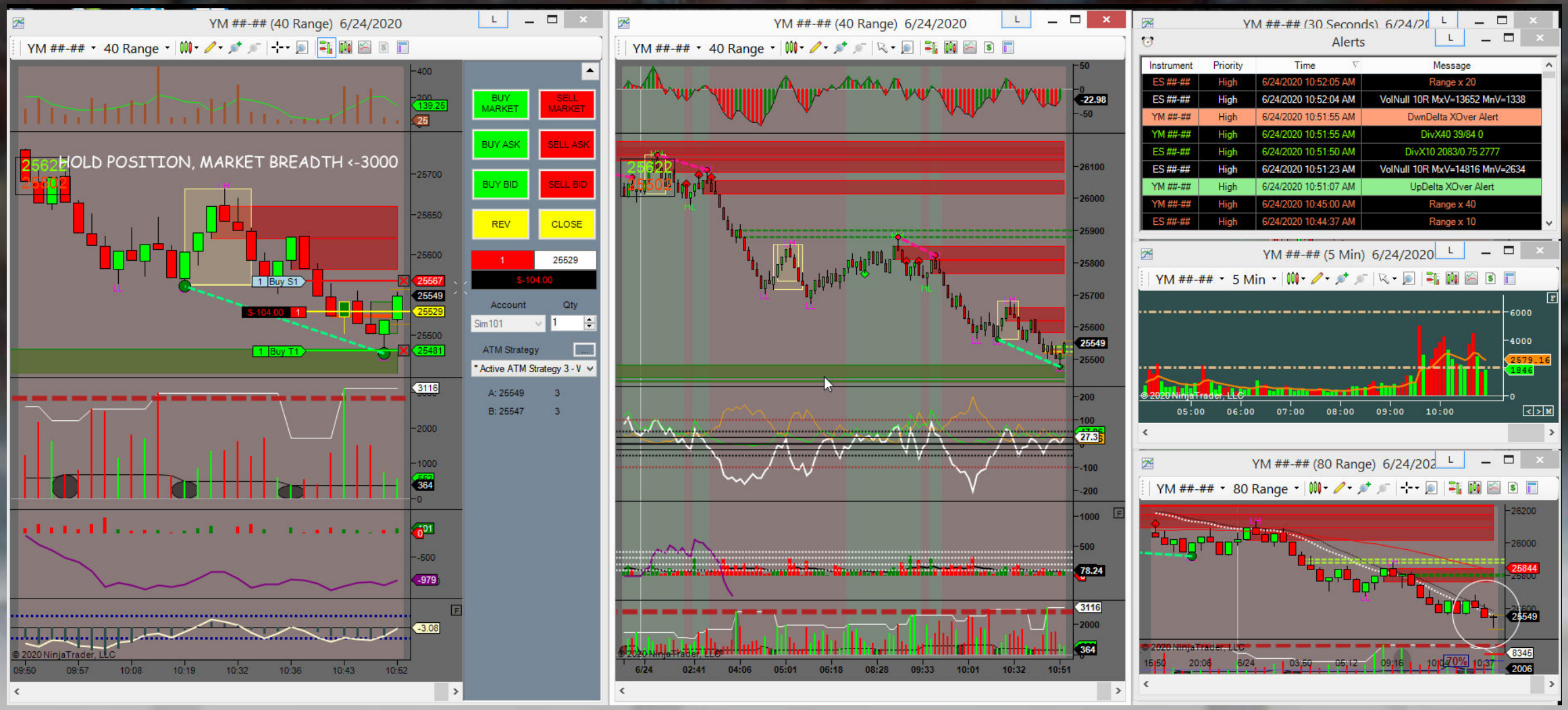
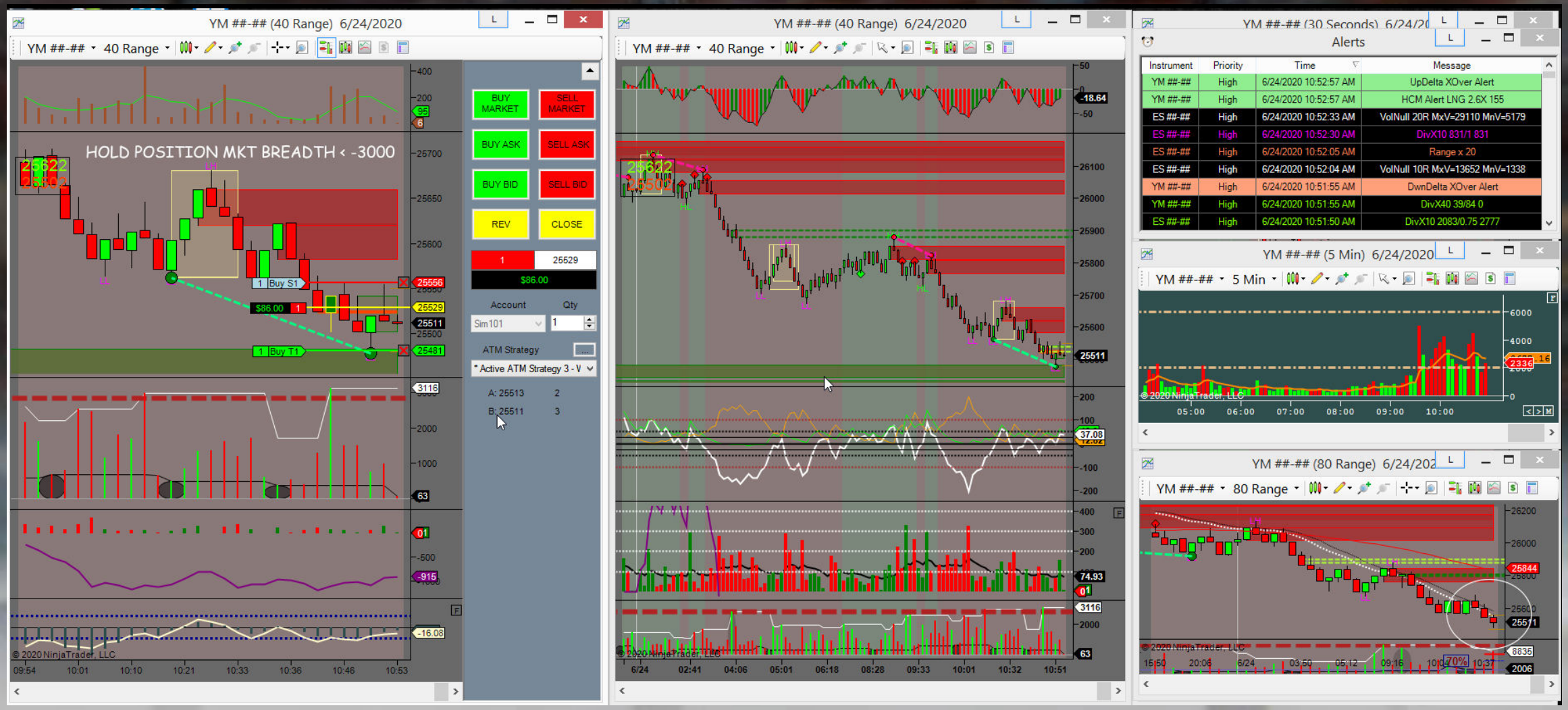
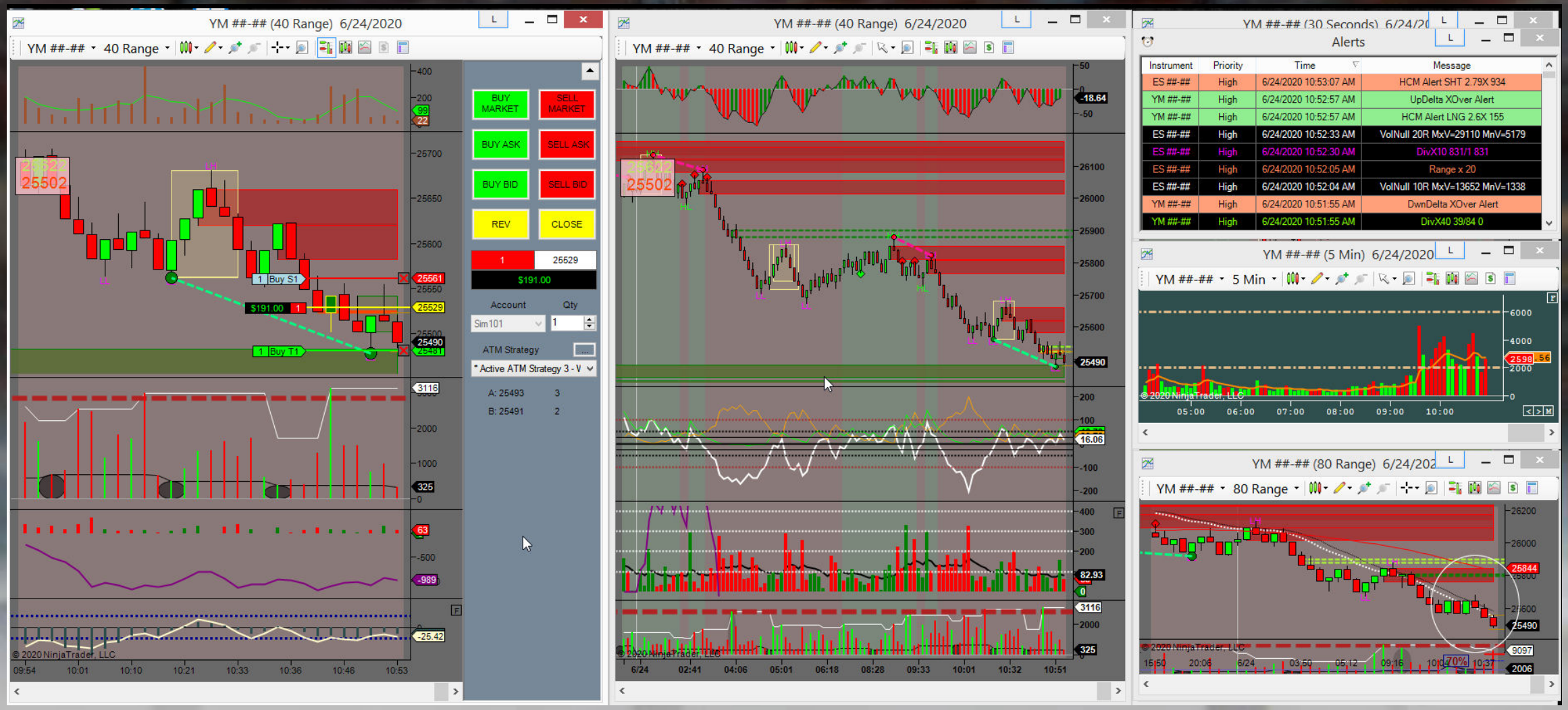
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
25529
$46.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
A: 25519 2
B: 25518 3
1 Buy S1
$51.00
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:51:50 AM DivX10 2083/0.75 2777
ES ##-## High 6/24/2020 10:51:23 AM VolNull 10R MxV=14816 MnV=2634
YM ##-## High 6/24/2020 10:51:07 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:45:00 AM Range x 40
ES ##-## High 6/24/2020 10:44:37 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM Range x 10
ES ##-## High 6/24/2020 10:43:06 AM VolXcess Range 10
ES ##-## High 6/24/2020 10:41:06 AM Range x 10
ES ##-## High 6/24/2020 10:40:34 AM Range x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
HOLD POSITION, MARKET BREADTH <-3000
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
A: 25549 3
B: 25547 3
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:52:05 AM Range x 20
ES ##-## High 6/24/2020 10:52:04 AM VolNull 10R MxV=13652 MnV=1338
YM ##-## High 6/24/2020 10:51:55 AM DwnDelta XOver Alert
YM ##-## High 6/24/2020 10:51:55 AM DivX40 39/84 0
ES ##-## High 6/24/2020 10:51:50 AM DivX10 2083/0.75 2777
ES ##-## High 6/24/2020 10:51:23 AM VolNull 10R MxV=14816 MnV=2634
YM ##-## High 6/24/2020 10:51:07 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:45:00 AM Range x 40
ES ##-## High 6/24/2020 10:44:37 AM Range x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
HOLD POSITION MKT BREADTH < -3000
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 10:52:57 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:52:57 AM HCM Alert LNG 2.6X 155
ES ##-## High 6/24/2020 10:52:33 AM VolNull 20R MxV=29110 MnV=5179
ES ##-## High 6/24/2020 10:52:30 AM DivX10 831/1 831
ES ##-## High 6/24/2020 10:52:05 AM Range x 20
ES ##-## High 6/24/2020 10:52:04 AM VolNull 10R MxV=13652 MnV=1338
YM ##-## High 6/24/2020 10:51:55 AM DwnDelta XOver Alert
YM ##-## High 6/24/2020 10:51:55 AM DivX40 39/84 0
ES ##-## High 6/24/2020 10:51:50 AM DivX10 2083/0.75 2777
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25529
$191.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 25493 3
B: 25491 2
1 Buy S1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:53:07 AM HCM Alert SHT 2.79X 934
YM ##-## High 6/24/2020 10:52:57 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:52:57 AM HCM Alert LNG 2.6X 155
ES ##-## High 6/24/2020 10:52:33 AM VolNull 20R MxV=29110 MnV=5179
ES ##-## High 6/24/2020 10:52:30 AM DivX10 831/1 831
ES ##-## High 6/24/2020 10:52:05 AM Range x 20
ES ##-## High 6/24/2020 10:52:04 AM VolNull 10R MxV=13652 MnV=1338
YM ##-## High 6/24/2020 10:51:55 AM DwnDelta XOver Alert
YM ##-## High 6/24/2020 10:51:55 AM DivX40 39/84 0
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
TARGET FILLED
25502
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25485 2
B: 25483 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25502
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:53:07 AM HCM Alert SHT 2.79X 934
YM ##-## High 6/24/2020 10:52:57 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:52:57 AM HCM Alert LNG 2.6X 155
ES ##-## High 6/24/2020 10:52:33 AM VolNull 20R MxV=29110 MnV=5179
ES ##-## High 6/24/2020 10:52:30 AM DivX10 831/1 831
ES ##-## High 6/24/2020 10:52:05 AM Range x 20
ES ##-## High 6/24/2020 10:52:04 AM VolNull 10R MxV=13652 MnV=1338
YM ##-## High 6/24/2020 10:51:55 AM DwnDelta XOver Alert
YM ##-## High 6/24/2020 10:51:55 AM DivX40 39/84 0
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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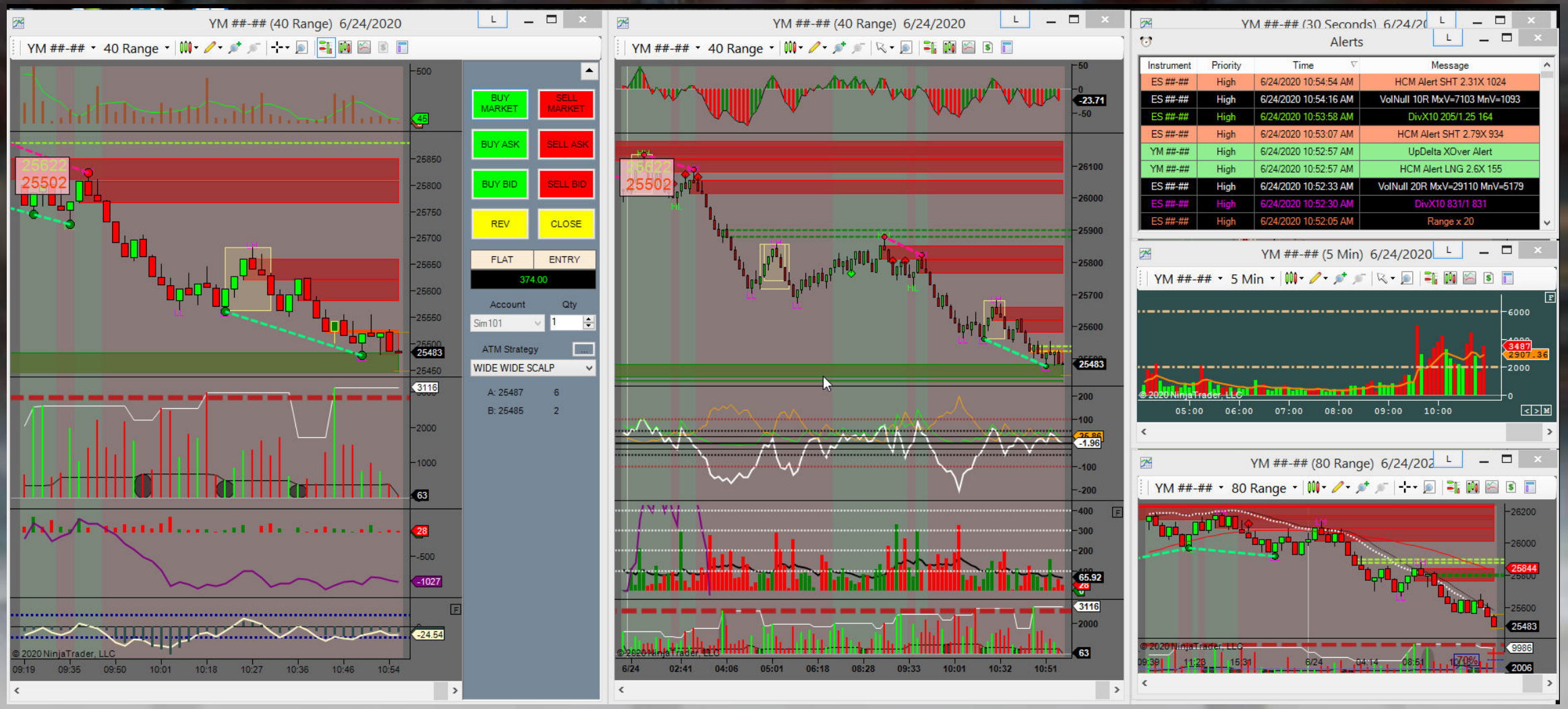
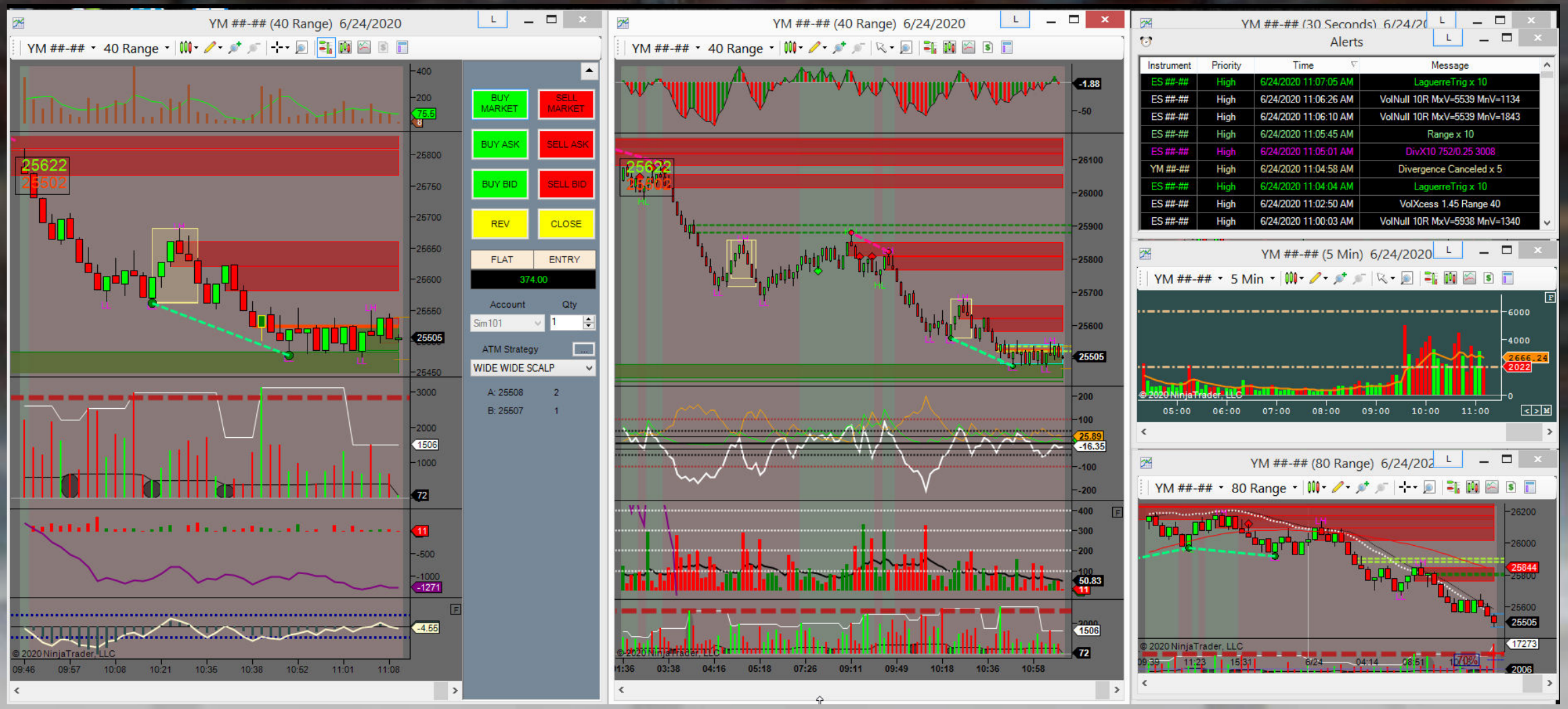
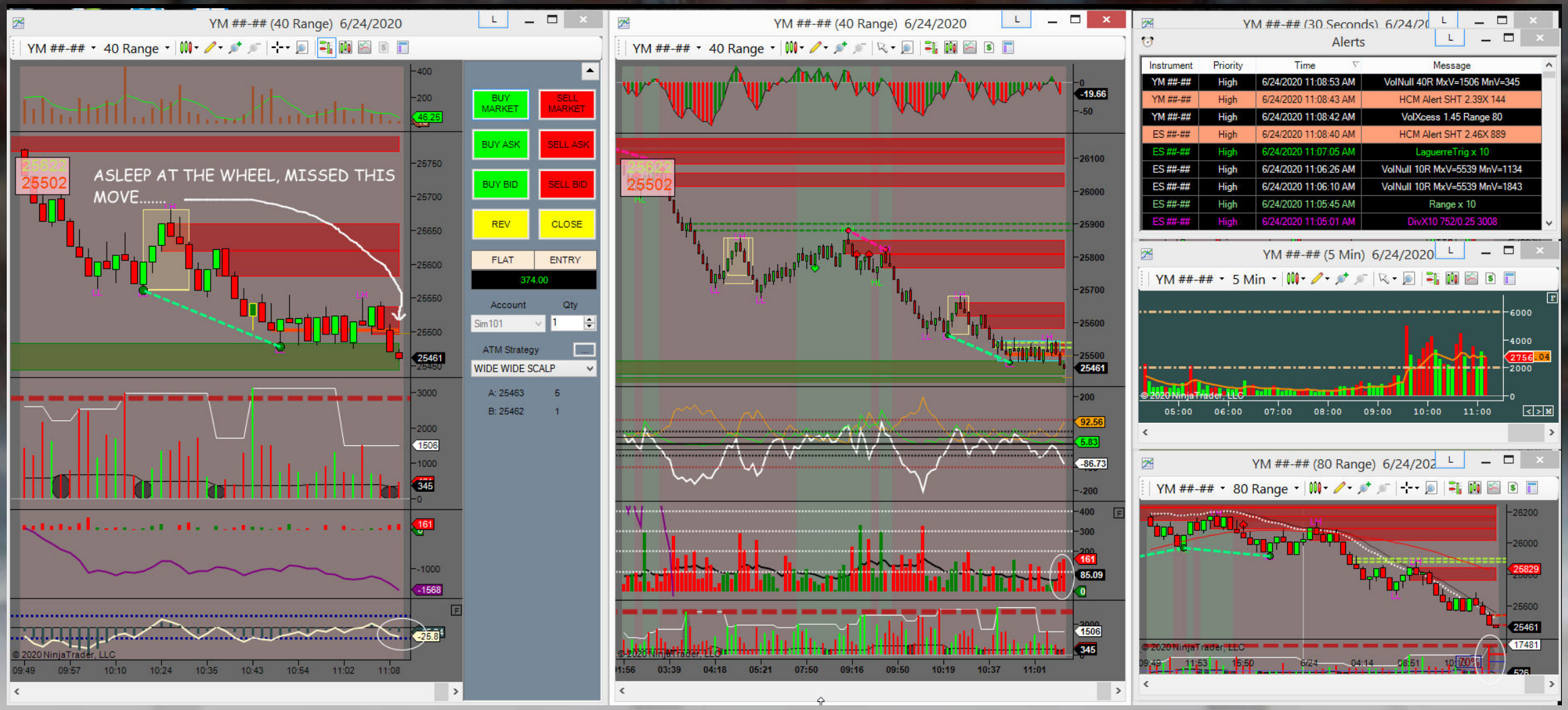
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25487 6
B: 25485 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 10:54:54 AM HCM Alert SHT 2.31X 1024
ES ##-## High 6/24/2020 10:54:16 AM VolNull 10R MxV=7103 MnV=1093
ES ##-## High 6/24/2020 10:53:58 AM DivX10 205/1.25 164
ES ##-## High 6/24/2020 10:53:07 AM HCM Alert SHT 2.79X 934
YM ##-## High 6/24/2020 10:52:57 AM UpDelta XOver Alert
YM ##-## High 6/24/2020 10:52:57 AM HCM Alert LNG 2.6X 155
ES ##-## High 6/24/2020 10:52:33 AM VolNull 20R MxV=29110 MnV=5179
ES ##-## High 6/24/2020 10:52:30 AM DivX10 831/1 831
ES ##-## High 6/24/2020 10:52:05 AM Range x 20
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25508 2
B: 25507 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:07:05 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:06:26 AM VolNull 10R MxV=5539 MnV=1134
ES ##-## High 6/24/2020 11:06:10 AM VolNull 10R MxV=5539 MnV=1843
ES ##-## High 6/24/2020 11:05:45 AM Range x 10
ES ##-## High 6/24/2020 11:05:01 AM DivX10 752/0.25 3008
YM ##-## High 6/24/2020 11:04:58 AM Divergence Canceled x 5
ES ##-## High 6/24/2020 11:04:04 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:02:50 AM VolXcess 1.45 Range 40
ES ##-## High 6/24/2020 11:00:03 AM VolNull 10R MxV=5938 MnV=1340
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
ASLEEP AT THE WHEEL, MISSED THIS MOVE.....
25502
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25463 5
B: 25462 1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 11:08:53 AM VolNull 40R MxV=1506 MnV=345
YM ##-## High 6/24/2020 11:08:43 AM HCM Alert SHT 2.39X 144
YM ##-## High 6/24/2020 11:08:42 AM VolXcess 1.45 Range 80
ES ##-## High 6/24/2020 11:08:40 AM HCM Alert SHT 2.46X 889
ES ##-## High 6/24/2020 11:07:05 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:06:26 AM VolNull 10R MxV=5539 MnV=1134
ES ##-## High 6/24/2020 11:06:10 AM VolNull 10R MxV=5539 MnV=1843
ES ##-## High 6/24/2020 11:05:45 AM Range x 10
ES ##-## High 6/24/2020 11:05:01 AM DivX10 752/0.25 3008
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25502
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25438 4
B: 25436 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25502
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 11:10:49 AM HCM Alert SHT 3.48X 324
YM ##-## High 6/24/2020 11:09:57 AM Divergence Canceled x 5
YM ##-## High 6/24/2020 11:08:53 AM VolNull 40R MxV=1506 MnV=345
YM ##-## High 6/24/2020 11:08:43 AM HCM Alert SHT 2.39X 144
YM ##-## High 6/24/2020 11:08:42 AM VolXcess 1.45 Range 80
ES ##-## High 6/24/2020 11:08:40 AM HCM Alert SHT 2.46X 889
ES ##-## High 6/24/2020 11:07:05 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:06:26 AM VolNull 10R MxV=5539 MnV=1134
ES ##-## High 6/24/2020 11:06:10 AM VolNull 10R MxV=5539 MnV=1843
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
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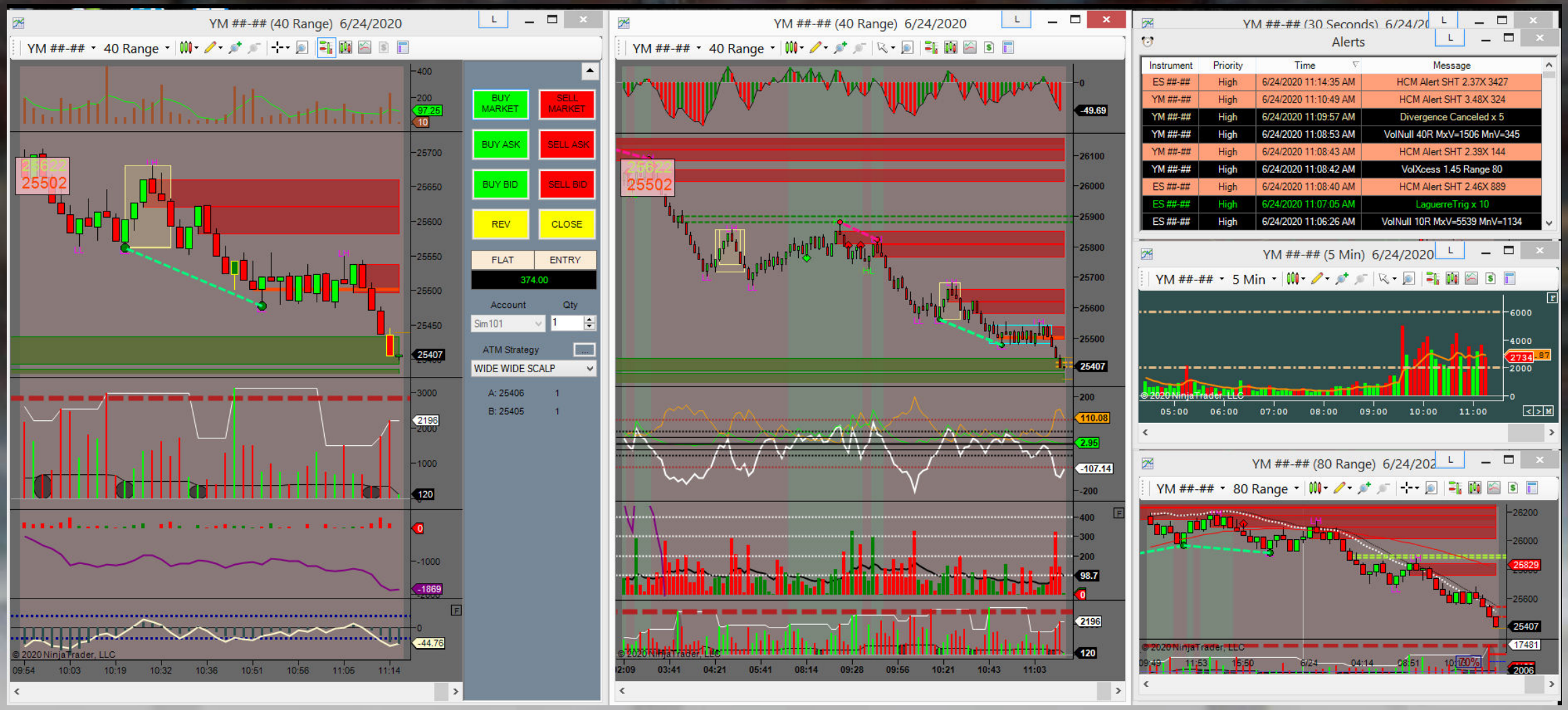
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25406 1
B: 25405 1
25502
25407
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25502
25407
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:14:35 AM HCM Alert SHT 2.37X 3427
YM ##-## High 6/24/2020 11:10:49 AM HCM Alert SHT 3.48X 324
YM ##-## High 6/24/2020 11:09:57 AM Divergence Canceled x 5
YM ##-## High 6/24/2020 11:08:53 AM VolNull 40R MxV=1506 MnV=345
YM ##-## High 6/24/2020 11:08:43 AM HCM Alert SHT 2.39X 144
YM ##-## High 6/24/2020 11:08:42 AM VolXcess 1.45 Range 80
ES ##-## High 6/24/2020 11:08:40 AM HCM Alert SHT 2.46X 889
ES ##-## High 6/24/2020 11:07:05 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:06:26 AM VolNull 10R MxV=5539 MnV=1134
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
25829
25407
17481
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
374.00

Account: Sim101
Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25400 4
B: 25398 3

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 11:14:35 AM	HCM Alert SHT 2.37X 3427
YM ##-##	High	6/24/2020 11:10:49 AM	HCM Alert SHT 3.48X 324
YM ##-##	High	6/24/2020 11:09:57 AM	Divergence Canceled x 5
YM ##-##	High	6/24/2020 11:08:53 AM	VolNull 40R MxV=1506 MnV=345
YM ##-##	High	6/24/2020 11:08:43 AM	HCM Alert SHT 2.39X 144
YM ##-##	High	6/24/2020 11:08:42 AM	VolXcess 1.45 Range 80
ES ##-##	High	6/24/2020 11:08:40 AM	HCM Alert SHT 2.46X 889
ES ##-##	High	6/24/2020 11:07:05 AM	LaguerreTrig x 10
ES ##-##	High	6/24/2020 11:06:26 AM	VolNull 10R MxV=5539 MnV=1134

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

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YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25394 4
B: 25392 6
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:14:35 AM HCM Alert SHT 2.37X 3427
YM ##-## High 6/24/2020 11:10:49 AM HCM Alert SHT 3.48X 324
YM ##-## High 6/24/2020 11:09:57 AM Divergence Canceled x 5
YM ##-## High 6/24/2020 11:08:53 AM VolNull 40R MxV=1506 MnV=345
YM ##-## High 6/24/2020 11:08:43 AM HCM Alert SHT 2.39X 144
YM ##-## High 6/24/2020 11:08:42 AM VolXcess 1.45 Range 80
ES ##-## High 6/24/2020 11:08:40 AM HCM Alert SHT 2.46X 889
ES ##-## High 6/24/2020 11:07:05 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:06:26 AM VolNull 10R MxV=5539 MnV=1134
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25362 1
B: 25361 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:19:01 AM VolNull 10R MxV=12385 MnV=2166
ES ##-## High 6/24/2020 11:14:35 AM HCM Alert SHT 2.37X 3427
YM ##-## High 6/24/2020 11:10:49 AM HCM Alert SHT 3.48X 324
YM ##-## High 6/24/2020 11:09:57 AM Divergence Canceled x 5
YM ##-## High 6/24/2020 11:08:53 AM VolNull 40R MxV=1506 MnV=345
YM ##-## High 6/24/2020 11:08:43 AM HCM Alert SHT 2.39X 144
YM ##-## High 6/24/2020 11:08:42 AM VolXcess 1.45 Range 80
ES ##-## High 6/24/2020 11:08:40 AM HCM Alert SHT 2.46X 889
ES ##-## High 6/24/2020 11:07:05 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
374.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25398 2
B: 25396 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:21:53 AM VolXcess 1.45 Range 20
ES ##-## High 6/24/2020 11:19:01 AM VolNull 10R MxV=12385 MnV=2166
ES ##-## High 6/24/2020 11:14:35 AM HCM Alert SHT 2.37X 3427
YM ##-## High 6/24/2020 11:10:49 AM HCM Alert SHT 3.48X 324
YM ##-## High 6/24/2020 11:09:57 AM Divergence Canceled x 5
YM ##-## High 6/24/2020 11:08:53 AM VolNull 40R MxV=1506 MnV=345
YM ##-## High 6/24/2020 11:08:43 AM HCM Alert SHT 2.39X 144
YM ##-## High 6/24/2020 11:08:42 AM VolXcess 1.45 Range 80
ES ##-## High 6/24/2020 11:08:40 AM HCM Alert SHT 2.46X 889
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
374.00

Account: Sim101 | Qty: 1

ATM Strategy: * Active ATM Strategy 5 - V

A: 25354 6
B: 25352 3

1 Sell STP

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 11:33:45 AM	HCM Alert SHT 2.93X 769
ES ##-##	High	6/24/2020 11:33:03 AM	VolNull 20R MxV=49940 MnV=6169
YM ##-##	High	6/24/2020 11:33:01 AM	VolNull 40R MxV=3128 MnV=544
ES ##-##	High	6/24/2020 11:30:46 AM	LaguerreTrig x 10
ES ##-##	High	6/24/2020 11:30:23 AM	DivX10 204/0.5 408
YM ##-##	Medium	6/24/2020 11:29:58 AM	AlertHigh
ES ##-##	Medium	6/24/2020 11:29:58 AM	AlertHigh
ES ##-##	High	6/24/2020 11:29:38 AM	VolNull 10R MxV=8926 MnV=1591
ES ##-##	High	6/24/2020 11:27:45 AM	HCM Alert LNG 2.67X 1394

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

LOOKING TO TAG SUPPORT LVL.....

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE

1 | 25350
$6.00

Account: Sim101
Qty: 1

ATM Strategy
* Active ATM Strategy 5 - V

A: 25352 5
B: 25350 5

1 Buy S1 $21.00 1
1 Buy T1

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 11:33:45 AM	HCM Alert SHT 2.93X 769
ES ##-##	High	6/24/2020 11:33:03 AM	VolNull 20R MxV=49940 MnV=6169
YM ##-##	High	6/24/2020 11:33:01 AM	VolNull 40R MxV=3128 MnV=544
ES ##-##	High	6/24/2020 11:30:46 AM	LaguerreTrig x 10
ES ##-##	High	6/24/2020 11:30:23 AM	DivX10 204/0.5 408
YM ##-##	Medium	6/24/2020 11:29:58 AM	AlertHigh
ES ##-##	Medium	6/24/2020 11:29:58 AM	AlertHigh
ES ##-##	High	6/24/2020 11:29:38 AM	VolNull 10R MxV=8926 MnV=1591
ES ##-##	High	6/24/2020 11:27:45 AM	HCM Alert LNG 2.67X 1394

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

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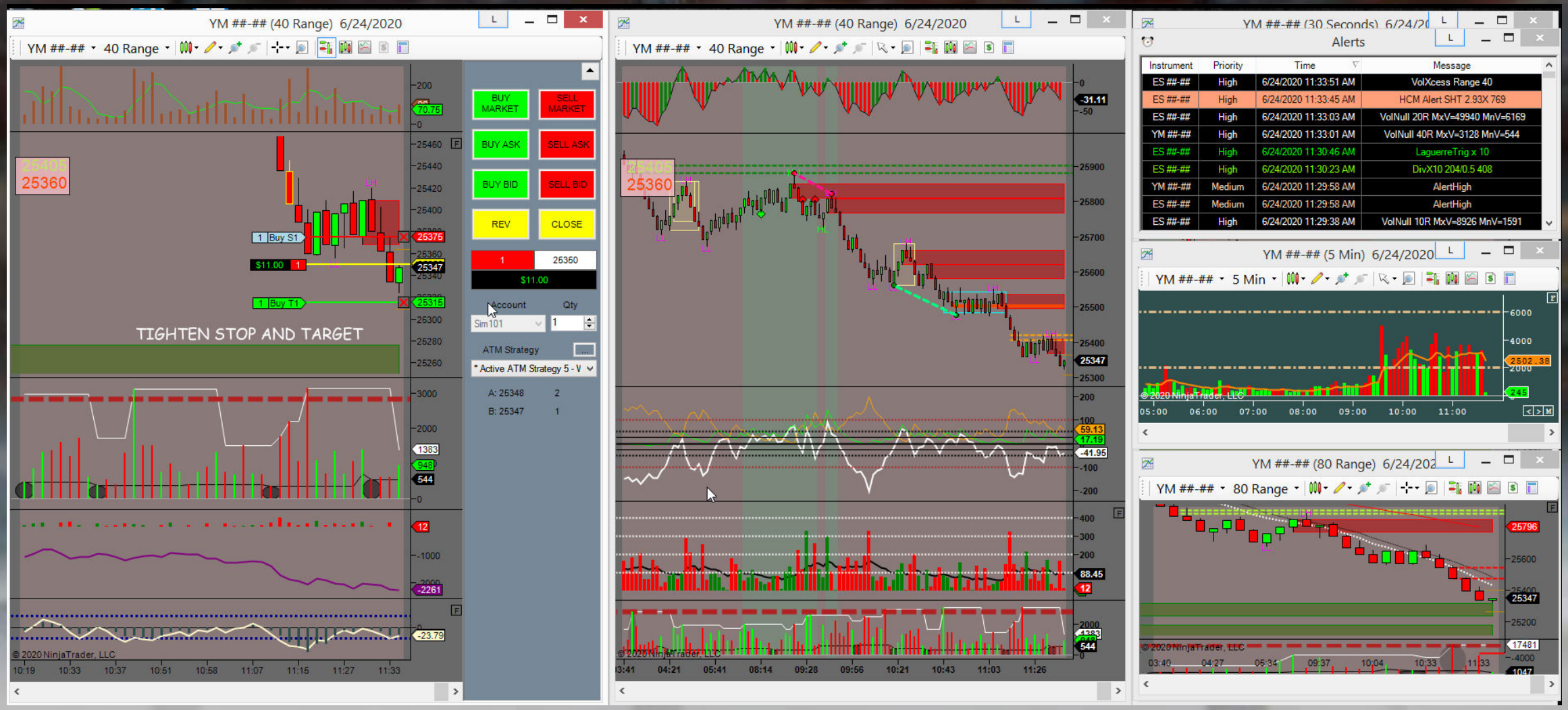
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25360
TIGHTEN STOP AND TARGET
1 Buy S1
$11.00 1
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25350
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 25348 2
B: 25347 1
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YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
25360
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:33:51 AM VolXcess Range 40
ES ##-## High 6/24/2020 11:33:45 AM HCM Alert SHT 2.93X 769
ES ##-## High 6/24/2020 11:33:03 AM VolNull 20R MxV=49940 MnV=6169
YM ##-## High 6/24/2020 11:33:01 AM VolNull 40R MxV=3128 MnV=544
ES ##-## High 6/24/2020 11:30:46 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:30:23 AM DivX10 204/0.5 408
YM ##-## Medium 6/24/2020 11:29:58 AM AlertHigh
ES ##-## Medium 6/24/2020 11:29:58 AM AlertHigh
ES ##-## High 6/24/2020 11:29:38 AM VolNull 10R MxV=8926 MnV=1591
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE

1 | 25350
$46.00

Account: Sim101
Qty: 1

ATM Strategy
* Active ATM Strategy 5 - V

A: 25340 4
B: 25338 3

1 Buy S1
1 Buy T1

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 11:35:53 AM	Range x 10
ES ##-##	High	6/24/2020 11:33:51 AM	VolXcess Range 40
ES ##-##	High	6/24/2020 11:33:45 AM	HCM Alert SHT 2.93X 769
ES ##-##	High	6/24/2020 11:33:03 AM	VolNull 20R MxV=49940 MnV=6169
YM ##-##	High	6/24/2020 11:33:01 AM	VolNull 40R MxV=3128 MnV=544
ES ##-##	High	6/24/2020 11:30:46 AM	LaguerreTrig x 10
ES ##-##	High	6/24/2020 11:30:23 AM	DivX10 204/0.5 408
YM ##-##	Medium	6/24/2020 11:29:58 AM	AlertHigh
ES ##-##	Medium	6/24/2020 11:29:58 AM	AlertHigh

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

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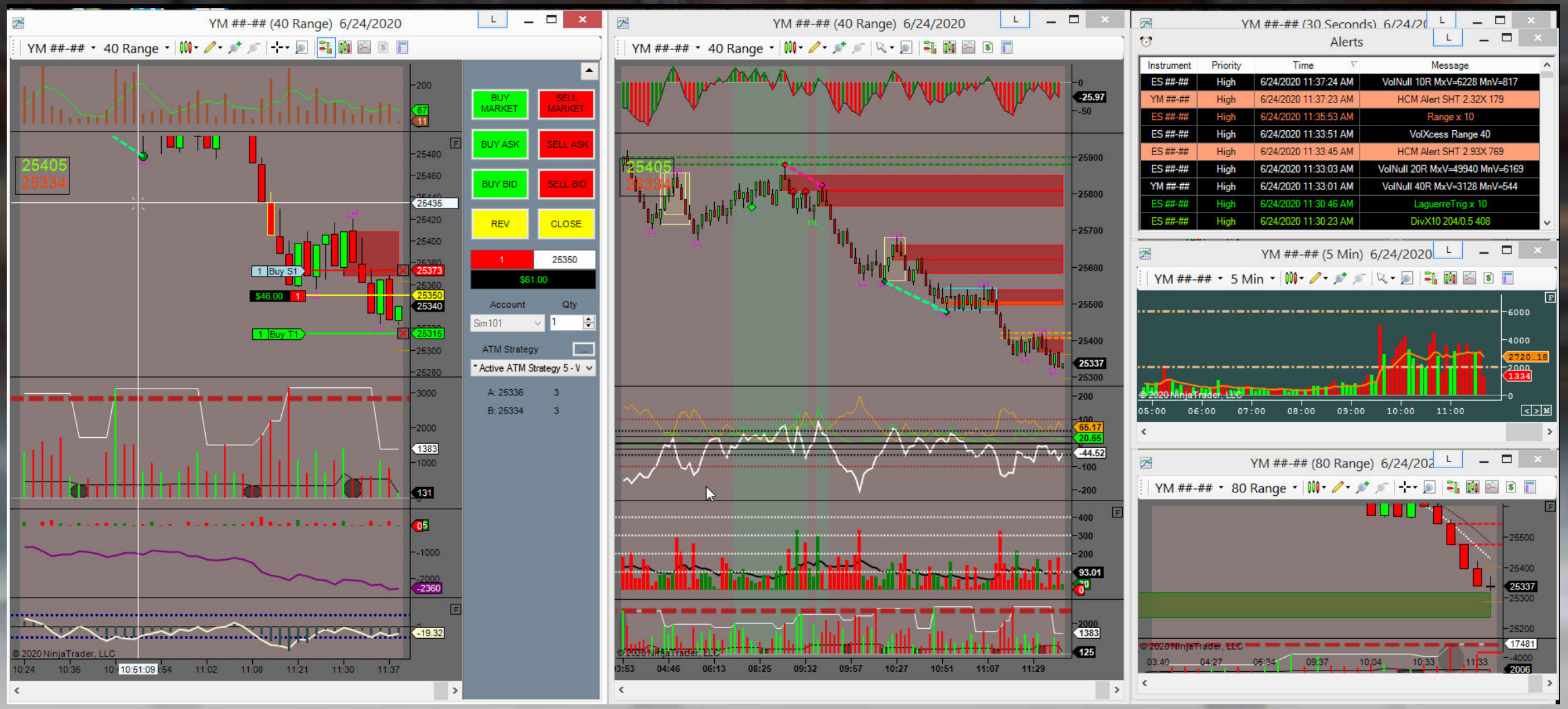
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25350
$61.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 25336 3
B: 25334 3
1 Buy S1
$46.00
1 Buy T1
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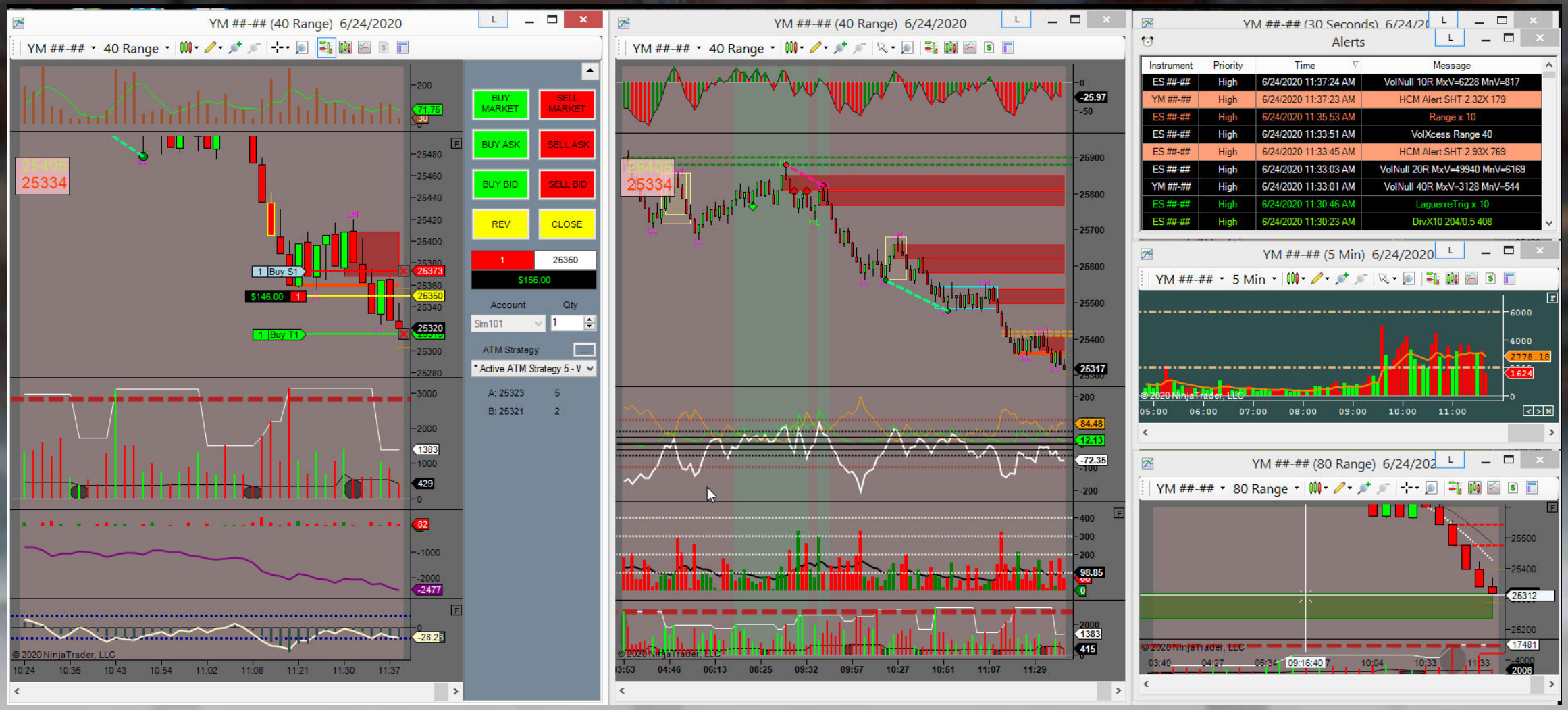
YM ##-## (40 Range) 6/24/2020
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:37:24 AM VolNull 10R MxV=6228 MnV=817
YM ##-## High 6/24/2020 11:37:23 AM HCM Alert SHT 2.32X 179
ES ##-## High 6/24/2020 11:35:53 AM Range x 10
ES ##-## High 6/24/2020 11:33:51 AM VolXcess Range 40
ES ##-## High 6/24/2020 11:33:45 AM HCM Alert SHT 2.93X 769
ES ##-## High 6/24/2020 11:33:03 AM VolNull 20R MxV=49940 MnV=6169
YM ##-## High 6/24/2020 11:33:01 AM VolNull 40R MxV=3128 MnV=544
ES ##-## High 6/24/2020 11:30:46 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:30:23 AM DivX10 204/0.5 408
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25350
$156.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 25323 5
B: 25321 2
1 Buy S1
$146.00
1 Buy T1
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YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:37:24 AM VolNull 10R MxV=6228 MnV=817
YM ##-## High 6/24/2020 11:37:23 AM HCM Alert SHT 2.32X 179
ES ##-## High 6/24/2020 11:35:53 AM Range x 10
ES ##-## High 6/24/2020 11:33:51 AM VolXcess Range 40
ES ##-## High 6/24/2020 11:33:45 AM HCM Alert SHT 2.93X 769
ES ##-## High 6/24/2020 11:33:03 AM VolNull 20R MxV=49940 MnV=6169
YM ##-## High 6/24/2020 11:33:01 AM VolNull 40R MxV=3128 MnV=544
ES ##-## High 6/24/2020 11:30:46 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:30:23 AM DivX10 204/0.5 408
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

TARGET FILLED

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
541.00

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25316 2
B: 25314 6

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 11:37:24 AM	VolNull 10R MxV=6228 MnV=817
YM ##-##	High	6/24/2020 11:37:23 AM	HCM Alert SHT 2.32X 179
ES ##-##	High	6/24/2020 11:35:53 AM	Range x 10
ES ##-##	High	6/24/2020 11:33:51 AM	VolXcess Range 40
ES ##-##	High	6/24/2020 11:33:45 AM	HCM Alert SHT 2.93X 769
ES ##-##	High	6/24/2020 11:33:03 AM	VolNull 20R MxV=49940 MnV=6169
YM ##-##	High	6/24/2020 11:33:01 AM	VolNull 40R MxV=3128 MnV=544
ES ##-##	High	6/24/2020 11:30:46 AM	LaguerreTrig x 10
ES ##-##	High	6/24/2020 11:30:23 AM	DivX10 204/0.5 408

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
541.00

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25303 2
B: 25302 7

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YM ##-## (40 Range) 6/24/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/24/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/24/2020 11:37:24 AM	VolNull 10R MxV=6228 MnV=817
YM ##-##	High	6/24/2020 11:37:23 AM	HCM Alert SHT 2.32X 179
ES ##-##	High	6/24/2020 11:35:53 AM	Range x 10
ES ##-##	High	6/24/2020 11:33:51 AM	VolXcess Range 40
ES ##-##	High	6/24/2020 11:33:45 AM	HCM Alert SHT 2.93X 769
ES ##-##	High	6/24/2020 11:33:03 AM	VolNull 20R MxV=49940 MnV=6169
YM ##-##	High	6/24/2020 11:33:01 AM	VolNull 40R MxV=3128 MnV=544
ES ##-##	High	6/24/2020 11:30:46 AM	LaguerreTrig x 10
ES ##-##	High	6/24/2020 11:30:23 AM	DivX10 204/0.5 408

YM ##-## (5 Min) 6/24/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/24/202

YM ##-## 80 Range

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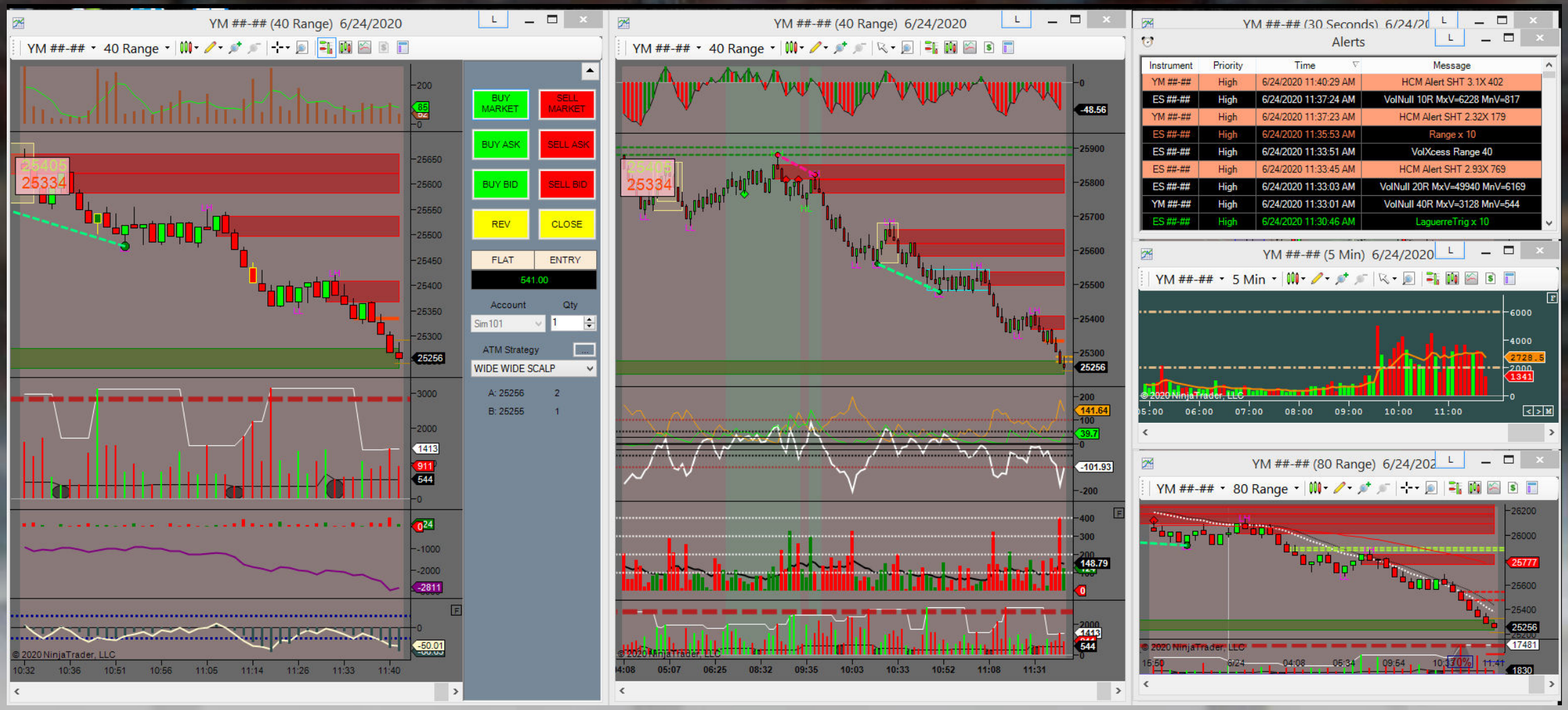
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
541.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25289 1
B: 25288 1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 11:37:24 AM VolNull 10R MxV=6228 MnV=817
YM ##-## High 6/24/2020 11:37:23 AM HCM Alert SHT 2.32X 179
ES ##-## High 6/24/2020 11:35:53 AM Range x 10
ES ##-## High 6/24/2020 11:33:51 AM VolXcess Range 40
ES ##-## High 6/24/2020 11:33:45 AM HCM Alert SHT 2.93X 769
ES ##-## High 6/24/2020 11:33:03 AM VolNull 20R MxV=49940 MnV=6169
YM ##-## High 6/24/2020 11:33:01 AM VolNull 40R MxV=3128 MnV=544
ES ##-## High 6/24/2020 11:30:46 AM LaguerreTrig x 10
ES ##-## High 6/24/2020 11:30:23 AM DivX10 204/0.5 408
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
541.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25256 2
B: 25255 1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 11:40:29 AM HCM Alert SHT 3.1X 402
ES ##-## High 6/24/2020 11:37:24 AM VolNull 10R MxV=6228 MnV=817
YM ##-## High 6/24/2020 11:37:23 AM HCM Alert SHT 2.32X 179
ES ##-## High 6/24/2020 11:35:53 AM Range x 10
ES ##-## High 6/24/2020 11:33:51 AM VolXcess Range 40
ES ##-## High 6/24/2020 11:33:45 AM HCM Alert SHT 2.93X 769
ES ##-## High 6/24/2020 11:33:03 AM VolNull 20R MxV=49940 MnV=6169
YM ##-## High 6/24/2020 11:33:01 AM VolNull 40R MxV=3128 MnV=544
ES ##-## High 6/24/2020 11:30:46 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
541.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25242 2
B: 25240 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 11:40:29 AM HCM Alert SHT 3.1X 402
ES ##-## High 6/24/2020 11:37:24 AM VolNull 10R MxV=6228 MnV=817
YM ##-## High 6/24/2020 11:37:23 AM HCM Alert SHT 2.32X 179
ES ##-## High 6/24/2020 11:35:53 AM Range x 10
ES ##-## High 6/24/2020 11:33:51 AM VolXcess Range 40
ES ##-## High 6/24/2020 11:33:45 AM HCM Alert SHT 2.93X 769
ES ##-## High 6/24/2020 11:33:03 AM VolNull 20R MxV=49940 MnV=6169
YM ##-## High 6/24/2020 11:33:01 AM VolNull 40R MxV=3128 MnV=544
ES ##-## High 6/24/2020 11:30:46 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
541.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25225 3
B: 25223 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
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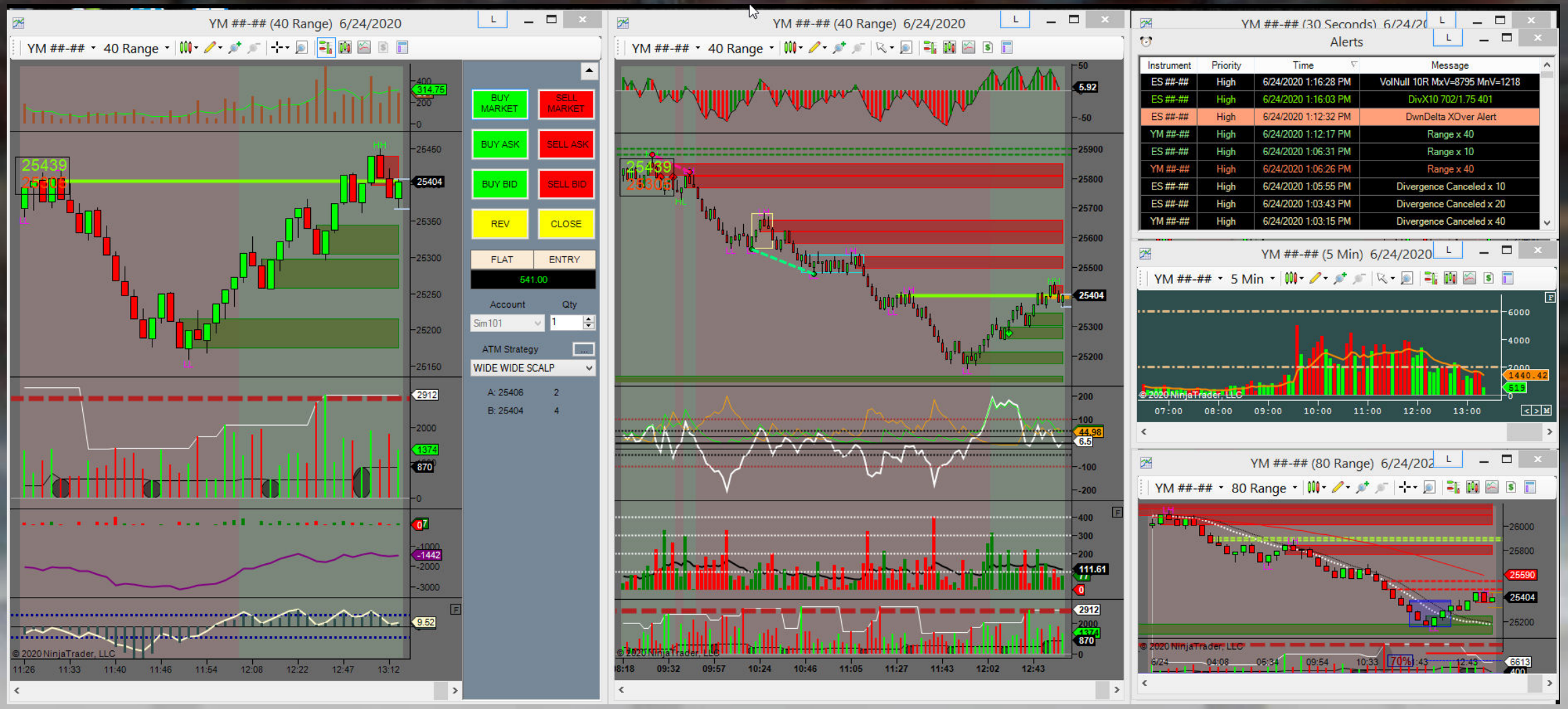
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/24/2020 11:45:34 AM VolNull 40R MxV=1413 MnV=495
ES ##-## High 6/24/2020 11:45:33 AM VolNull 20R MxV=22466 MnV=5154
ES ##-## High 6/24/2020 11:45:16 AM VolNull 10R MxV=8312 MnV=1680
ES ##-## High 6/24/2020 11:44:51 AM VolNull 10R MxV=8312 MnV=1948
YM ##-## High 6/24/2020 11:40:29 AM HCM Alert SHT 3.1X 402
ES ##-## High 6/24/2020 11:37:24 AM VolNull 10R MxV=6228 MnV=817
YM ##-## High 6/24/2020 11:37:23 AM HCM Alert SHT 2.32X 179
ES ##-## High 6/24/2020 11:35:53 AM Range x 10
ES ##-## High 6/24/2020 11:33:51 AM VolXcess Range 40
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
541.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25289 4
B: 25286 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 12:12:22 PM UpDelta XOver Alert
ES ##-## High 6/24/2020 12:10:27 PM DwnDelta XOver Alert
ES ##-## High 6/24/2020 12:09:36 PM VolNull 10R MxV=10161 MnV=1771
ES ##-## High 6/24/2020 12:08:41 PM HCM Alert SHT 2.57X 1798
YM ##-## High 6/24/2020 12:04:01 PM HCM Alert LNG 2.54X 316
YM ##-## High 6/24/2020 12:02:51 PM HCM Alert LNG 2.57X 253
ES ##-## High 6/24/2020 11:59:37 AM UpDelta XOver Alert
ES ##-## High 6/24/2020 11:59:37 AM HCM Alert LNG 2.64X 2501
YM ##-## High 6/24/2020 11:59:35 AM UpDelta XOver Alert
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
541.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25406 2
B: 25404 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/24/2020
YM ##-## 40 Range
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YM ##-## (30 Seconds) 6/24/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/24/2020 1:16:28 PM VolNull 10R MxV=8795 MnV=1218
ES ##-## High 6/24/2020 1:16:03 PM DivX10 702/1.75 401
ES ##-## High 6/24/2020 1:12:32 PM DwnDelta XOver Alert
YM ##-## High 6/24/2020 1:12:17 PM Range x 40
ES ##-## High 6/24/2020 1:06:31 PM Range x 10
YM ##-## High 6/24/2020 1:06:26 PM Range x 40
ES ##-## High 6/24/2020 1:05:55 PM Divergence Canceled x 10
ES ##-## High 6/24/2020 1:03:43 PM Divergence Canceled x 20
YM ##-## High 6/24/2020 1:03:15 PM Divergence Canceled x 40
YM ##-## (5 Min) 6/24/2020
YM ##-## 5 Min
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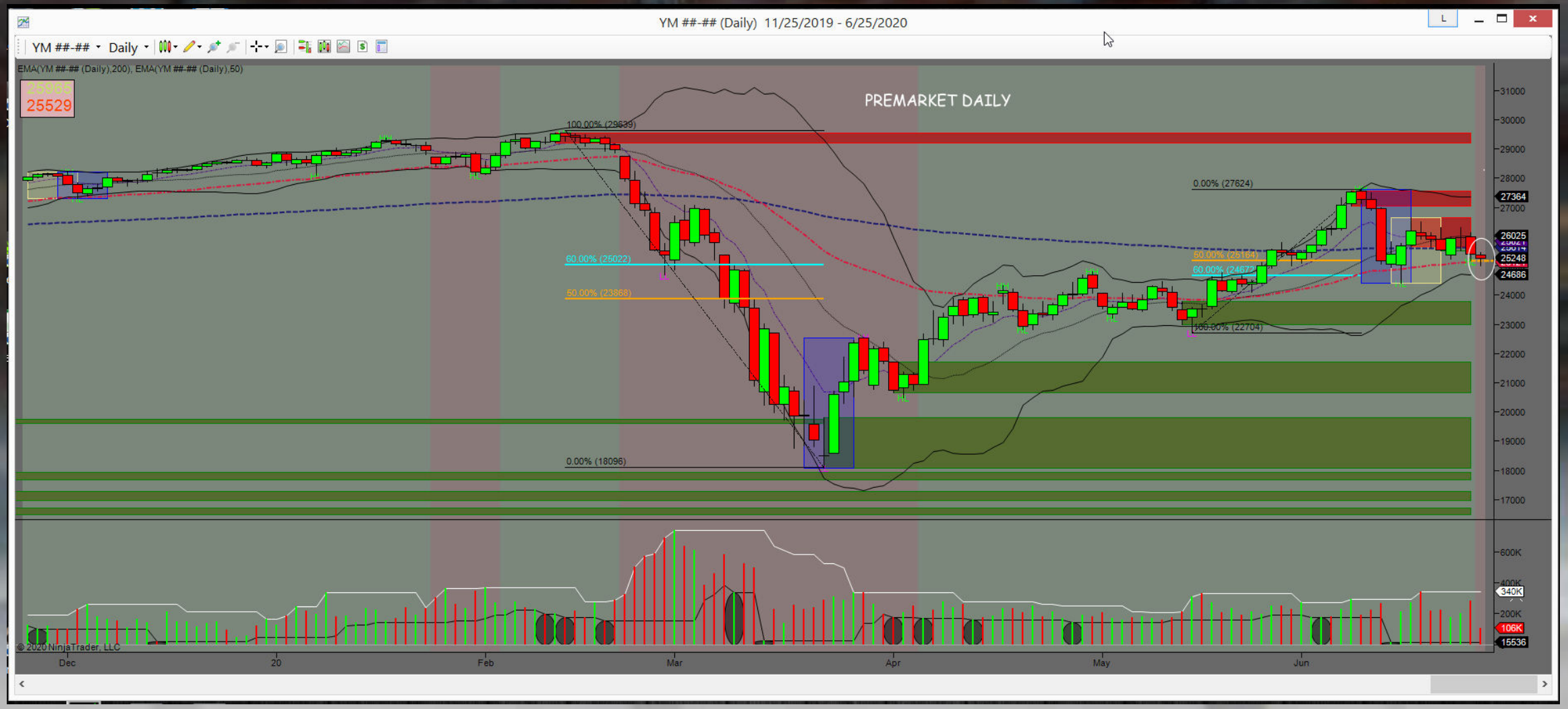
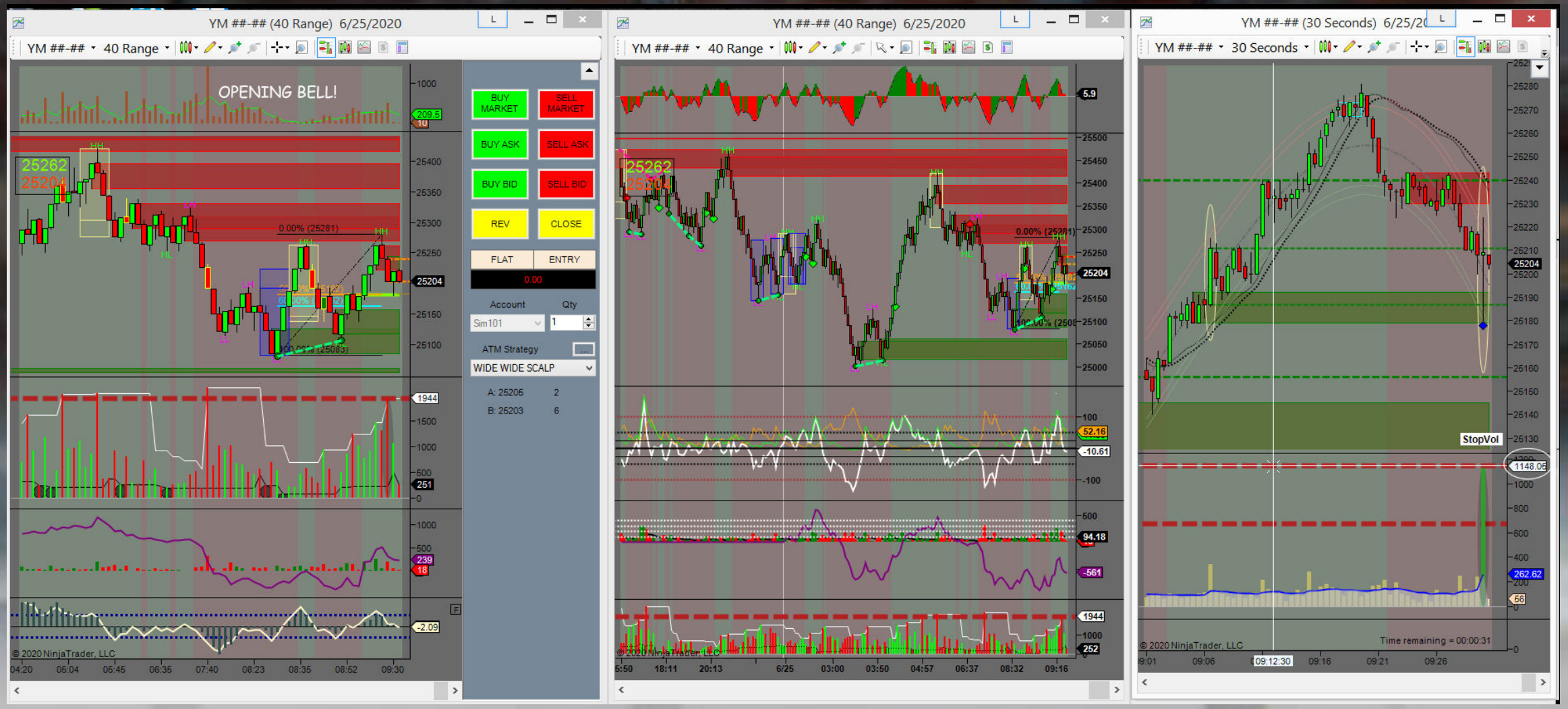
YM ##-## (80 Range) 6/24/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

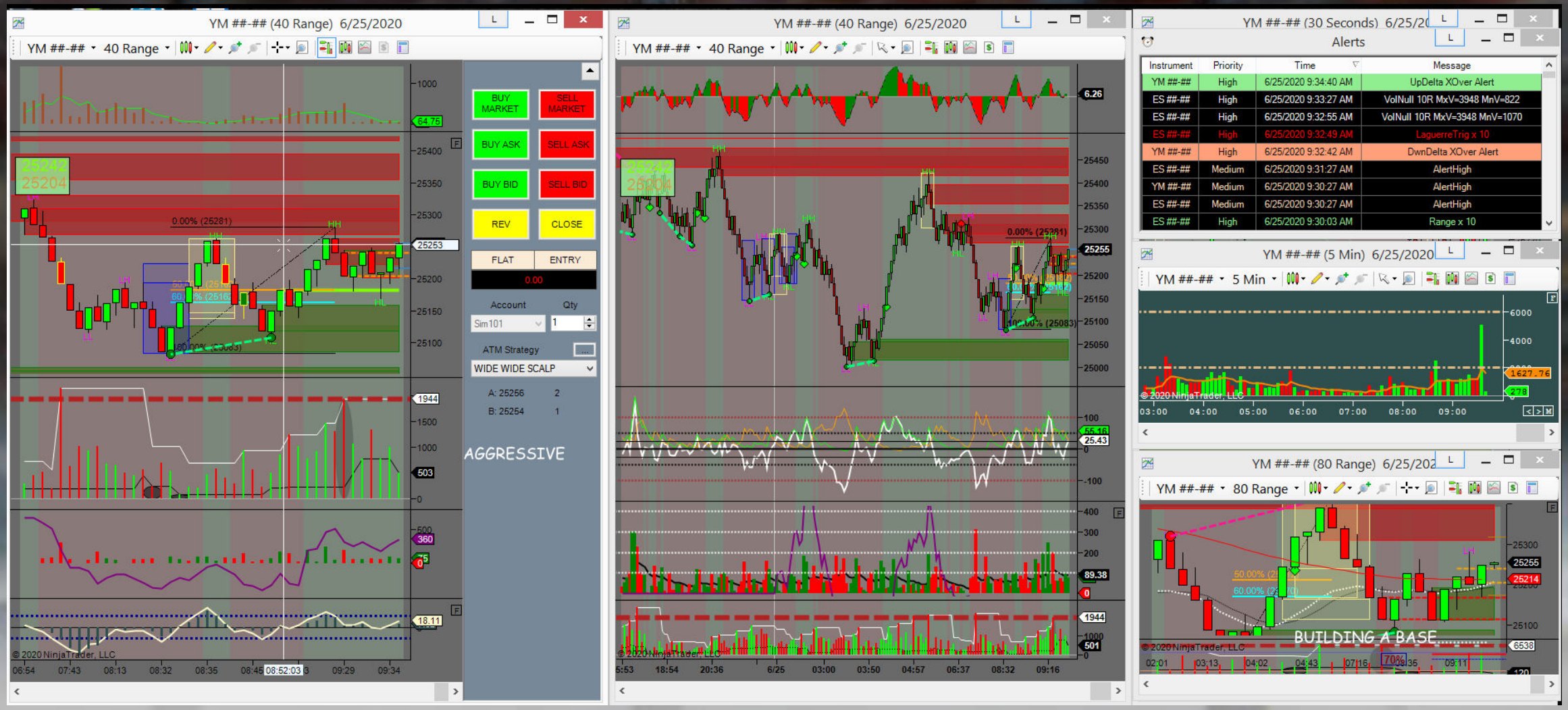

YM ##-## (Daily) 11/25/2019 - 6/25/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
25529
PREMARKET DAILY
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
0.00% (27624)
50.00% (25164)
60.00% (24673)
100.00% (22704)
27364
26025
25248
24686
340K
106K
15536
© 2020 NinjaTrader, LLC
Dec
20
Feb
Mar
Apr
May
Jun

YM ##-## (80 Range) 6/25/2020
YM ##-## 80 Range
SUN
MON
TUES
WED
THUR
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
PREMARKET
25262
25118
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
OPENING BELL!
25262
25204
0.00% (25281)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25205 2
B: 25203 6
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/25/20
YM ##-## 30 Seconds
StopVol
Time remaining = 00:00:31

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 25243 1
B: 25241 5
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## Medium 6/25/2020 9:31:27 AM AlertHigh
YM ##-## Medium 6/25/2020 9:30:27 AM AlertHigh
ES ##-## Medium 6/25/2020 9:30:27 AM AlertHigh
ES ##-## High 6/25/2020 9:30:03 AM Range x 10
YM ##-## High 6/25/2020 9:29:52 AM VolXcess Range 40
ES ##-## High 6/25/2020 9:28:38 AM VolXcess Range 10
ES ##-## High 6/25/2020 9:21:13 AM Minute x 5
YM ##-## High 6/25/2020 9:19:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:19:40 AM HCM Alert LNG 3.22X 1212
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
TWO MINUTES IN
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 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
WIDE WIDE SCALP
A: 25256 2
B: 25254 1
AGGRESSIVE
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/25/2020 9:34:40 AM | UpDelta XOver Alert
ES ##-## | High | 6/25/2020 9:33:27 AM | VolNull 10R MxV=3948 MnV=822
ES ##-## | High | 6/25/2020 9:32:55 AM | VolNull 10R MxV=3948 MnV=1070
ES ##-## | High | 6/25/2020 9:32:49 AM | LaguerreTrig x 10
YM ##-## | High | 6/25/2020 9:32:42 AM | DwnDelta XOver Alert
ES ##-## | Medium | 6/25/2020 9:31:27 AM | AlertHigh
YM ##-## | Medium | 6/25/2020 9:30:27 AM | AlertHigh
ES ##-## | Medium | 6/25/2020 9:30:27 AM | AlertHigh
ES ##-## | High | 6/25/2020 9:30:03 AM | Range x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
BUILDING A BASE

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - V
A: 25258 2
B: 25256 2
AGGRESSIVE TRADE!!!!!!!!
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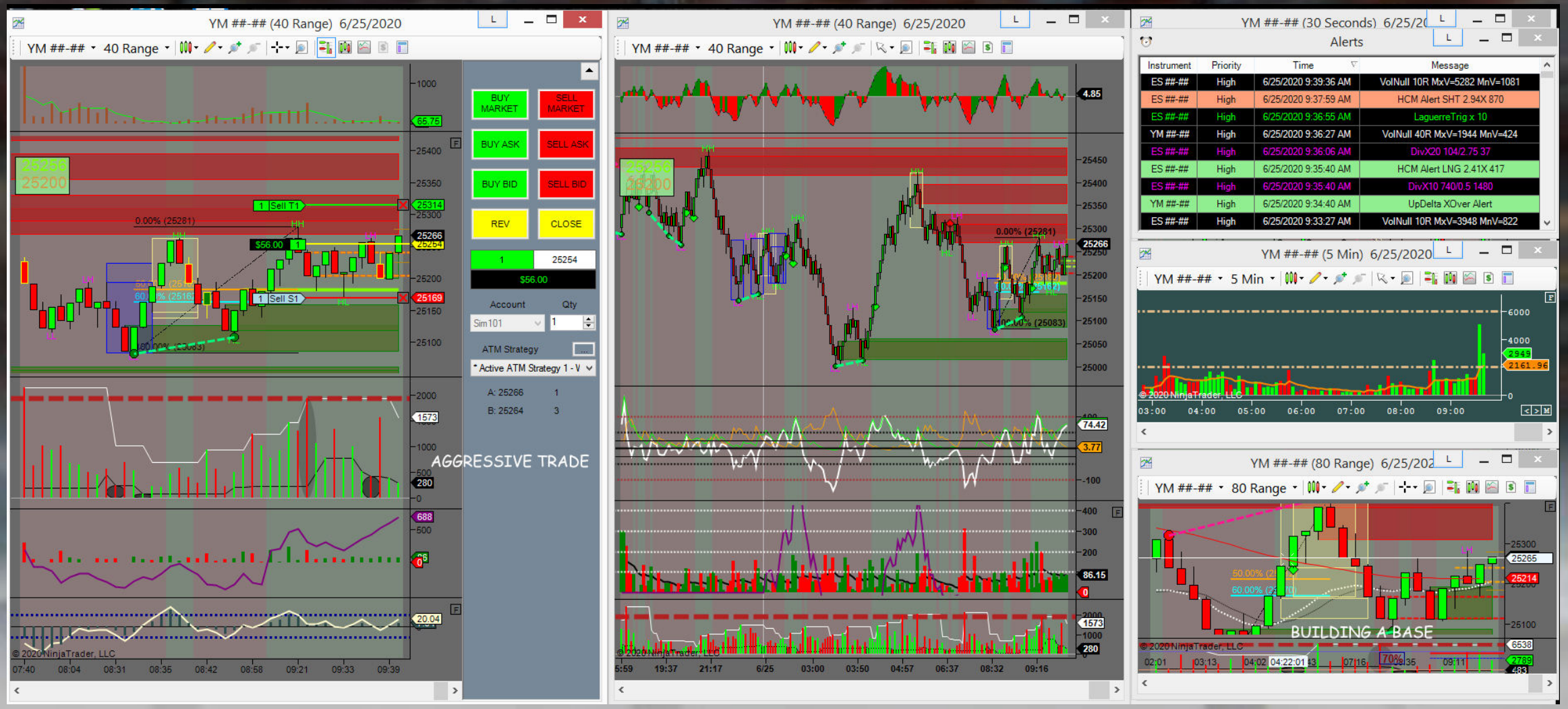
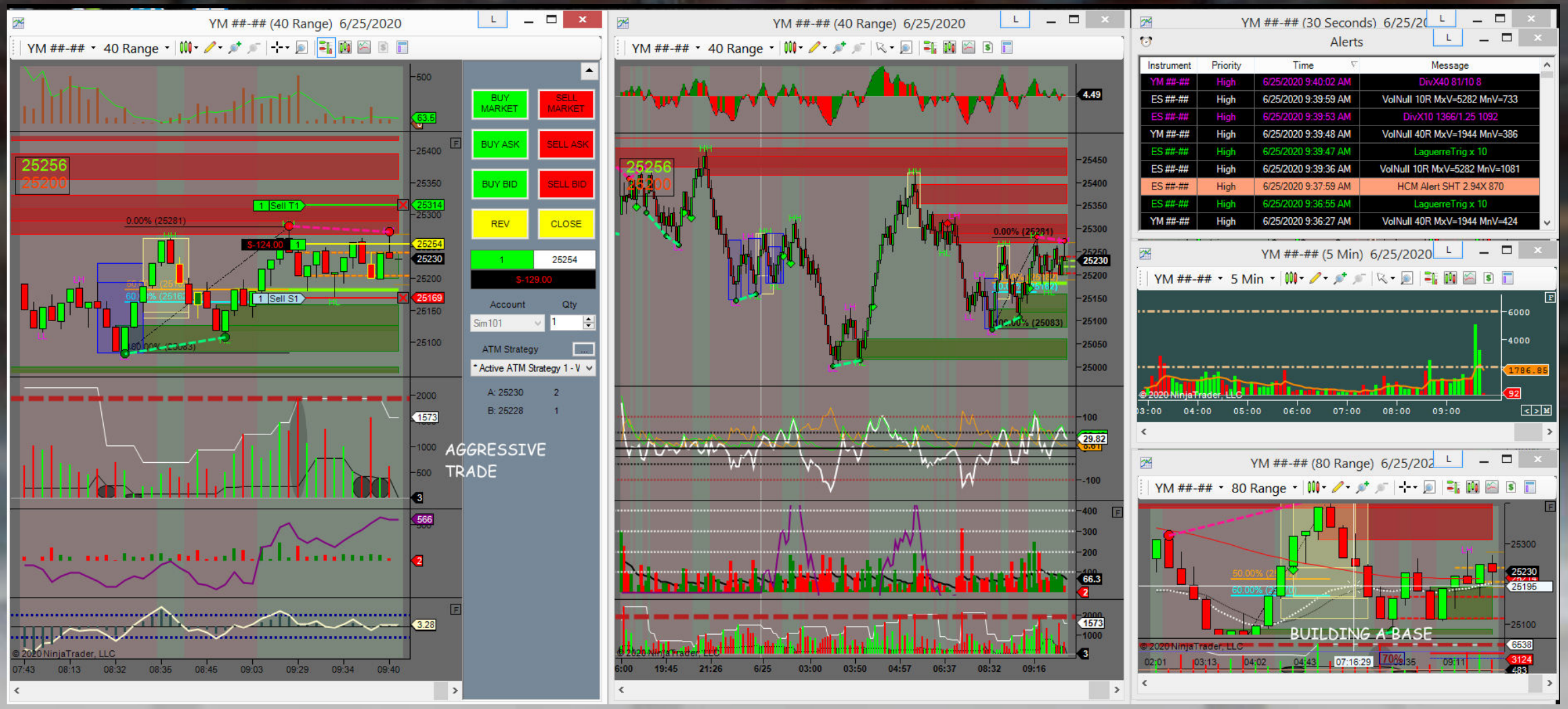
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/25/2020 9:34:40 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:33:27 AM VolNull 10R MxV=3948 MnV=822
ES ##-## High 6/25/2020 9:32:55 AM VolNull 10R MxV=3948 MnV=1070
ES ##-## High 6/25/2020 9:32:49 AM LaguerreTrig x 10
YM ##-## High 6/25/2020 9:32:42 AM DwnDelta XOver Alert
ES ##-## Medium 6/25/2020 9:31:27 AM AlertHigh
YM ##-## Medium 6/25/2020 9:30:27 AM AlertHigh
ES ##-## Medium 6/25/2020 9:30:27 AM AlertHigh
ES ##-## High 6/25/2020 9:30:03 AM Range x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
BUILDING A BASE!


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
AGGRESSIVE TRADE
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument
Priority
Time
Message
ES ##-## High 6/25/2020 9:39:36 AM VolNull 10R MxV=5282 MnV=1081
ES ##-## High 6/25/2020 9:37:59 AM HCM Alert SHT 2.94X 870
ES ##-## High 6/25/2020 9:36:55 AM LaguerreTrig x 10
YM ##-## High 6/25/2020 9:36:27 AM VolNull 40R MxV=1944 MnV=424
ES ##-## High 6/25/2020 9:36:06 AM DivX20 104/2.75 37
ES ##-## High 6/25/2020 9:35:40 AM HCM Alert LNG 2.41X 417
ES ##-## High 6/25/2020 9:35:40 AM DivX10 740/0.5 1480
YM ##-## High 6/25/2020 9:34:40 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:33:27 AM VolNull 10R MxV=3948 MnV=822
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
BUILDING A BASE


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25256
25200
1 Sell T1
1 Sell S1
$-124.00
0.00% (25281)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25254
$-129.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 25230 2
B: 25228 1
AGGRESSIVE TRADE
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25256
25200
0.00% (25281)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/25/2020 9:40:02 AM | DivX40 81/10 8
ES ##-## | High | 6/25/2020 9:39:59 AM | VolNull 10R MxV=5282 MnV=733
ES ##-## | High | 6/25/2020 9:39:53 AM | DivX10 1366/1.25 1092
YM ##-## | High | 6/25/2020 9:39:48 AM | VolNull 40R MxV=1944 MnV=386
ES ##-## | High | 6/25/2020 9:39:47 AM | LaguerreTrig x 10
ES ##-## | High | 6/25/2020 9:39:36 AM | VolNull 10R MxV=5282 MnV=1081
ES ##-## | High | 6/25/2020 9:37:59 AM | HCM Alert SHT 2.94X 870
ES ##-## | High | 6/25/2020 9:36:55 AM | LaguerreTrig x 10
YM ##-## | High | 6/25/2020 9:36:27 AM | VolNull 40R MxV=1944 MnV=424
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
BUILDING A BASE
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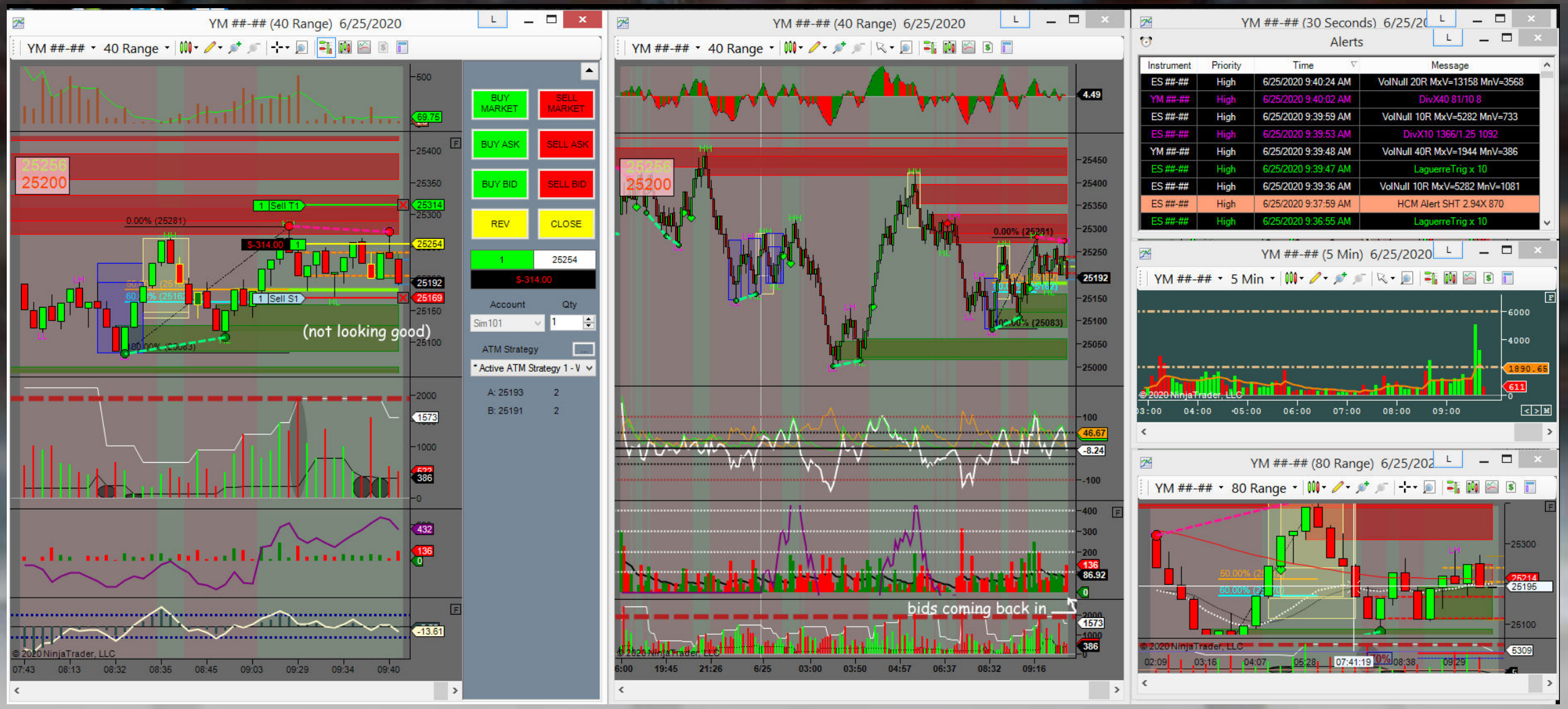
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25200
1 Sell T1
1 Sell S1
$-314.00
(not looking good)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 25193 2
B: 25191 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25200
bids coming back in
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:40:24 AM VolNull 20R MxV=13158 MnV=3568
YM ##-## High 6/25/2020 9:40:02 AM DivX40 81/10 8
ES ##-## High 6/25/2020 9:39:59 AM VolNull 10R MxV=5282 MnV=733
ES ##-## High 6/25/2020 9:39:53 AM DivX10 1366/1.25 1092
YM ##-## High 6/25/2020 9:39:48 AM VolNull 40R MxV=1944 MnV=386
ES ##-## High 6/25/2020 9:39:47 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 9:39:36 AM VolNull 10R MxV=5282 MnV=1081
ES ##-## High 6/25/2020 9:37:59 AM HCM Alert SHT 2.94X 870
ES ##-## High 6/25/2020 9:36:55 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
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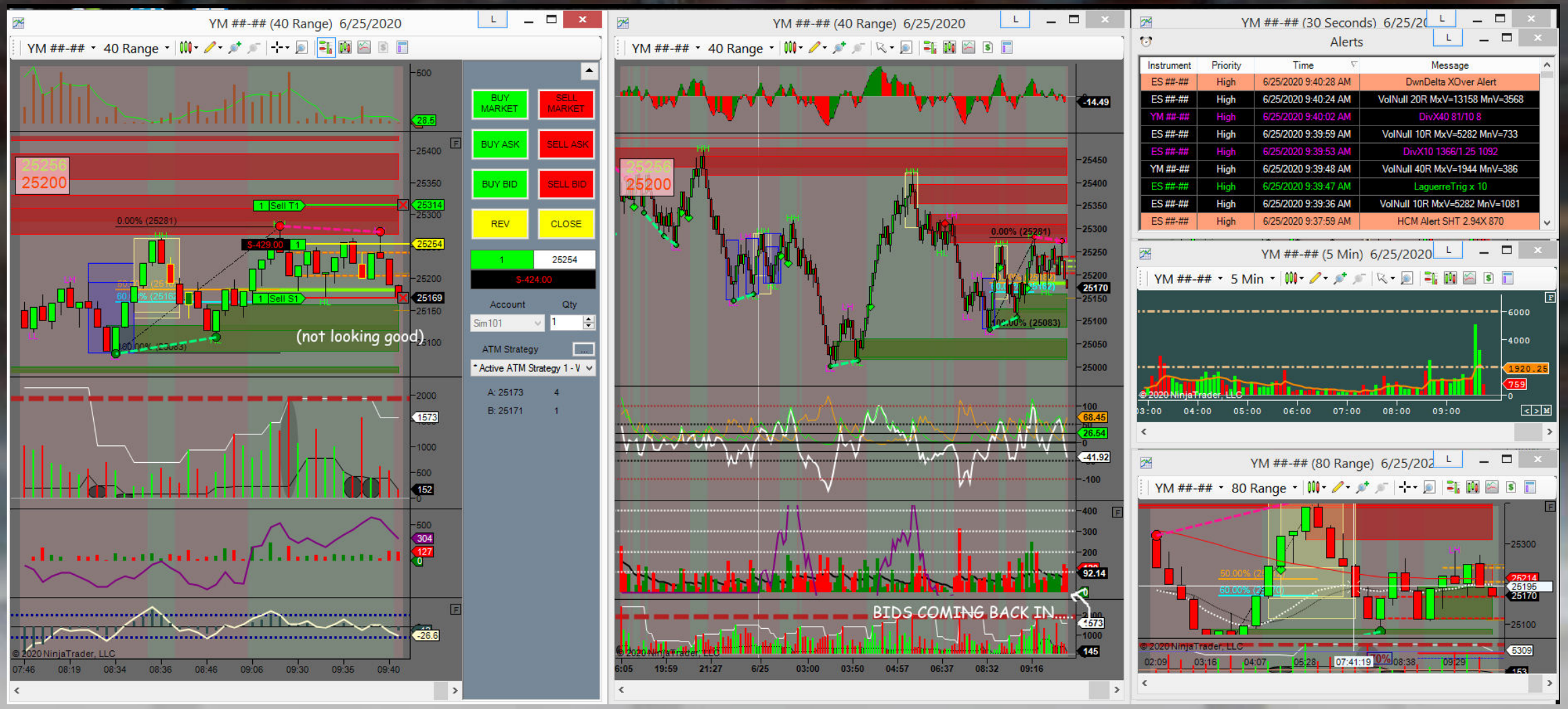
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25200
(not looking good)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 25173 4
B: 25171 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25200
BIDS COMING BACK IN.....
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:40:28 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:40:24 AM VolNull 20R MxV=13158 MnV=3568
YM ##-## High 6/25/2020 9:40:02 AM DivX40 81/10 8
ES ##-## High 6/25/2020 9:39:59 AM VolNull 10R MxV=5282 MnV=733
ES ##-## High 6/25/2020 9:39:53 AM DivX10 1366/1.25 1092
YM ##-## High 6/25/2020 9:39:48 AM VolNull 40R MxV=1944 MnV=386
ES ##-## High 6/25/2020 9:39:47 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 9:39:36 AM VolNull 10R MxV=5282 MnV=1081
ES ##-## High 6/25/2020 9:37:59 AM HCM Alert SHT 2.94X 870
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
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YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25200
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-433.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 25177 3
B: 25174 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25200
0.00% (25281)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:40:28 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:40:24 AM VolNull 20R MxV=13158 MnV=3568
YM ##-## High 6/25/2020 9:40:02 AM DivX40 81/10 8
ES ##-## High 6/25/2020 9:39:59 AM VolNull 10R MxV=5282 MnV=733
ES ##-## High 6/25/2020 9:39:53 AM DivX10 1366/1.25 1092
YM ##-## High 6/25/2020 9:39:48 AM VolNull 40R MxV=1944 MnV=386
ES ##-## High 6/25/2020 9:39:47 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 9:39:36 AM VolNull 10R MxV=5282 MnV=1081
ES ##-## High 6/25/2020 9:37:59 AM HCM Alert SHT 2.94X 870
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
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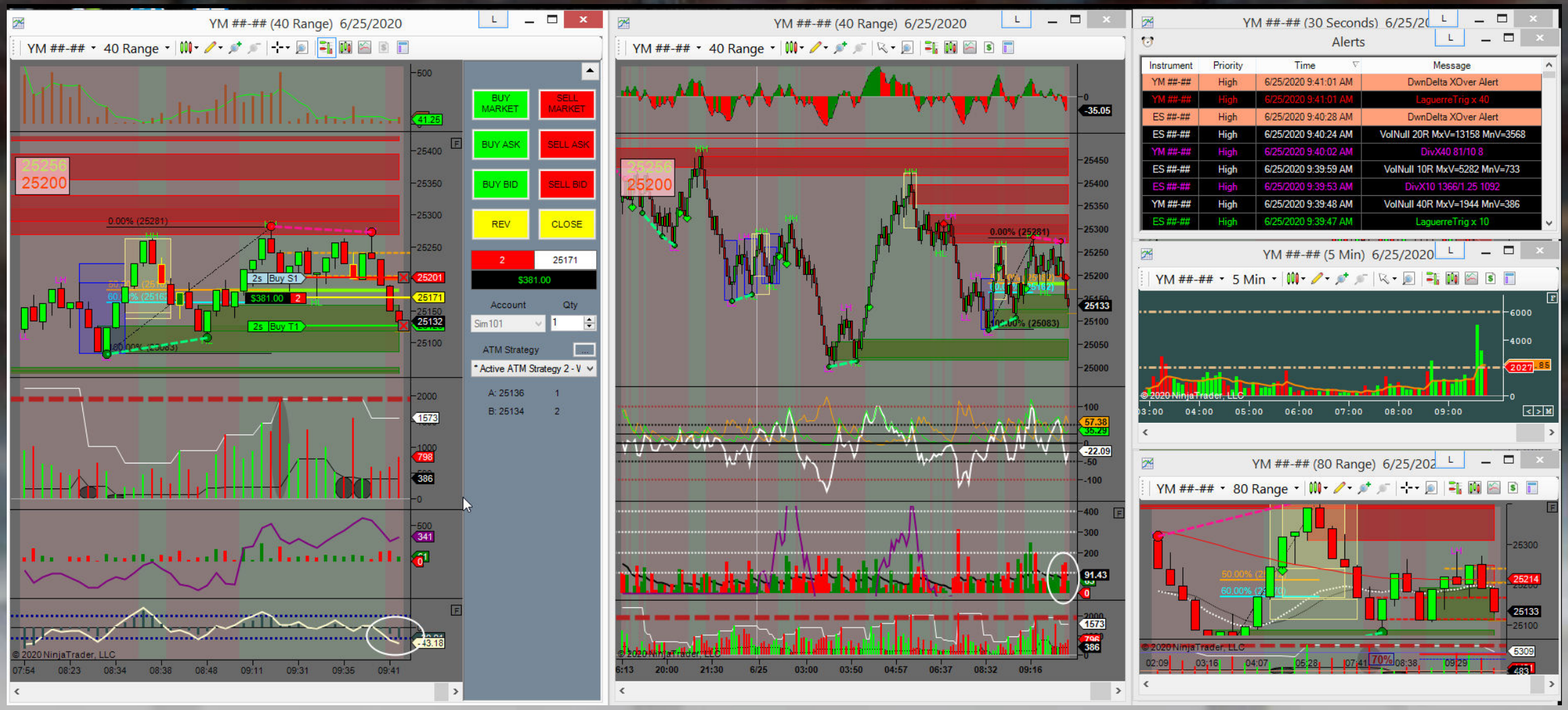
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25171
$51.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 25166 2
B: 25164 1
REVERSE
RISKY, REVERSE WITH BIDS COMING BACK IN
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/25/2020 9:40:28 AM | DwnDelta XOver Alert
ES ##-## | High | 6/25/2020 9:40:24 AM | VolNull 20R MxV=13158 MnV=3568
YM ##-## | High | 6/25/2020 9:40:02 AM | DivX40 81/10 8
ES ##-## | High | 6/25/2020 9:39:59 AM | VolNull 10R MxV=5282 MnV=733
ES ##-## | High | 6/25/2020 9:39:53 AM | DivX10 1366/1.25 1092
YM ##-## | High | 6/25/2020 9:39:48 AM | VolNull 40R MxV=1944 MnV=386
ES ##-## | High | 6/25/2020 9:39:47 AM | LaguerreTrig x 10
ES ##-## | High | 6/25/2020 9:39:36 AM | VolNull 10R MxV=5282 MnV=1081
ES ##-## | High | 6/25/2020 9:37:59 AM | HCM Alert SHT 2.94X 870
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 2 - V
TIGHTEN TARGET AND STOP
RISKY
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument
Priority
Time
Message
YM ##-## High 6/25/2020 9:41:01 AM DwnDelta XOver Alert
YM ##-## High 6/25/2020 9:41:01 AM LaguerreTrig x 40
ES ##-## High 6/25/2020 9:40:28 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:40:24 AM VolNull 20R MxV=13158 MnV=3568
YM ##-## High 6/25/2020 9:40:02 AM DivX40 81/10 8
ES ##-## High 6/25/2020 9:39:59 AM VolNull 10R MxV=5282 MnV=733
ES ##-## High 6/25/2020 9:39:53 AM DivX10 1366/1.25 1092
YM ##-## High 6/25/2020 9:39:48 AM VolNull 40R MxV=1944 MnV=386
ES ##-## High 6/25/2020 9:39:47 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25171
$381.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 2 - V
A: 25136 1
B: 25134 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/25/2020 9:41:01 AM DwnDelta XOver Alert
YM ##-## High 6/25/2020 9:41:01 AM LaguerreTrig x 40
ES ##-## High 6/25/2020 9:40:28 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:40:24 AM VolNull 20R MxV=13158 MnV=3568
YM ##-## High 6/25/2020 9:40:02 AM DivX40 81/10 8
ES ##-## High 6/25/2020 9:39:59 AM VolNull 10R MxV=5282 MnV=733
ES ##-## High 6/25/2020 9:39:53 AM DivX10 1366/1.25 1092
YM ##-## High 6/25/2020 9:39:48 AM VolNull 40R MxV=1944 MnV=386
ES ##-## High 6/25/2020 9:39:47 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

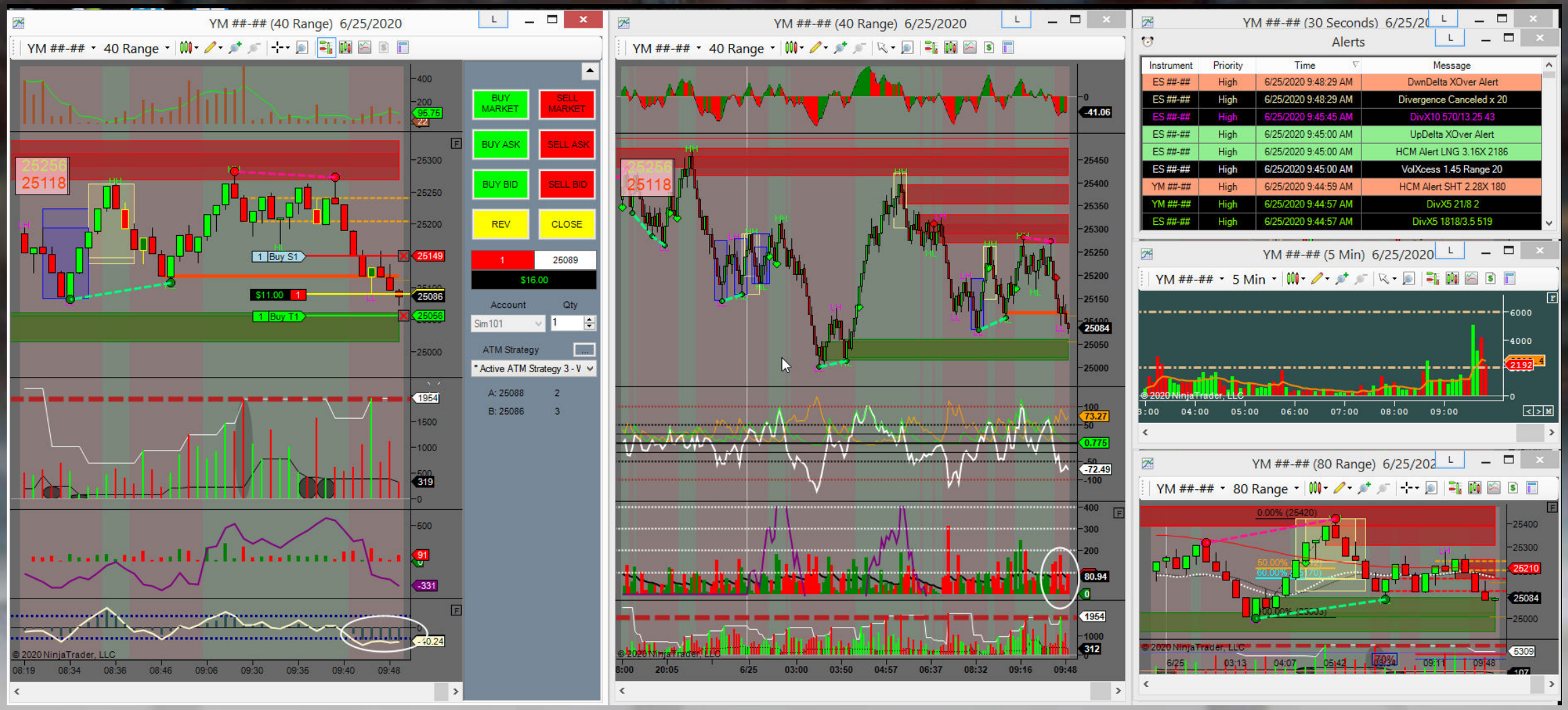
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-4.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25124 2
B: 25122 5
TARGET FILLED
0.00% (25281)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/25/2020 9:41:01 AM DwnDelta XOver Alert
YM ##-## High 6/25/2020 9:41:01 AM LaguerreTrig x 40
ES ##-## High 6/25/2020 9:40:28 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:40:24 AM VolNull 20R MxV=13158 MnV=3568
YM ##-## High 6/25/2020 9:40:02 AM DivX40 81/10 8
ES ##-## High 6/25/2020 9:39:59 AM VolNull 10R MxV=5282 MnV=733
ES ##-## High 6/25/2020 9:39:53 AM DivX10 1366/1.25 1092
YM ##-## High 6/25/2020 9:39:48 AM VolNull 40R MxV=1944 MnV=386
ES ##-## High 6/25/2020 9:39:47 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-4.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25117 3
B: 25115 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/25/2020 9:41:01 AM DwnDelta XOver Alert
YM ##-## High 6/25/2020 9:41:01 AM LaguerreTrig x 40
ES ##-## High 6/25/2020 9:40:28 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:40:24 AM VolNull 20R MxV=13158 MnV=3568
YM ##-## High 6/25/2020 9:40:02 AM DivX40 81/10 8
ES ##-## High 6/25/2020 9:39:59 AM VolNull 10R MxV=5282 MnV=733
ES ##-## High 6/25/2020 9:39:53 AM DivX10 1366/1.25 1092
YM ##-## High 6/25/2020 9:39:48 AM VolNull 40R MxV=1944 MnV=386
ES ##-## High 6/25/2020 9:39:47 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-4.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25137 1
B: 25135 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:45:00 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:45:00 AM HCM Alert LNG 3.16X 2186
ES ##-## High 6/25/2020 9:45:00 AM VolXcess 1.45 Range 20
YM ##-## High 6/25/2020 9:44:59 AM HCM Alert SHT 2.28X 180
YM ##-## High 6/25/2020 9:44:57 AM DivX5 21/8 2
ES ##-## High 6/25/2020 9:44:57 AM DivX5 1818/3.5 519
ES ##-## High 6/25/2020 9:43:22 AM HCM Alert LNG 2.3X 334
YM ##-## High 6/25/2020 9:41:01 AM DwnDelta XOver Alert
YM ##-## High 6/25/2020 9:41:01 AM LaguerreTrig x 40
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-4.00
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
A: 25091 5
B: 25089 2
-momentum
-bids
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:48:29 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:48:29 AM Divergence Canceled x 20
ES ##-## High 6/25/2020 9:45:45 AM DivX10 570/13.25 43
ES ##-## High 6/25/2020 9:45:00 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:45:00 AM HCM Alert LNG 3.16X 2186
ES ##-## High 6/25/2020 9:45:00 AM VolXcess 1.45 Range 20
YM ##-## High 6/25/2020 9:44:59 AM HCM Alert SHT 2.28X 180
YM ##-## High 6/25/2020 9:44:57 AM DivX5 21/8 2
ES ##-## High 6/25/2020 9:44:57 AM DivX5 1818/3.5 519
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25089
$-14.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 25091 2
B: 25089 2
Re entry
-momentum
-bids
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:48:29 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:48:29 AM Divergence Canceled x 20
ES ##-## High 6/25/2020 9:45:45 AM DivX10 570/13.25 43
ES ##-## High 6/25/2020 9:45:00 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:45:00 AM HCM Alert LNG 3.16X 2186
ES ##-## High 6/25/2020 9:45:00 AM VolXcess 1.45 Range 20
YM ##-## High 6/25/2020 9:44:59 AM HCM Alert SHT 2.28X 180
YM ##-## High 6/25/2020 9:44:57 AM DivX5 21/8 2
ES ##-## High 6/25/2020 9:44:57 AM DivX5 1818/3.5 519
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25089
$16.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 25088 2
B: 25086 3
1 Buy S1
1 Buy T1
$11.00
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YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
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YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:48:29 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:48:29 AM Divergence Canceled x 20
ES ##-## High 6/25/2020 9:45:45 AM DivX10 570/13.25 43
ES ##-## High 6/25/2020 9:45:00 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:45:00 AM HCM Alert LNG 3.16X 2186
ES ##-## High 6/25/2020 9:45:00 AM VolXcess 1.45 Range 20
YM ##-## High 6/25/2020 9:44:59 AM HCM Alert SHT 2.28X 180
YM ##-## High 6/25/2020 9:44:57 AM DivX5 21/8 2
ES ##-## High 6/25/2020 9:44:57 AM DivX5 1818/3.5 519
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
A: 25093 4
B: 25091 3
1 Buy S1
1 Buy T1
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YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:50:15 AM VolNull 10R MxV=4795 MnV=971
YM ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:49:32 AM VolNull 10R MxV=4795 MnV=1691
ES ##-## High 6/25/2020 9:49:13 AM DivX20 710/16 44
ES ##-## High 6/25/2020 9:49:01 AM DivX10 76/2.75 27
ES ##-## High 6/25/2020 9:48:29 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:48:29 AM Divergence Canceled x 20
ES ##-## High 6/25/2020 9:45:45 AM DivX10 570/13.25 43
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25256
25096
(not looking good)
-asks coming back in
-successive up tick
bars
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 3 - V
A: 25124 4
B: 25122 3
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YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:50:15 AM VolNull 10R MxV=4795 MnV=971
YM ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:49:32 AM VolNull 10R MxV=4795 MnV=1691
ES ##-## High 6/25/2020 9:49:13 AM DivX20 710/16 44
ES ##-## High 6/25/2020 9:49:01 AM DivX10 76/2.75 27
ES ##-## High 6/25/2020 9:48:29 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:48:29 AM Divergence Canceled x 20
ES ##-## High 6/25/2020 9:45:45 AM DivX10 570/13.25 43
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020

(not looking good)

YM ##-## (40 Range) 6/25/2020

asks coming back in....

YM ##-## (30 Seconds) 6/25/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/25/2020 9:51:29 AM	Divergence Canceled x 20
ES ##-##	High	6/25/2020 9:50:15 AM	VolNull 10R MxV=4795 MnV=971
YM ##-##	High	6/25/2020 9:49:57 AM	Divergence Canceled x 5
ES ##-##	High	6/25/2020 9:49:57 AM	Divergence Canceled x 5
ES ##-##	High	6/25/2020 9:49:32 AM	VolNull 10R MxV=4795 MnV=1691
ES ##-##	High	6/25/2020 9:49:13 AM	DivX20 710/16 44
ES ##-##	High	6/25/2020 9:49:01 AM	DivX10 76/2.75 27
ES ##-##	High	6/25/2020 9:48:29 AM	DwnDelta XOver Alert
ES ##-##	High	6/25/2020 9:48:29 AM	Divergence Canceled x 20

YM ##-## (5 Min) 6/25/2020

YM ##-## (80 Range) 6/25/202

YM ##-## (40 Range) 6/25/2020

(not looking good)

YM ##-## (40 Range) 6/25/2020

asks coming back in

YM ##-## (30 Seconds) 6/25/20

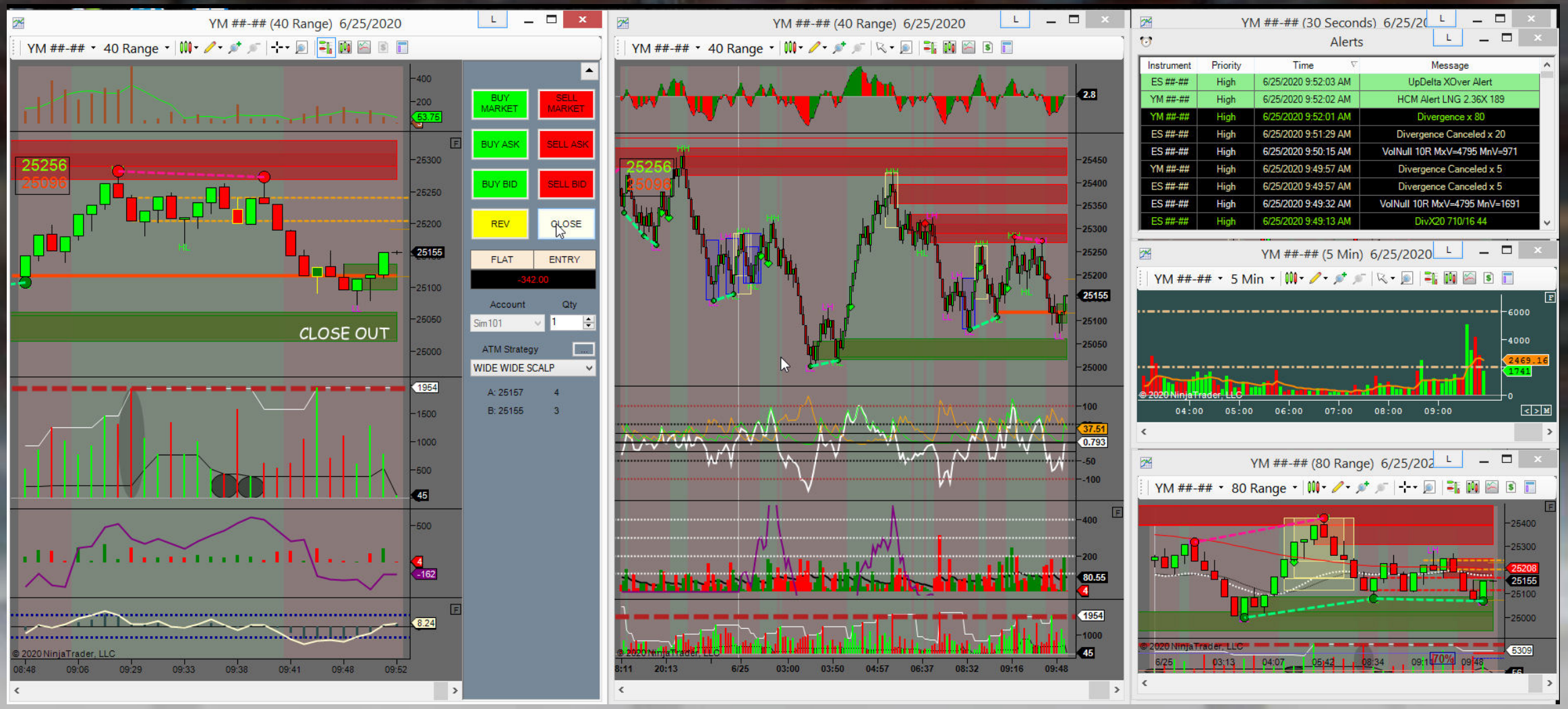
Alerts

Instrument	Priority	Time	Message
YM ##-##	High	6/25/2020 9:52:02 AM	HCM Alert LNG 2.36X 189
YM ##-##	High	6/25/2020 9:52:01 AM	Divergence x 80
ES ##-##	High	6/25/2020 9:51:29 AM	Divergence Canceled x 20
ES ##-##	High	6/25/2020 9:50:15 AM	VolNull 10R MxV=4795 MnV=971
YM ##-##	High	6/25/2020 9:49:57 AM	Divergence Canceled x 5
ES ##-##	High	6/25/2020 9:49:57 AM	Divergence Canceled x 5
ES ##-##	High	6/25/2020 9:49:32 AM	VolNull 10R MxV=4795 MnV=1691
ES ##-##	High	6/25/2020 9:49:13 AM	DivX20 710/16 44
ES ##-##	High	6/25/2020 9:49:01 AM	DivX10 76/2.75 27

YM ##-## (5 Min) 6/25/2020

YM ##-## (80 Range) 6/25/202

DIVERGENCE OFF OF SUPPORT, UP TCK BAR


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25256
25096
CLOSE OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-342.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25157 4
B: 25155 3
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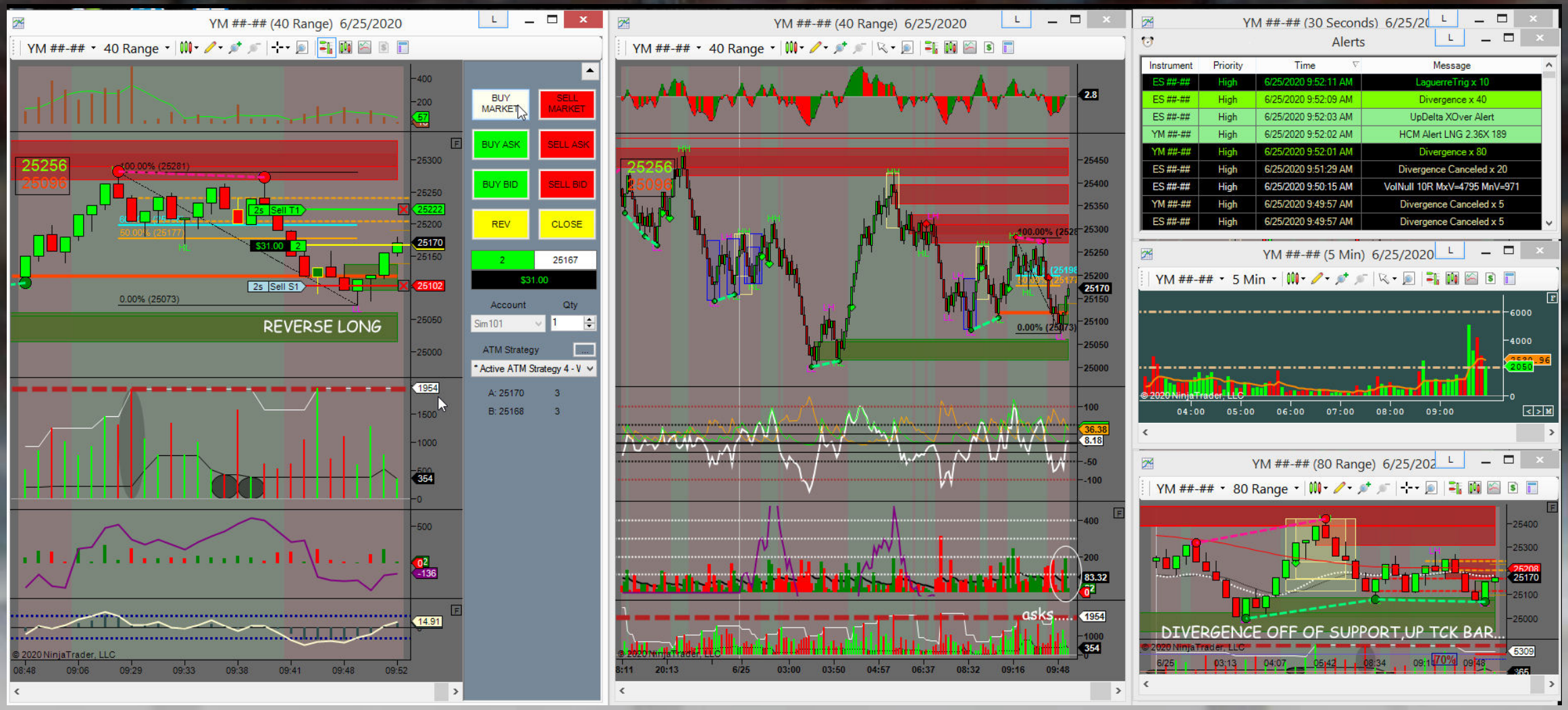
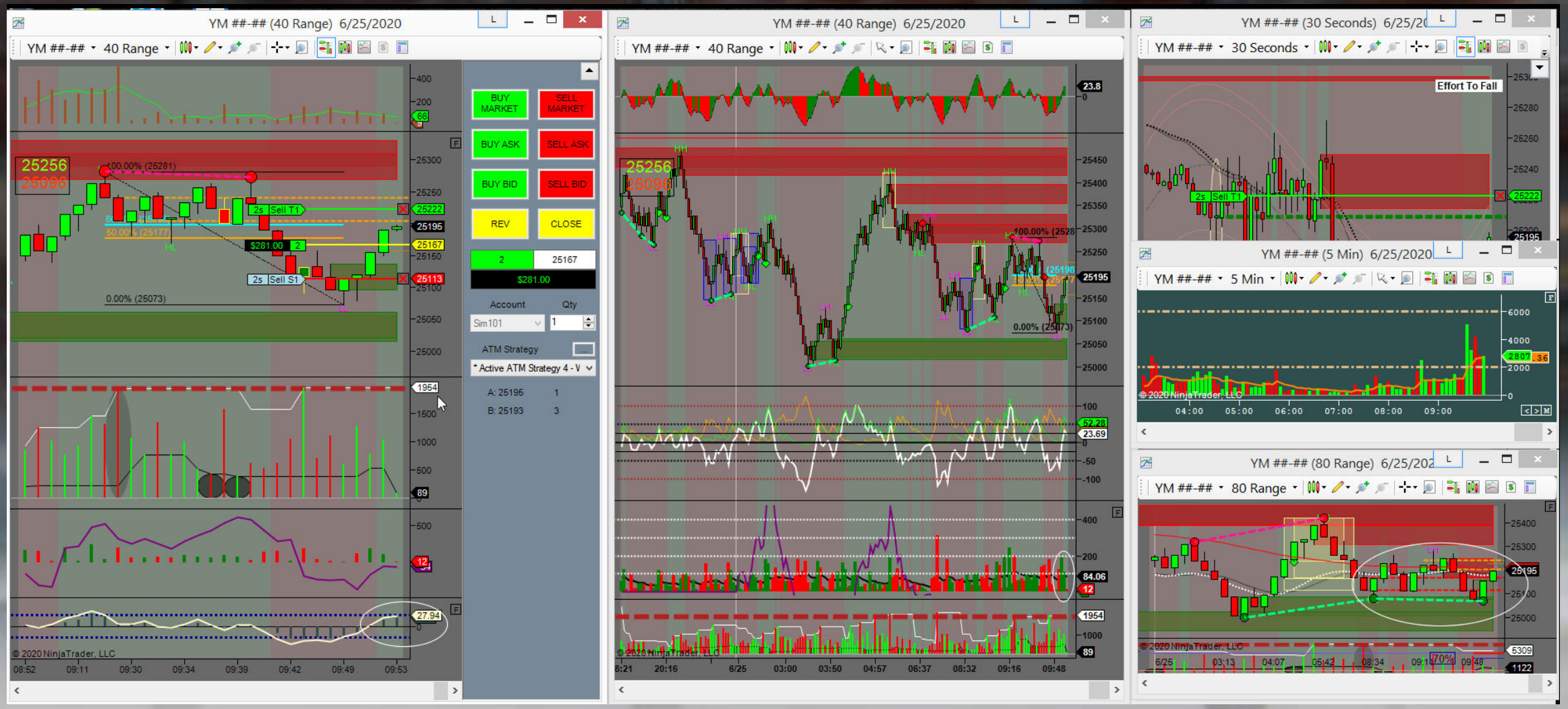
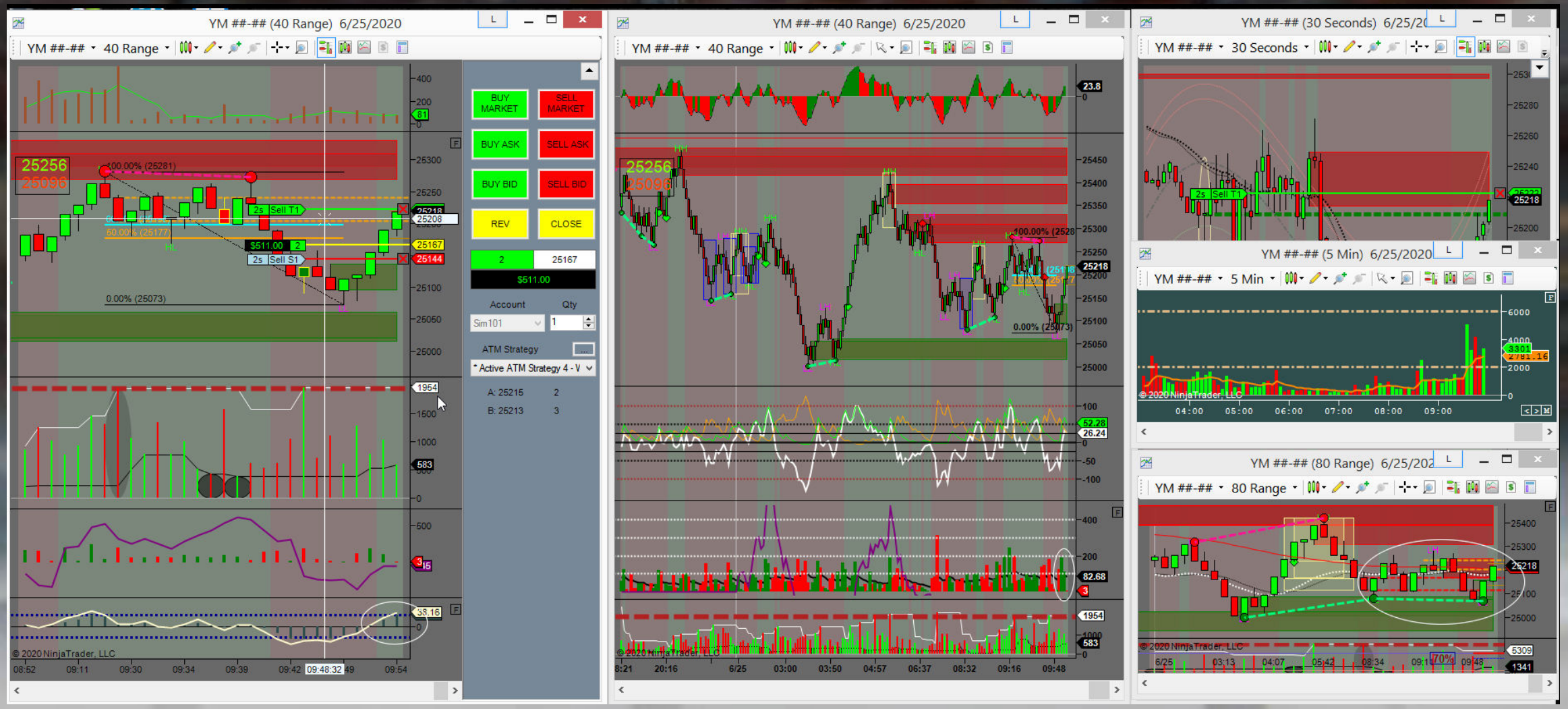
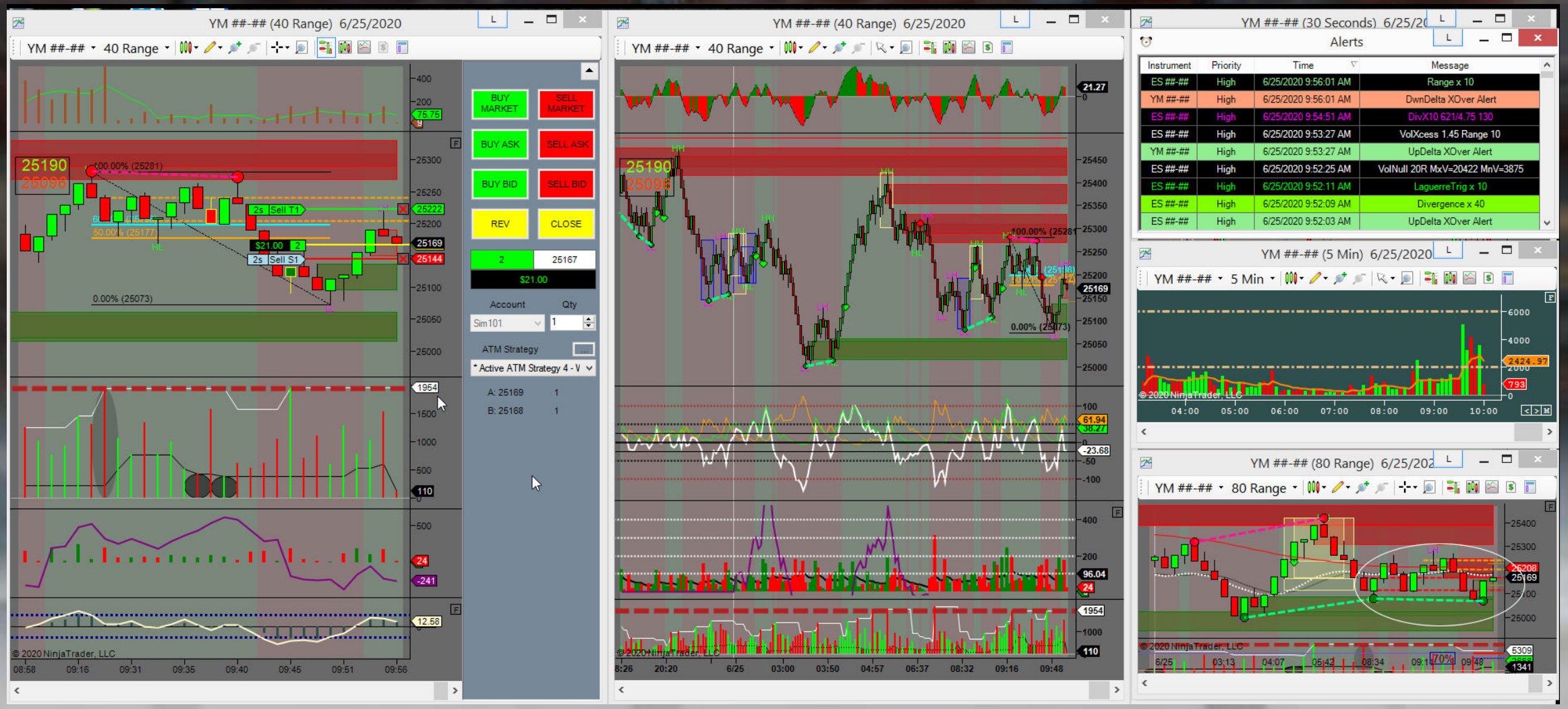
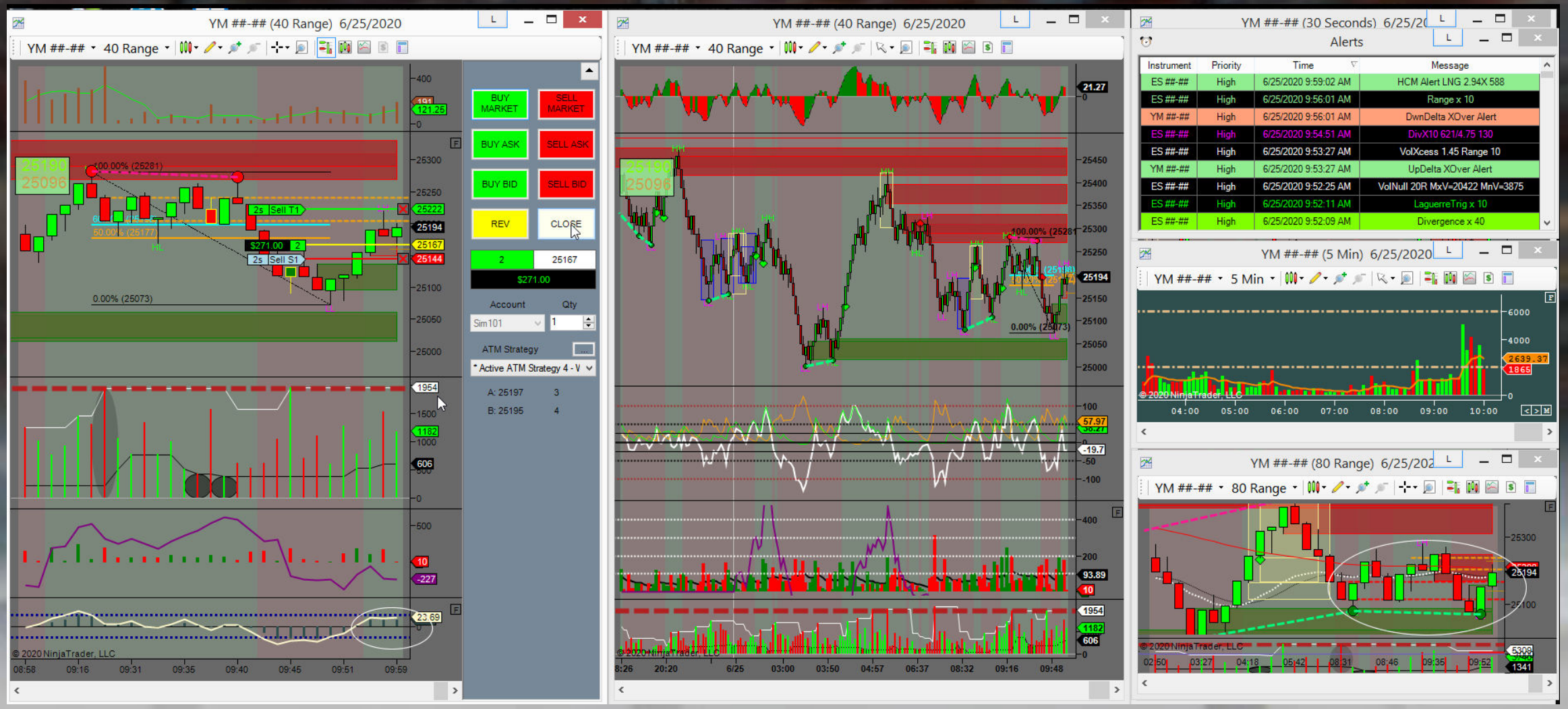
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:52:03 AM UpDelta XOver Alert
YM ##-## High 6/25/2020 9:52:02 AM HCM Alert LNG 2.36X 189
YM ##-## High 6/25/2020 9:52:01 AM Divergence x 80
ES ##-## High 6/25/2020 9:51:29 AM Divergence Canceled x 20
ES ##-## High 6/25/2020 9:50:15 AM VolNull 10R MxV=4795 MnV=971
YM ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:49:32 AM VolNull 10R MxV=4795 MnV=1691
ES ##-## High 6/25/2020 9:49:13 AM DivX20 710/16 44
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

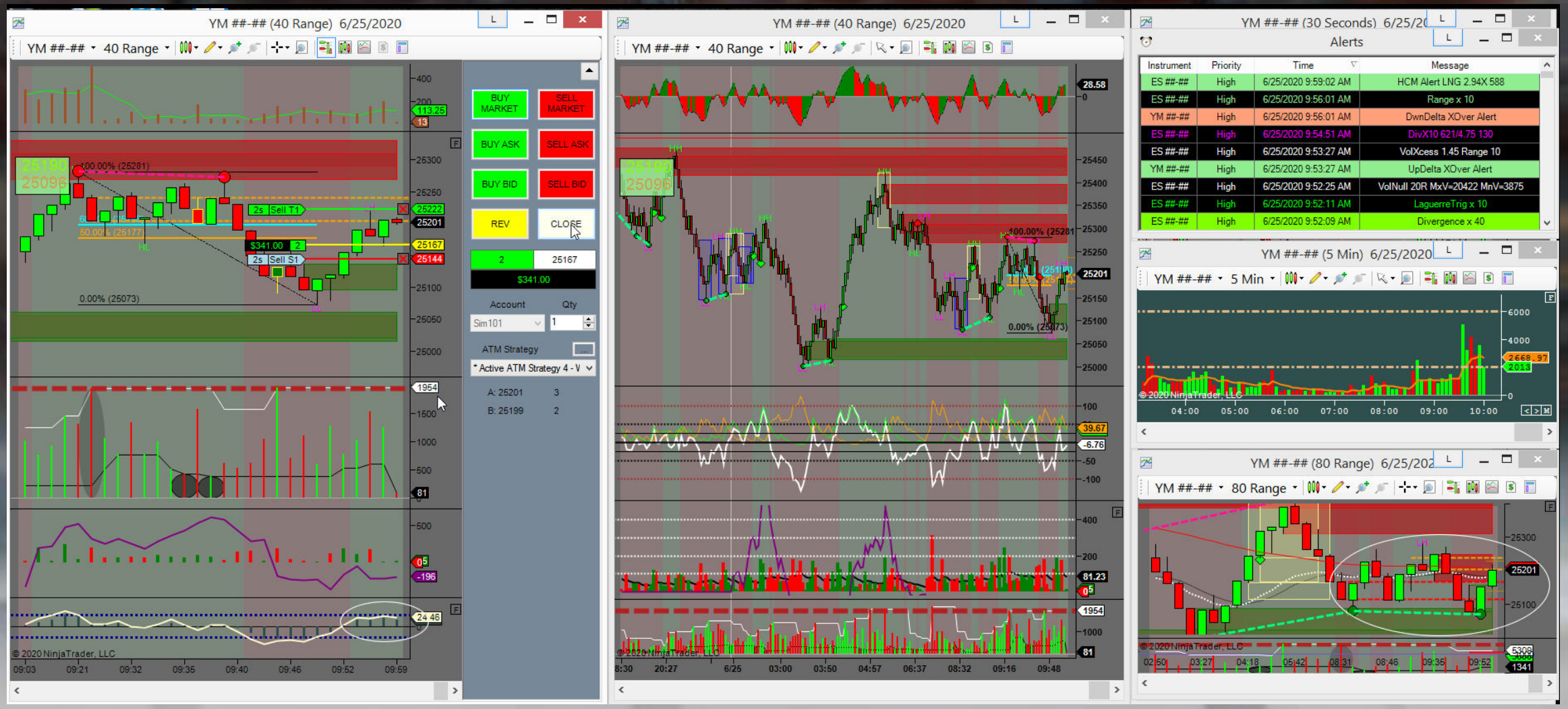

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25256
25096
REVERSE LONG
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 25170 3
B: 25168 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
asks.....
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:52:11 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 9:52:09 AM Divergence x 40
ES ##-## High 6/25/2020 9:52:03 AM UpDelta XOver Alert
YM ##-## High 6/25/2020 9:52:02 AM HCM Alert LNG 2.36X 189
YM ##-## High 6/25/2020 9:52:01 AM Divergence x 80
ES ##-## High 6/25/2020 9:51:29 AM Divergence Canceled x 20
ES ##-## High 6/25/2020 9:50:15 AM VolNull 10R MxV=4795 MnV=971
YM ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
ES ##-## High 6/25/2020 9:49:57 AM Divergence Canceled x 5
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
DIVERGENCE OFF OF SUPPORT,UP TCK BAR...

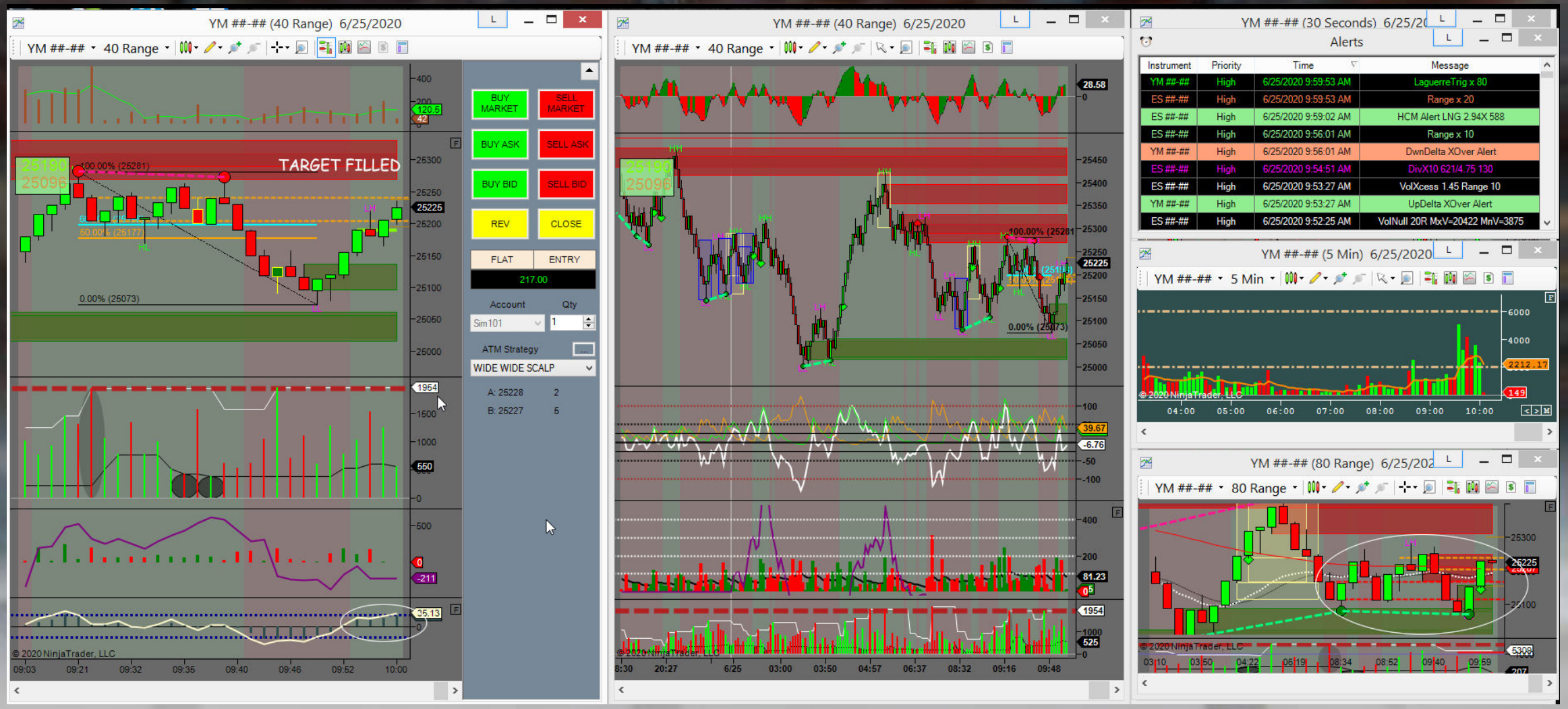

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25256
25096
100.00% (25281)
50.00% (25177)
0.00% (25073)
2s Sell T1
2s Sell S1
$281.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25167
$281.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - V
A: 25195 1
B: 25193 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/25/20
YM ##-## 30 Seconds
Effort To Fall
2s Sell T1
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

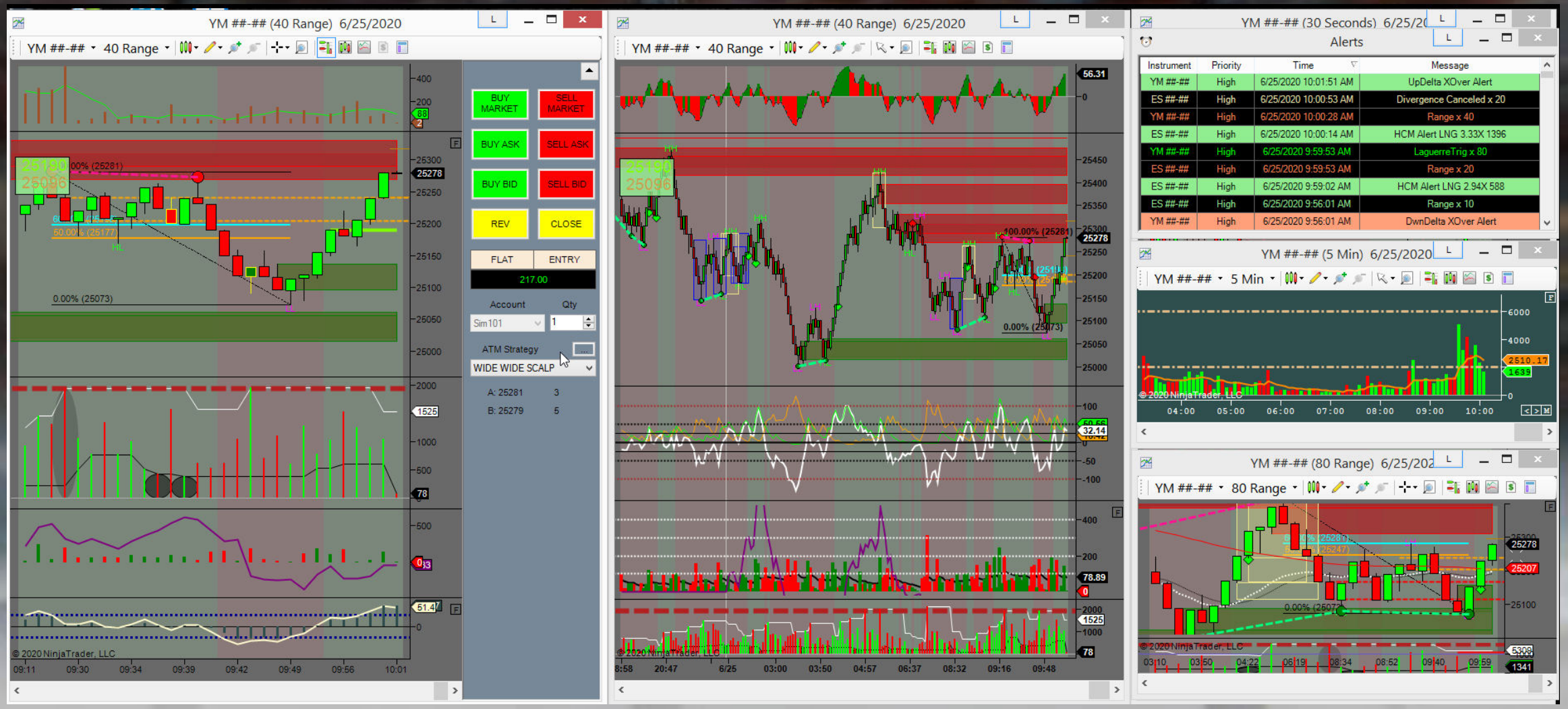

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25256
25096
100.00% (25281)
60.00% (25177)
0.00% (25073)
2s Sell T1
2s Sell S1
$511.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25167
$511.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - V
A: 25215 2
B: 25213 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/25/20
YM ##-## 30 Seconds
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

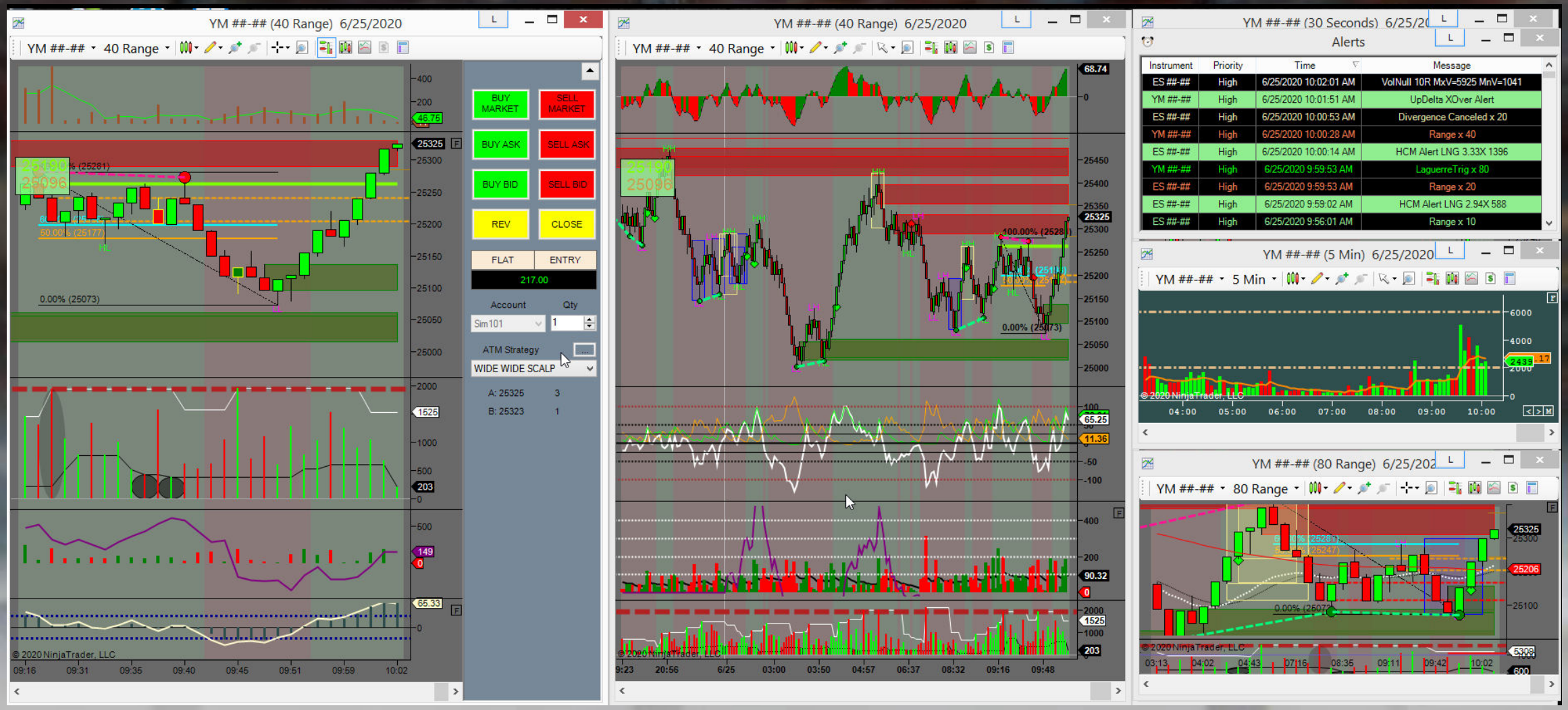

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 25169
B: 25168
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument
Priority
Time
Message
ES ##-## High 6/25/2020 9:56:01 AM Range x 10
YM ##-## High 6/25/2020 9:56:01 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:54:51 AM DivX10 621/4.75 130
ES ##-## High 6/25/2020 9:53:27 AM VolXcess 1.45 Range 10
YM ##-## High 6/25/2020 9:53:27 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:52:25 AM VolNull 20R MxV=20422 MnV=3875
ES ##-## High 6/25/2020 9:52:11 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 9:52:09 AM Divergence x 40
ES ##-## High 6/25/2020 9:52:03 AM UpDelta XOver Alert
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

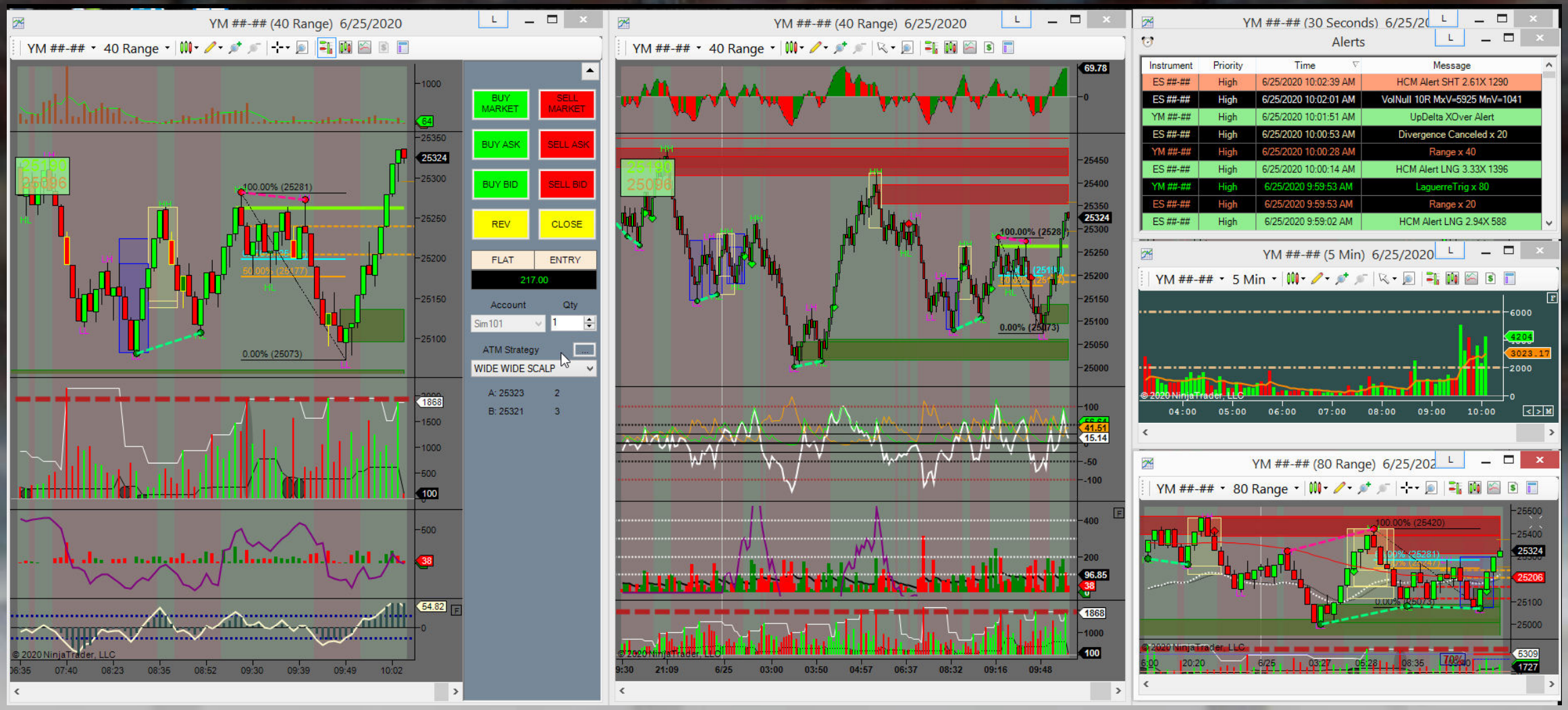

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25167
$271.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - V
A: 25197 3
B: 25195 4
2s Sell T1
2s Sell S1
$271.00
100.00% (25281)
50.00% (25177)
0.00% (25073)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
100.00% (25281)
0.00% (25073)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:59:02 AM HCM Alert LNG 2.94X 588
ES ##-## High 6/25/2020 9:56:01 AM Range x 10
YM ##-## High 6/25/2020 9:56:01 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:54:51 AM DivX10 621/4.75 130
ES ##-## High 6/25/2020 9:53:27 AM VolXcess 1.45 Range 10
YM ##-## High 6/25/2020 9:53:27 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:52:25 AM VolNull 20R MxV=20422 MnV=3875
ES ##-## High 6/25/2020 9:52:11 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 9:52:09 AM Divergence x 40
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

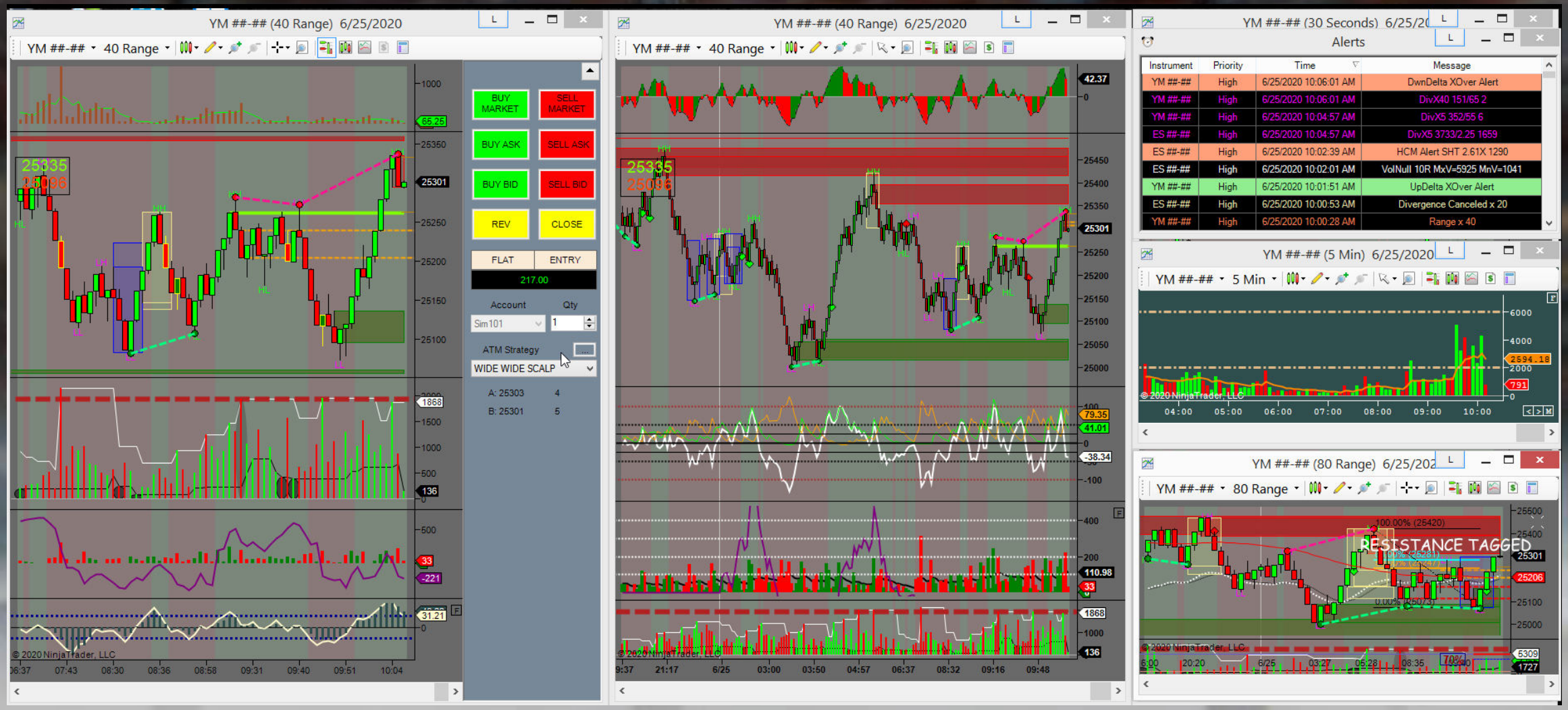

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
25167
$341.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - V
A: 25201 3
B: 25199 2
2s Sell T1
2s Sell S1
$341.00
100.00% (25281)
50.00% (25177)
0.00% (25073)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 9:59:02 AM HCM Alert LNG 2.94X 588
ES ##-## High 6/25/2020 9:56:01 AM Range x 10
YM ##-## High 6/25/2020 9:56:01 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:54:51 AM DivX10 621/4.75 130
ES ##-## High 6/25/2020 9:53:27 AM VolXcess 1.45 Range 10
YM ##-## High 6/25/2020 9:53:27 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:52:25 AM VolNull 20R MxV=20422 MnV=3875
ES ##-## High 6/25/2020 9:52:11 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 9:52:09 AM Divergence x 40
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
217.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 25228 2
B: 25227 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/25/2020 9:59:53 AM LaguerreTrig x 80
ES ##-## High 6/25/2020 9:59:53 AM Range x 20
ES ##-## High 6/25/2020 9:59:02 AM HCM Alert LNG 2.94X 588
ES ##-## High 6/25/2020 9:56:01 AM Range x 10
YM ##-## High 6/25/2020 9:56:01 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 9:54:51 AM DivX10 621/4.75 130
ES ##-## High 6/25/2020 9:53:27 AM VolXcess 1.45 Range 10
YM ##-## High 6/25/2020 9:53:27 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 9:52:25 AM VolNull 20R MxV=20422 MnV=3875
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
217.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25281 3
B: 25279 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/25/2020 10:01:51 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 10:00:53 AM Divergence Canceled x 20
YM ##-## High 6/25/2020 10:00:28 AM Range x 40
ES ##-## High 6/25/2020 10:00:14 AM HCM Alert LNG 3.33X 1396
YM ##-## High 6/25/2020 9:59:53 AM LaguerreTrig x 80
ES ##-## High 6/25/2020 9:59:53 AM Range x 20
ES ##-## High 6/25/2020 9:59:02 AM HCM Alert LNG 2.94X 588
ES ##-## High 6/25/2020 9:56:01 AM Range x 10
YM ##-## High 6/25/2020 9:56:01 AM DwnDelta XOver Alert
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
217.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25325 3
B: 25323 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 10:02:01 AM VolNull 10R MxV=5925 MnV=1041
YM ##-## High 6/25/2020 10:01:51 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 10:00:53 AM Divergence Canceled x 20
YM ##-## High 6/25/2020 10:00:28 AM Range x 40
ES ##-## High 6/25/2020 10:00:14 AM HCM Alert LNG 3.33X 1396
YM ##-## High 6/25/2020 9:59:53 AM LaguerreTrig x 80
ES ##-## High 6/25/2020 9:59:53 AM Range x 20
ES ##-## High 6/25/2020 9:59:02 AM HCM Alert LNG 2.94X 588
ES ##-## High 6/25/2020 9:56:01 AM Range x 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
217.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25323 2
B: 25321 3
100.00% (25281)
0.00% (25073)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
100.00% (25281)
0.00% (25073)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/25/2020 10:02:39 AM | HCM Alert SHT 2.61X 1290
ES ##-## | High | 6/25/2020 10:02:01 AM | VolNull 10R MxV=5925 MnV=1041
YM ##-## | High | 6/25/2020 10:01:51 AM | UpDelta XOver Alert
ES ##-## | High | 6/25/2020 10:00:53 AM | Divergence Canceled x 20
YM ##-## | High | 6/25/2020 10:00:28 AM | Range x 40
ES ##-## | High | 6/25/2020 10:00:14 AM | HCM Alert LNG 3.33X 1396
YM ##-## | High | 6/25/2020 9:59:53 AM | LaguerreTrig x 80
ES ##-## | High | 6/25/2020 9:59:53 AM | Range x 20
ES ##-## | High | 6/25/2020 9:59:02 AM | HCM Alert LNG 2.94X 588
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
100.00% (25420)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
217.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25303 4
B: 25301 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
YM ##-## High 6/25/2020 10:06:01 AM DwnDelta XOver Alert
YM ##-## High 6/25/2020 10:06:01 AM DivX40 151/65.2
YM ##-## High 6/25/2020 10:04:57 AM DivX5 352/55.6
ES ##-## High 6/25/2020 10:04:57 AM DivX5 3733/2.25 1659
ES ##-## High 6/25/2020 10:02:39 AM HCM Alert SHT 2.61X 1290
ES ##-## High 6/25/2020 10:02:01 AM VolNull 10R MxV=5925 MnV=1041
YM ##-## High 6/25/2020 10:01:51 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 10:00:53 AM Divergence Canceled x 20
YM ##-## High 6/25/2020 10:00:28 AM Range x 40
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
RESISTANCE TAGGED

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25448
25263
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
217.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25317 1
B: 25316 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25448
25263
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 10:43:18 AM DivX10 3490/0.75 4653
YM ##-## High 6/25/2020 10:41:15 AM UpDelta XOver Alert
ES ##-## High 6/25/2020 10:40:50 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 10:40:22 AM HCM Alert LNG 2.45X 803
ES ##-## High 6/25/2020 10:38:48 AM HCM Alert SHT 2.69X 822
ES ##-## High 6/25/2020 10:38:48 AM LaguerreTrig x 10
ES ##-## High 6/25/2020 10:36:56 AM VolNull 10R MxV=7854 MnV=1511
YM ##-## High 6/25/2020 10:36:51 AM DwnDelta XOver Alert
ES ##-## High 6/25/2020 10:32:24 AM Range x 20
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
217.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25458 2
B: 25457 1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 3:05:52 PM HCM Alert LNG 2.31X 2131
YM ##-## Medium 6/25/2020 3:05:27 PM AlertHigh
ES ##-## Medium 6/25/2020 3:05:27 PM AlertHigh
ES ##-## High 6/25/2020 3:05:25 PM Divergence Canceled x 40
YM ##-## High 6/25/2020 3:04:57 PM DivX5 236/11 21
ES ##-## High 6/25/2020 3:04:57 PM Minute x 5
ES ##-## High 6/25/2020 3:03:59 PM HCM Alert LNG 2.82X 1629
YM ##-## High 6/25/2020 3:03:26 PM HCM Alert LNG 3.01X 319
YM ##-## High 6/25/2020 3:03:26 PM Range x 40
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 25459 2
B: 25458 2
-momentum
-contracts
-flat top pennant
-breaking resistance
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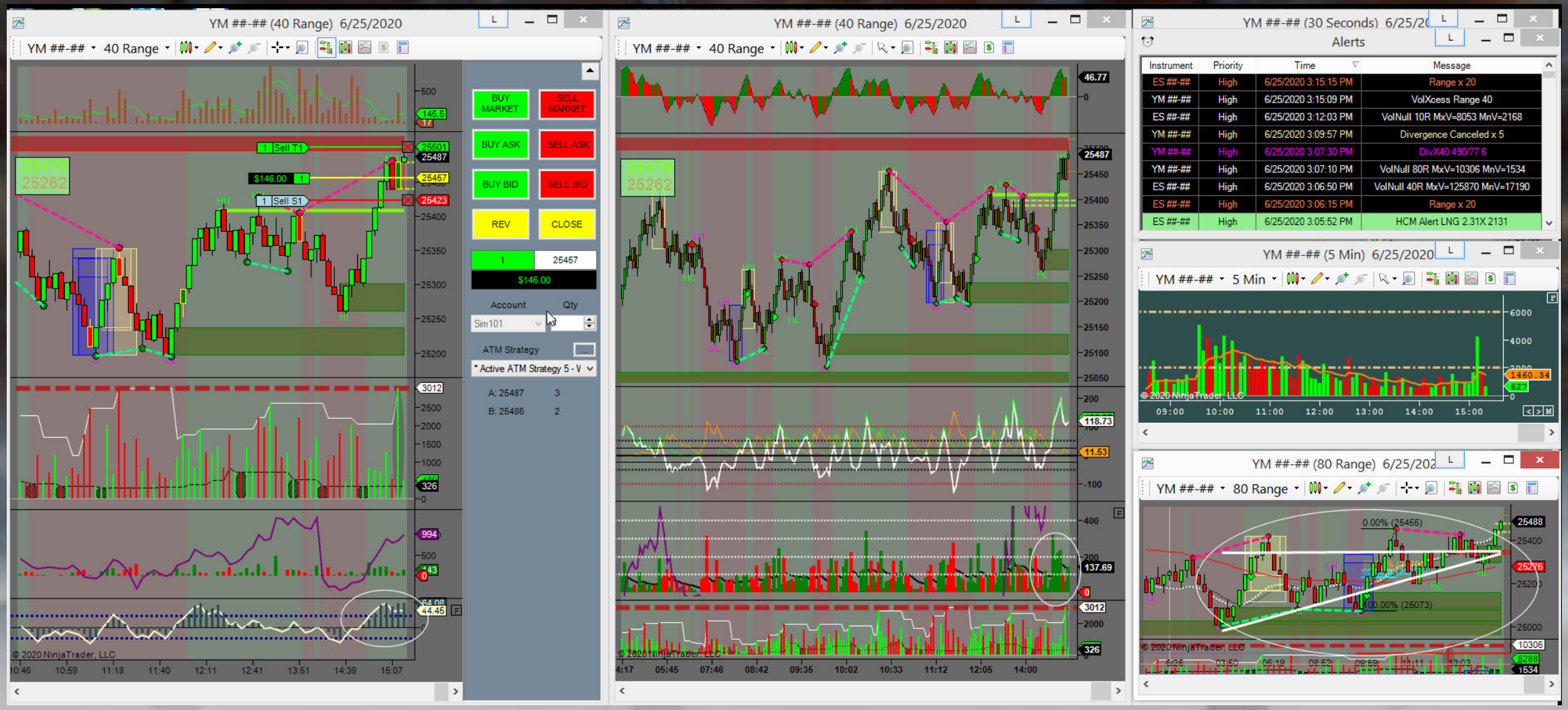
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 3:05:52 PM HCM Alert LNG 2.31X 2131
YM ##-## Medium 6/25/2020 3:05:27 PM AlertHigh
ES ##-## Medium 6/25/2020 3:05:27 PM AlertHigh
ES ##-## High 6/25/2020 3:05:25 PM Divergence Canceled x 40
YM ##-## High 6/25/2020 3:04:57 PM DivX5 236/11 21
ES ##-## High 6/25/2020 3:04:57 PM Minute x 5
ES ##-## High 6/25/2020 3:03:59 PM HCM Alert LNG 2.82X 1629
YM ##-## High 6/25/2020 3:03:26 PM HCM Alert LNG 3.01X 319
YM ##-## High 6/25/2020 3:03:26 PM Range x 40
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 25478 2
B: 25477 4
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 3:06:15 PM Range x 20
ES ##-## High 6/25/2020 3:05:52 PM HCM Alert LNG 2.31X 2131
YM ##-## Medium 6/25/2020 3:05:27 PM AlertHigh
ES ##-## Medium 6/25/2020 3:05:27 PM AlertHigh
ES ##-## High 6/25/2020 3:05:25 PM Divergence Canceled x 40
YM ##-## High 6/25/2020 3:04:57 PM DivX5 236/11 21
ES ##-## High 6/25/2020 3:04:57 PM Minute x 5
ES ##-## High 6/25/2020 3:03:59 PM HCM Alert LNG 2.82X 1629
YM ##-## High 6/25/2020 3:03:26 PM HCM Alert LNG 3.01X 319
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 25487 3
B: 25486 2
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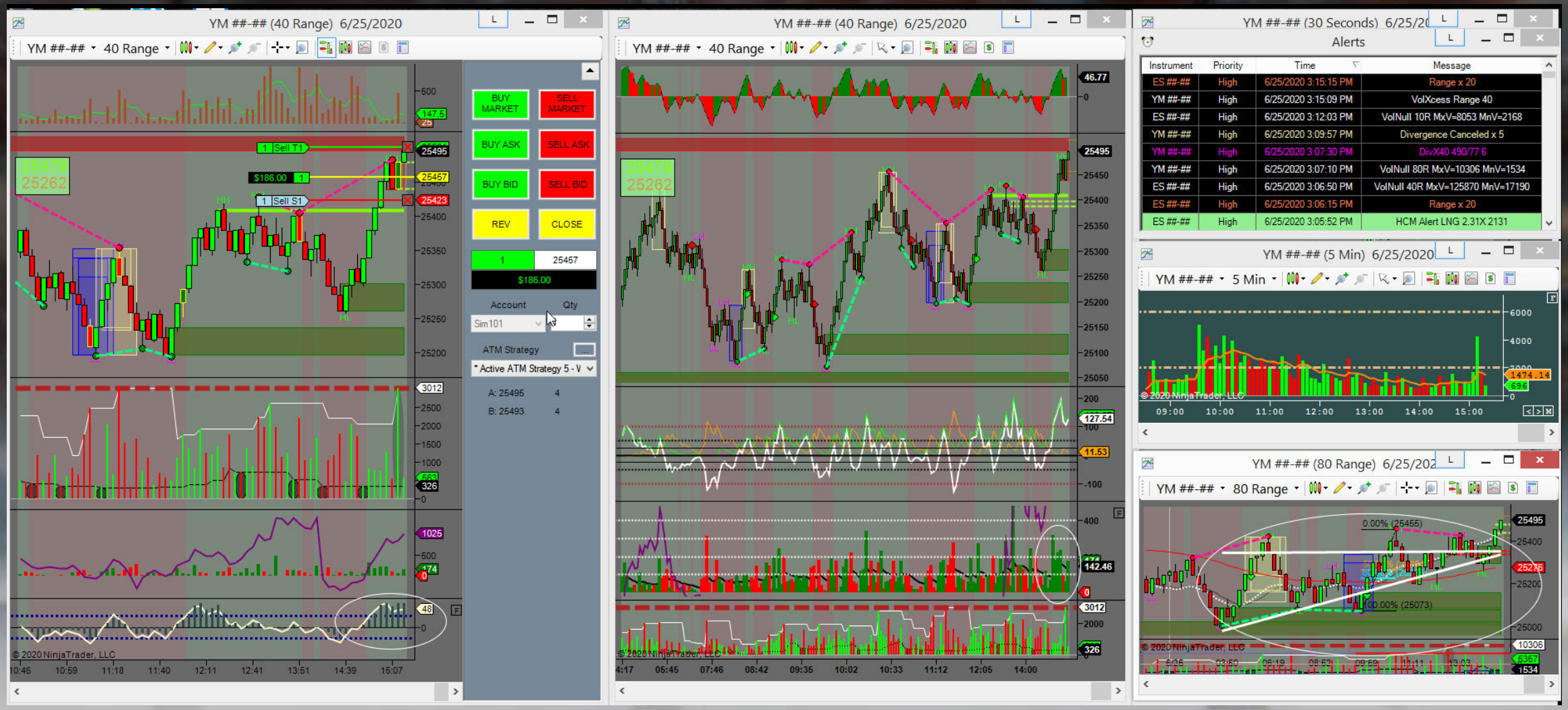
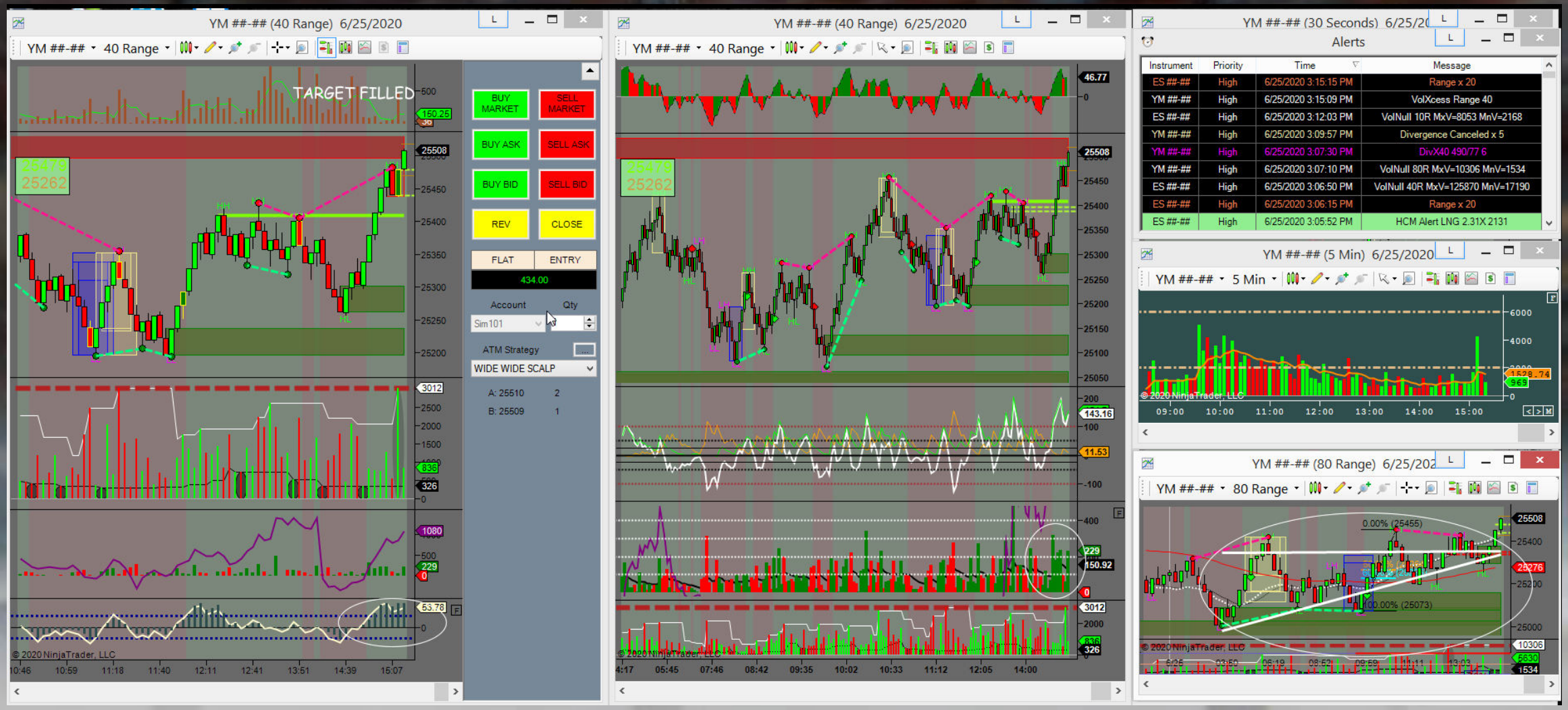
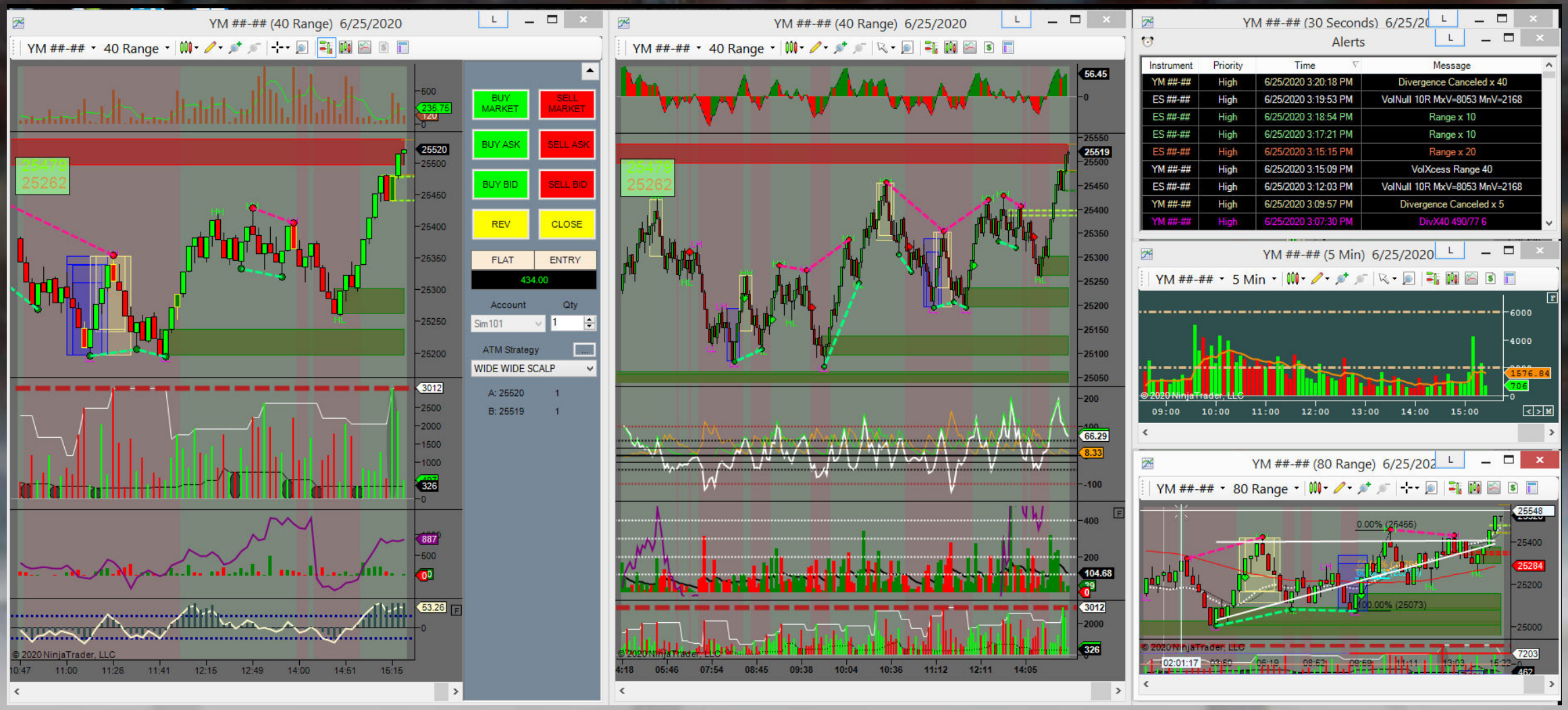
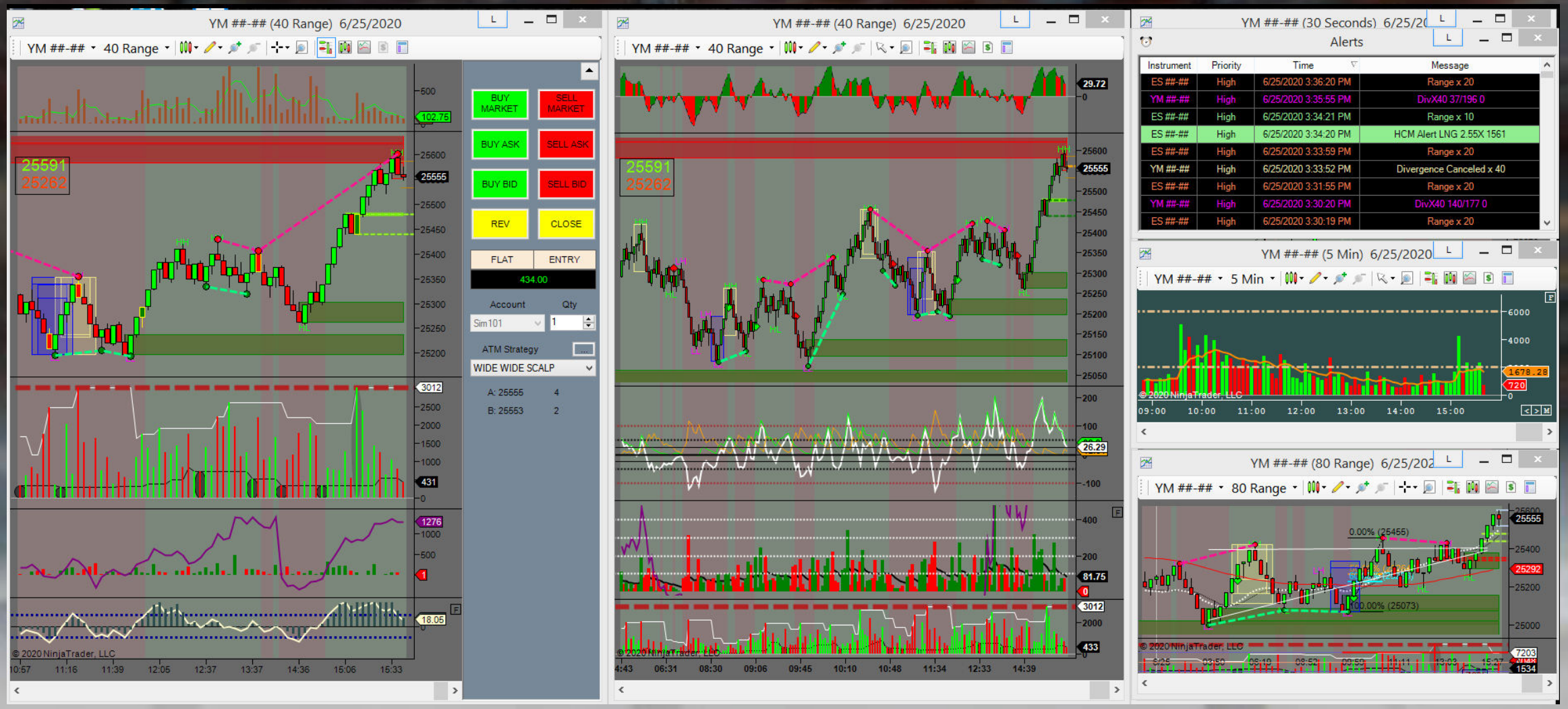
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 3:15:15 PM Range x 20
YM ##-## High 6/25/2020 3:15:09 PM VolXcess Range 40
ES ##-## High 6/25/2020 3:12:03 PM VolNull 10R MxV=8053 MnV=2168
YM ##-## High 6/25/2020 3:09:57 PM Divergence Canceled x 5
YM ##-## High 6/25/2020 3:07:30 PM DivX40 490/77 6
YM ##-## High 6/25/2020 3:07:10 PM VolNull 80R MxV=10306 MnV=1534
ES ##-## High 6/25/2020 3:06:50 PM VolNull 40R MxV=125870 MnV=17190
ES ##-## High 6/25/2020 3:06:15 PM Range x 20
ES ##-## High 6/25/2020 3:05:52 PM HCM Alert LNG 2.31X 2131
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range

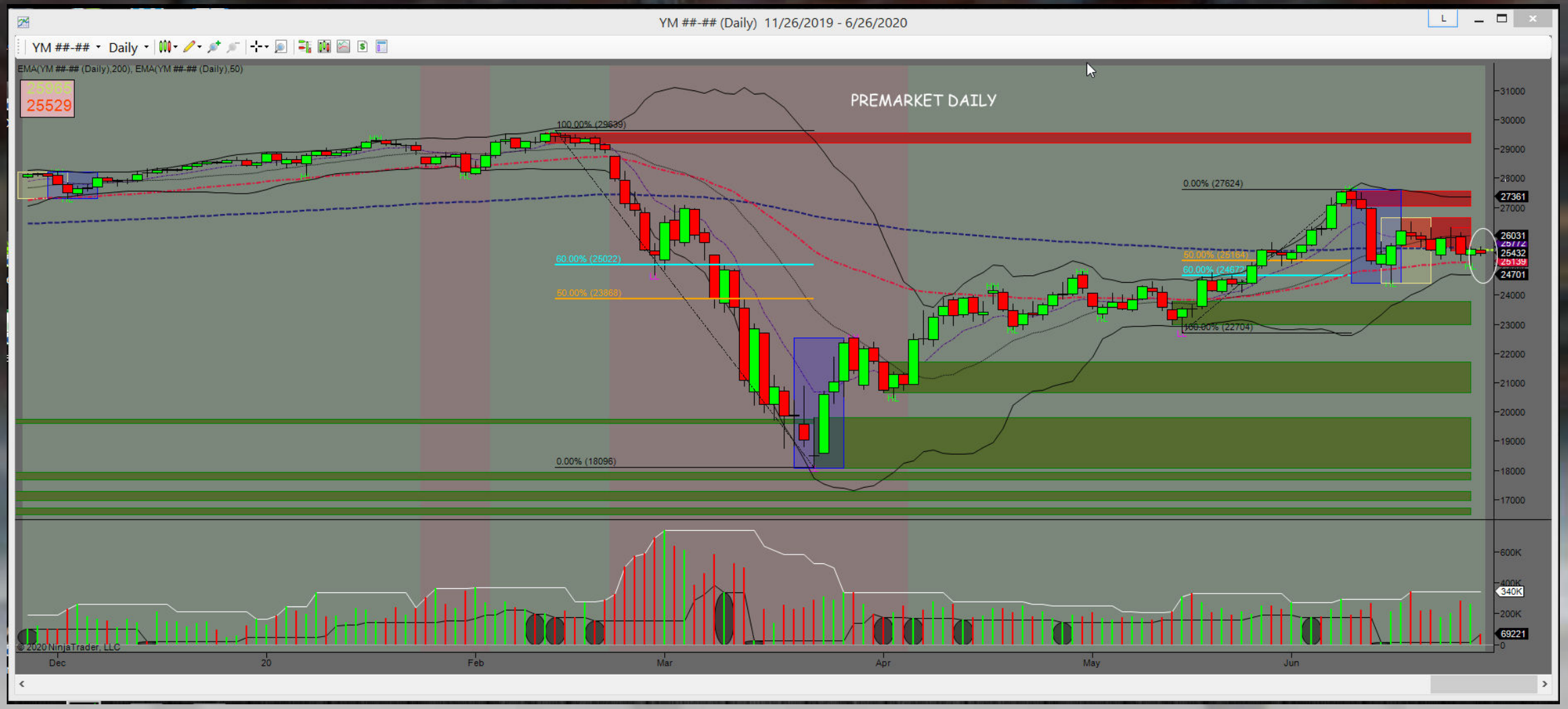

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 5 - V
A: 25495 4
B: 25493 4
Sell T1
Sell S1
$186.00
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 3:15:15 PM Range x 20
YM ##-## High 6/25/2020 3:15:09 PM VolXcess Range 40
ES ##-## High 6/25/2020 3:12:03 PM VolNull 10R MxV=8053 MnV=2168
YM ##-## High 6/25/2020 3:09:57 PM Divergence Canceled x 5
YM ##-## High 6/25/2020 3:07:30 PM DivX40 490/77 6
YM ##-## High 6/25/2020 3:07:10 PM VolNull 80R MxV=10306 MnV=1534
ES ##-## High 6/25/2020 3:06:50 PM VolNull 40R MxV=125870 MnV=17190
ES ##-## High 6/25/2020 3:06:15 PM Range x 20
ES ##-## High 6/25/2020 3:05:52 PM HCM Alert LNG 2.31X 2131
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
434.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 25510 2
B: 25509 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 3:15:15 PM Range x 20
YM ##-## High 6/25/2020 3:15:09 PM VolXcess Range 40
ES ##-## High 6/25/2020 3:12:03 PM VolNull 10R MxV=8053 MnV=2168
YM ##-## High 6/25/2020 3:09:57 PM Divergence Canceled x 5
YM ##-## High 6/25/2020 3:07:30 PM DivX40 490/77 6
YM ##-## High 6/25/2020 3:07:10 PM VolNull 80R MxV=10306 MnV=1534
ES ##-## High 6/25/2020 3:06:50 PM VolNull 40R MxV=125870 MnV=17190
ES ##-## High 6/25/2020 3:06:15 PM Range x 20
ES ##-## High 6/25/2020 3:05:52 PM HCM Alert LNG 2.31X 2131
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
434.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25520 1
B: 25519 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/25/2020 3:20:18 PM | Divergence Canceled x 40
ES ##-## | High | 6/25/2020 3:19:53 PM | VolNull 10R MxV=8053 MnV=2168
ES ##-## | High | 6/25/2020 3:18:54 PM | Range x 10
ES ##-## | High | 6/25/2020 3:17:21 PM | Range x 10
ES ##-## | High | 6/25/2020 3:15:15 PM | Range x 20
YM ##-## | High | 6/25/2020 3:15:09 PM | VolXcess Range 40
ES ##-## | High | 6/25/2020 3:12:03 PM | VolNull 10R MxV=8053 MnV=2168
YM ##-## | High | 6/25/2020 3:09:57 PM | Divergence Canceled x 5
YM ##-## | High | 6/25/2020 3:07:30 PM | DivX40 490/77 6
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
0.00% (25455)
100.00% (25073)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25591
25262
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
434.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25555 4
B: 25553 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
25591
25262
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/25/2020 3:36:20 PM Range x 20
YM ##-## High 6/25/2020 3:35:55 PM DivX40 37/196 0
ES ##-## High 6/25/2020 3:34:21 PM Range x 10
ES ##-## High 6/25/2020 3:34:20 PM HCM Alert LNG 2.55X 1561
ES ##-## High 6/25/2020 3:33:59 PM Range x 20
YM ##-## High 6/25/2020 3:33:52 PM Divergence Canceled x 40
ES ##-## High 6/25/2020 3:31:55 PM Range x 20
YM ##-## High 6/25/2020 3:30:20 PM DivX40 140/177 0
ES ##-## High 6/25/2020 3:30:19 PM Range x 20
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range
0.00% (25455)
0.00% (25073)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/25/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
434.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25610 1
B: 25608 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/25/2020
YM ##-## (30 Seconds) 6/25/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/25/2020 4:00:10 PM | VolXcess Range 10
ES ##-## | Medium | 6/25/2020 4:00:01 PM | AlertHigh
ES ##-## | High | 6/25/2020 4:00:01 PM | HCM Alert SHT 2.63X 2315
YM ##-## | Medium | 6/25/2020 3:59:57 PM | AlertHigh
YM ##-## | High | 6/25/2020 3:59:56 PM | Divergence Canceled x 40
ES ##-## | High | 6/25/2020 3:59:40 PM | HCM Alert LNG 2.6X 3200
YM ##-## | High | 6/25/2020 3:59:30 PM | HCM Alert LNG 2.58X 258
YM ##-## | High | 6/25/2020 3:57:55 PM | DivX40 33/22 1
ES ##-## | High | 6/25/2020 3:57:55 PM | VolXcess 1.45 Range 10
YM ##-## (5 Min) 6/25/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/25/202
YM ##-## 80 Range


YM ##-## (Daily) 11/26/2019 - 6/26/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
25529
PREMARKET DAILY
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
0.00% (27624)
50.00% (25164)
60.00% (24672)
100.00% (22704)
27361
26031
25432
25139
24701
69221
340K
© 2020 NinjaTrader, LLC
Dec
20
Feb
Mar
Apr
May
Jun

YM ##-## (80 Range) 6/26/2020
YM ##-## 80 Range
SUN
MON
TUES
WED
THUR
FRI
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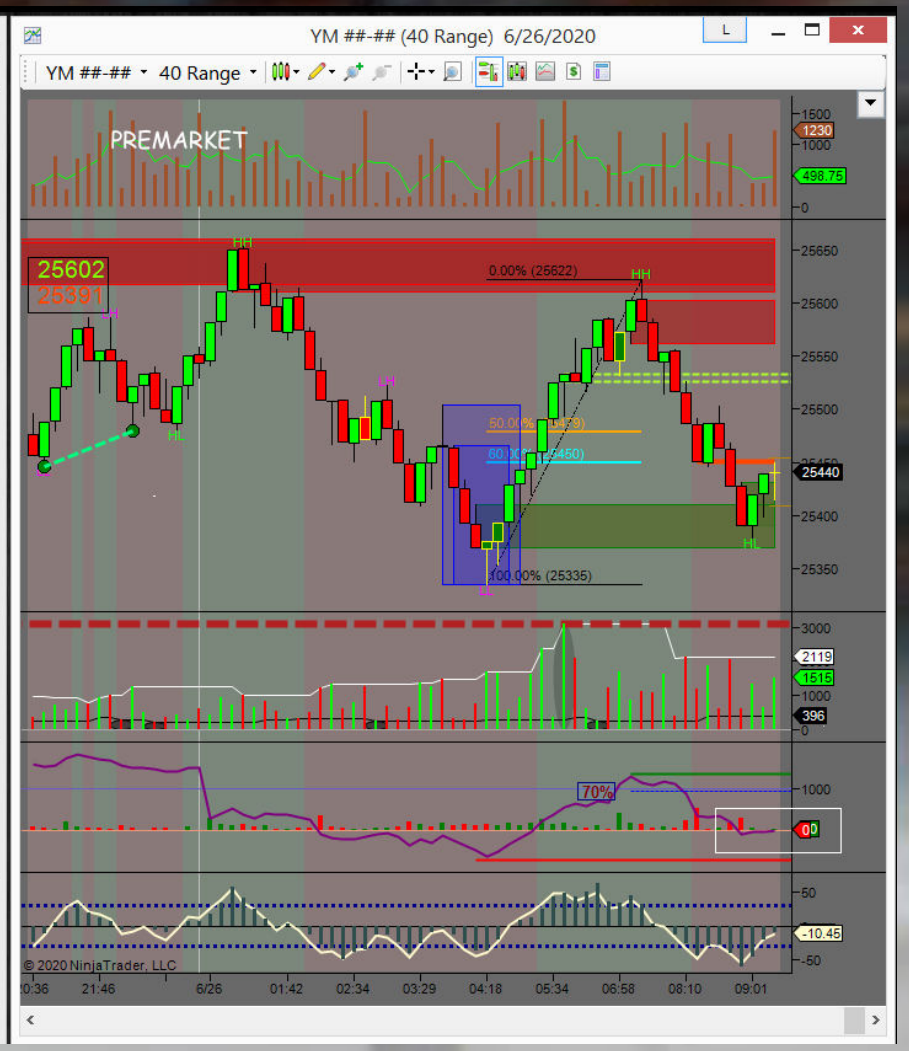
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
PREMARKET
25602
25391
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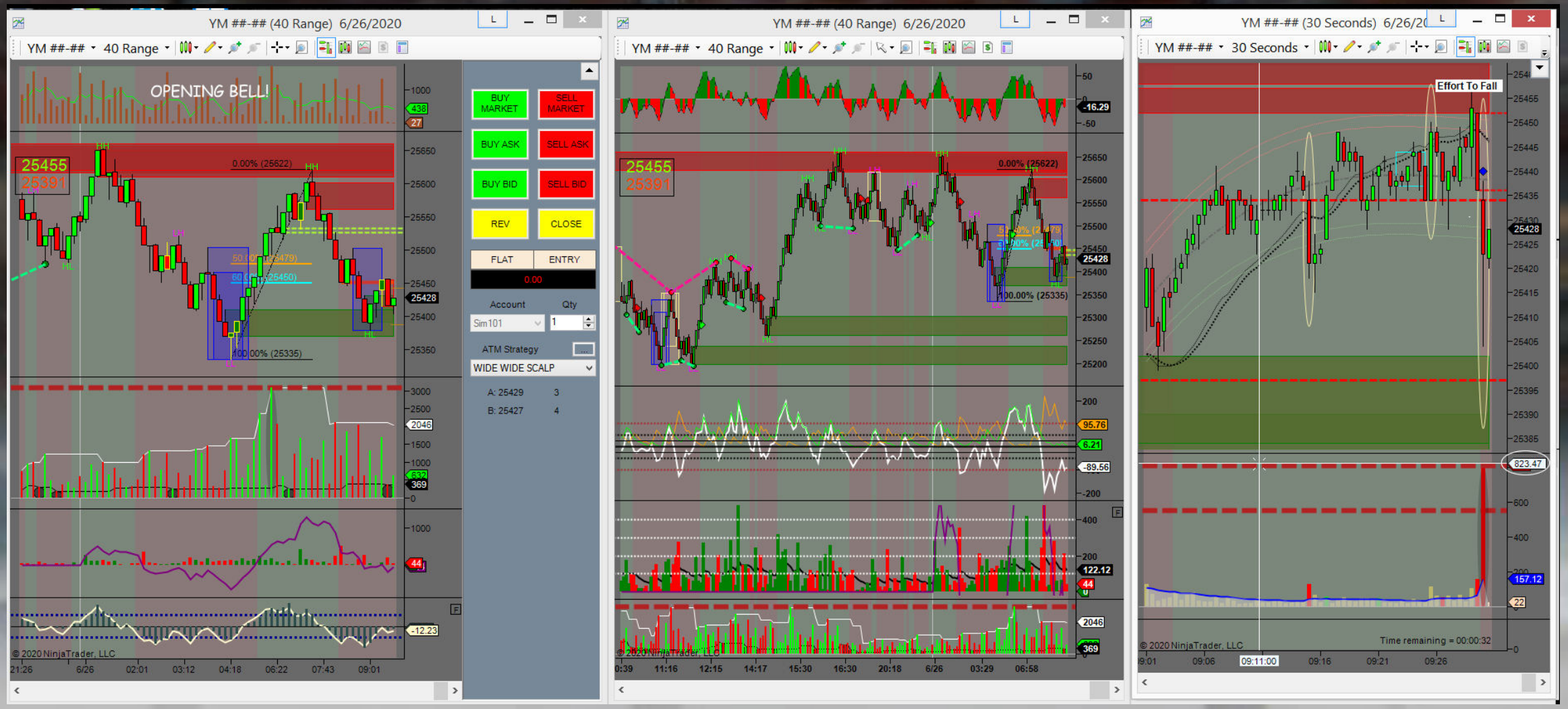
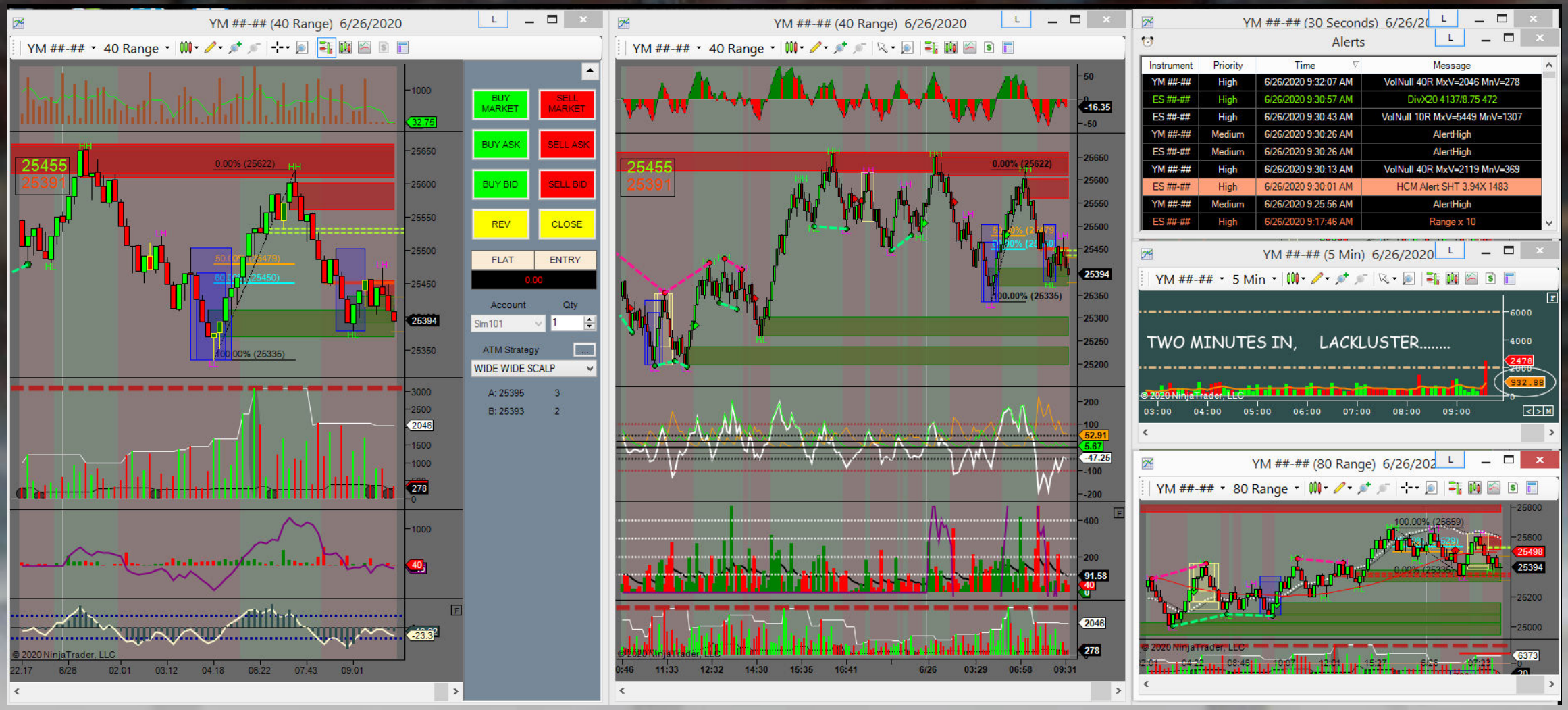

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
OPENING BELL!
25455
25391
0.00% (25622)
100.00% (25335)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25429 3
B: 25427 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 6/26/20
YM ##-## 30 Seconds
Effort To Fall
Time remaining = 00:00:32


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25455
25391
0.00% (25622)
100.00% (25335)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25395 3
B: 25393 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/26/2020 9:32:07 AM | VolNull 40R MxV=2046 MnV=278
ES ##-## | High | 6/26/2020 9:30:57 AM | DivX20 4137/8.75 472
ES ##-## | High | 6/26/2020 9:30:43 AM | VolNull 10R MxV=5449 MnV=1307
YM ##-## | Medium | 6/26/2020 9:30:26 AM | AlertHigh
ES ##-## | Medium | 6/26/2020 9:30:26 AM | AlertHigh
YM ##-## | High | 6/26/2020 9:30:13 AM | VolNull 40R MxV=2119 MnV=369
ES ##-## | High | 6/26/2020 9:30:01 AM | HCM Alert SHT 3.94X 1483
YM ##-## | Medium | 6/26/2020 9:25:56 AM | AlertHigh
ES ##-## | High | 6/26/2020 9:17:46 AM | Range x 10
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
TWO MINUTES IN, LACKLUSTER.....
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
100.00% (25659)
0.00% (25335)

YM ##-## (40 Range) 6/26/2020

YM ##-## 40 Range

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

Account: Sim101
Qty: 1

ATM Strategy
WIDE WIDE SCALP

A: 25400 3
B: 25398 2

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YM ##-## (40 Range) 6/26/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/26/20

Alerts

Instrument	Priority	Time	Message
YM ##-##	High	6/26/2020 9:35:34 AM	Range x 40
ES ##-##	High	6/26/2020 9:35:12 AM	Divergence Canceled x 20
YM ##-##	High	6/26/2020 9:34:53 AM	Divergence Canceled x 40
ES ##-##	High	6/26/2020 9:34:39 AM	VolNull 10R MxV=4812 MnV=1219
YM ##-##	High	6/26/2020 9:33:26 AM	VolNull 80R MxV=6373 MnV=1254
YM ##-##	High	6/26/2020 9:33:13 AM	DivX40 100/3 33
ES ##-##	High	6/26/2020 9:33:10 AM	Range x 10
YM ##-##	High	6/26/2020 9:32:07 AM	VolNull 40R MxV=2046 MnV=278
ES ##-##	High	6/26/2020 9:30:57 AM	DivX20 4137/8.75 472

YM ##-## (5 Min) 6/26/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/26/202

YM ##-## 80 Range

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YM ##-## (40 Range) 6/26/2020

YM ##-## 40 Range

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

Account: Sim101 | Qty: 1

ATM Strategy: * Active ATM Strategy 1 - S

A: 25334 2
B: 25332 2

1 Sell STP

-contract spurt
-price action slow
grind down

RISKY

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YM ##-## (40 Range) 6/26/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/26/20

Alerts

Instrument	Priority	Time	Message
YM ##-##	High	6/26/2020 9:43:00 AM	HCM Alert SHT 3.27X 287
ES ##-##	High	6/26/2020 9:42:35 AM	Range x 10
ES ##-##	High	6/26/2020 9:42:00 AM	HCM Alert LNG 2.88X 1222
ES ##-##	High	6/26/2020 9:41:21 AM	Range x 10
ES ##-##	High	6/26/2020 9:41:03 AM	Range x 10
ES ##-##	High	6/26/2020 9:40:28 AM	Range x 10
YM ##-##	High	6/26/2020 9:40:26 AM	VolNull 80R MxV=6373 MnV=858
ES ##-##	High	6/26/2020 9:40:19 AM	VolNull 10R MxV=3733 MnV=901
ES ##-##	High	6/26/2020 9:40:18 AM	LaguerreTrig x 40

YM ##-## (5 Min) 6/26/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/26/202

YM ##-## 80 Range

(still have support to break thru)

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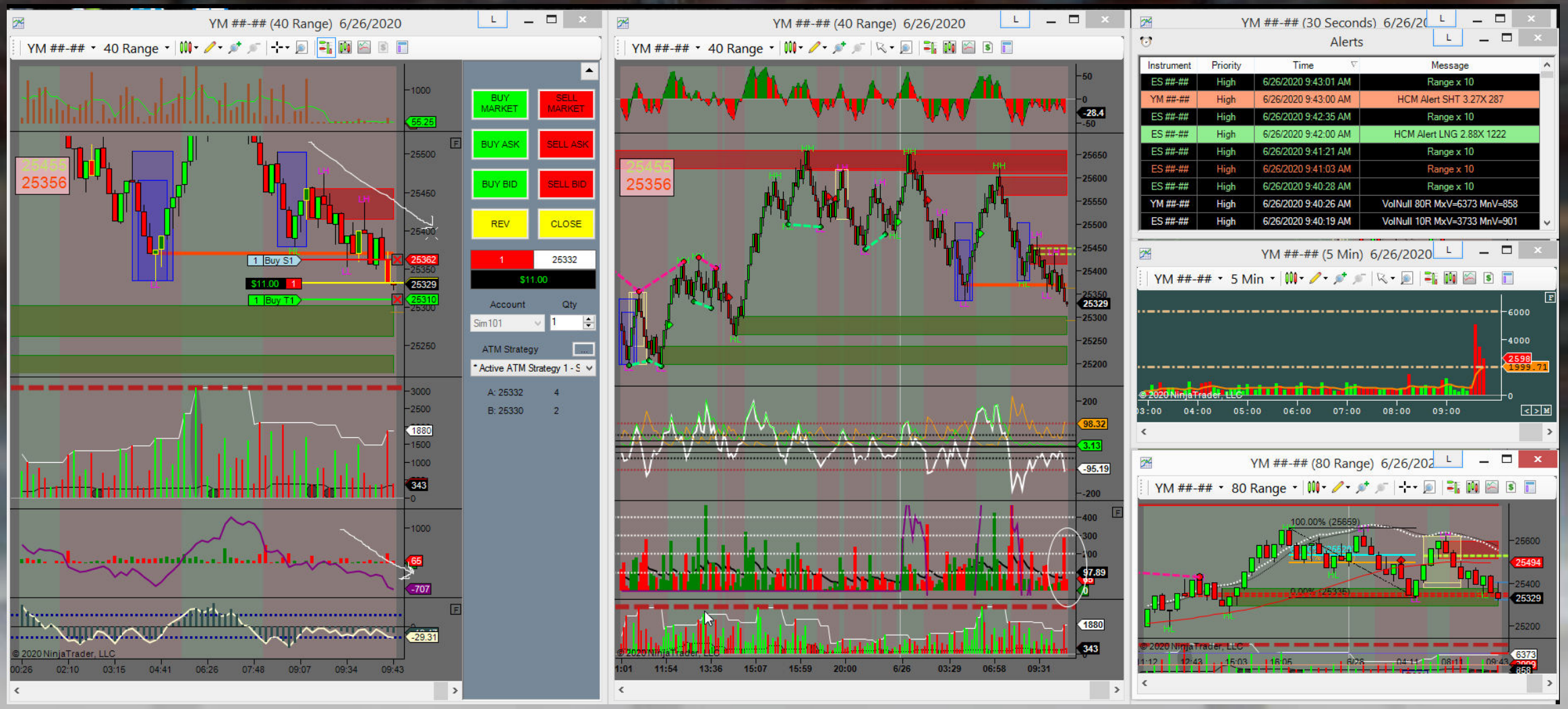
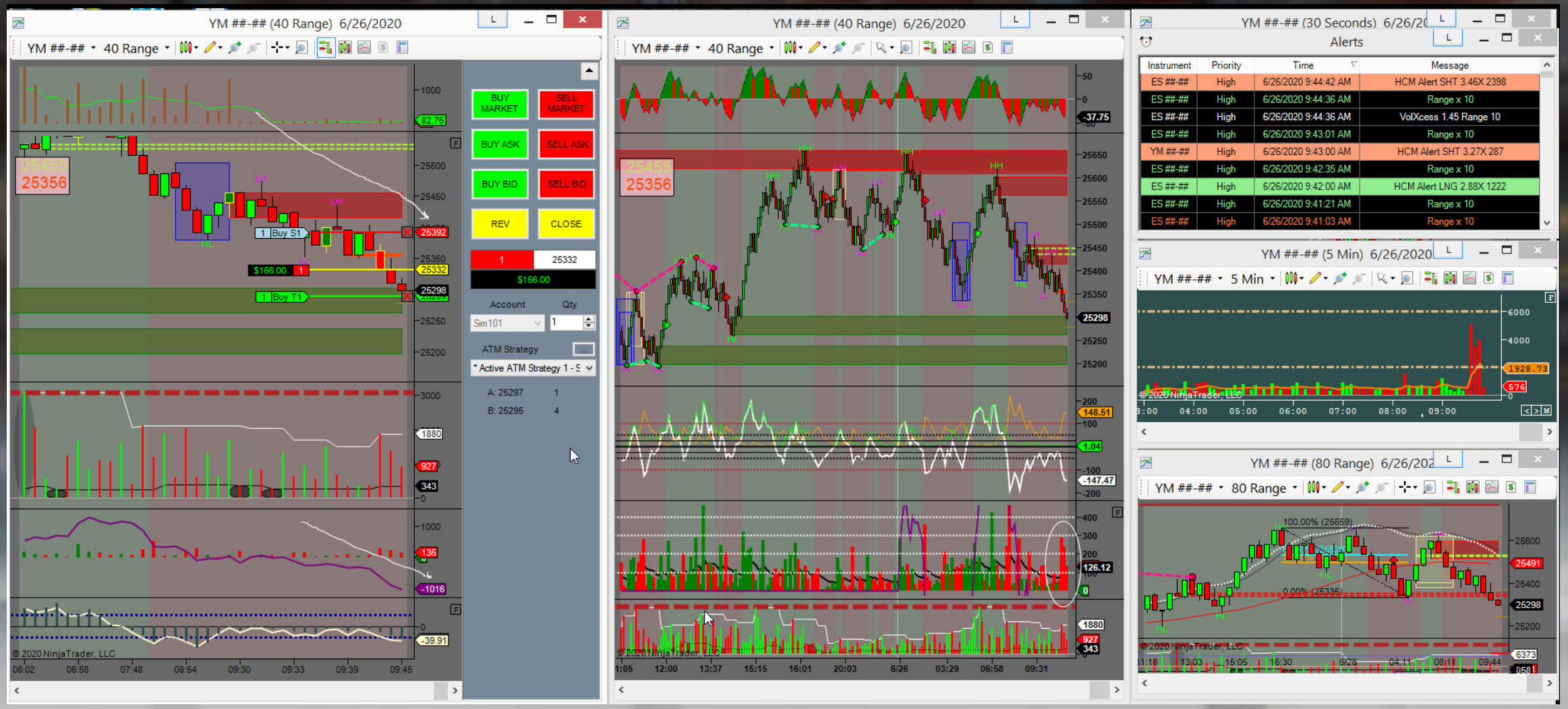
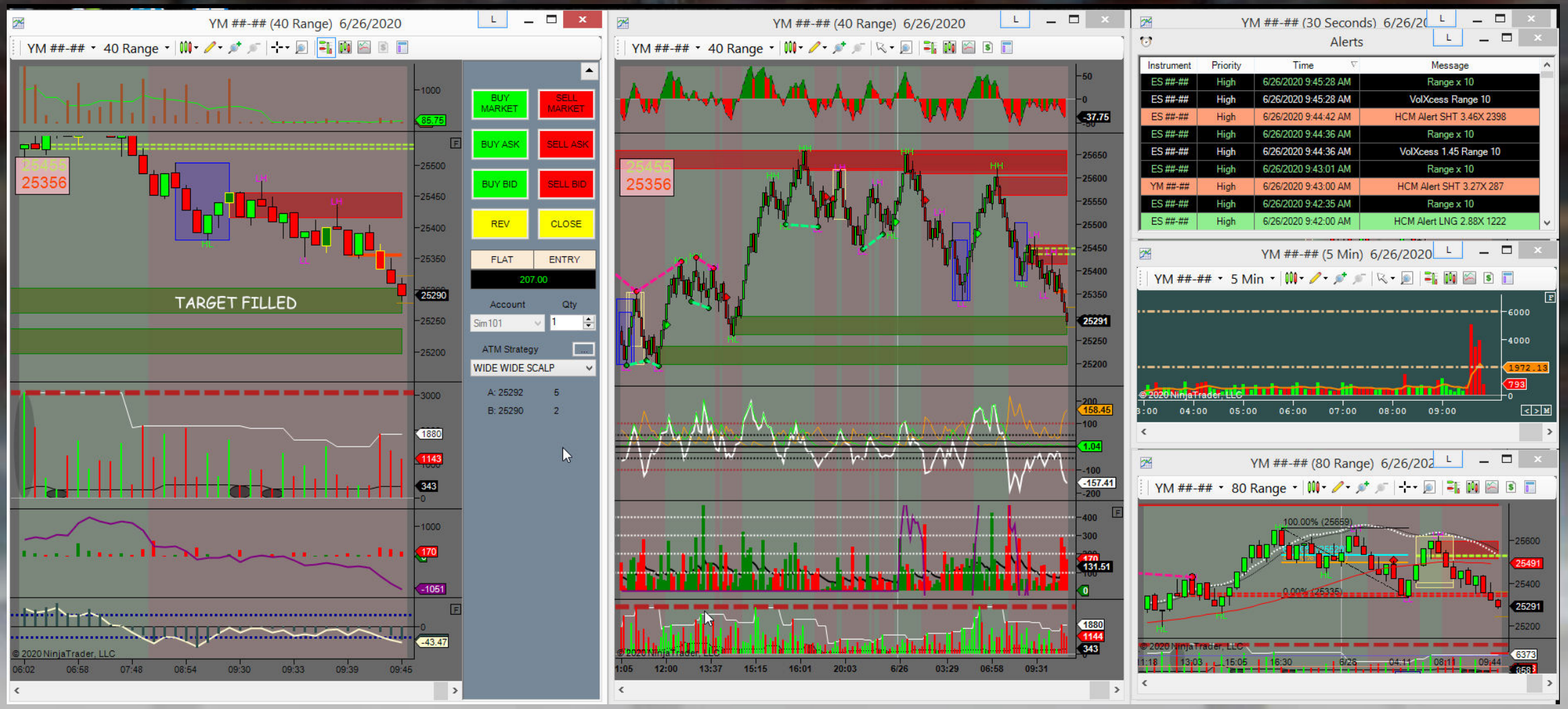

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
Active ATM Strategy 1 - S
A: 25332 4
B: 25330 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 9:43:01 AM Range x 10
YM ##-## High 6/26/2020 9:43:00 AM HCM Alert SHT 3.27X 287
ES ##-## High 6/26/2020 9:42:35 AM Range x 10
ES ##-## High 6/26/2020 9:42:00 AM HCM Alert LNG 2.88X 1222
ES ##-## High 6/26/2020 9:41:21 AM Range x 10
ES ##-## High 6/26/2020 9:41:03 AM Range x 10
ES ##-## High 6/26/2020 9:40:28 AM Range x 10
YM ##-## High 6/26/2020 9:40:26 AM VolNull 80R MxV=6373 MnV=858
ES ##-## High 6/26/2020 9:40:19 AM VolNull 10R MxV=3733 MnV=901
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 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: 25297 1
B: 25295 4
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 9:44:42 AM HCM Alert SHT 3.46X 2398
ES ##-## High 6/26/2020 9:44:36 AM Range x 10
ES ##-## High 6/26/2020 9:44:36 AM VolXcess 1.45 Range 10
ES ##-## High 6/26/2020 9:43:01 AM Range x 10
YM ##-## High 6/26/2020 9:43:00 AM HCM Alert SHT 3.27X 287
ES ##-## High 6/26/2020 9:42:35 AM Range x 10
ES ##-## High 6/26/2020 9:42:00 AM HCM Alert LNG 2.88X 1222
ES ##-## High 6/26/2020 9:41:21 AM Range x 10
ES ##-## High 6/26/2020 9:41:03 AM Range x 10
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25356
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25292 5
B: 25290 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25356
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 9:45:28 AM Range x 10
ES ##-## High 6/26/2020 9:45:28 AM VolXcess Range 10
ES ##-## High 6/26/2020 9:44:42 AM HCM Alert SHT 3.46X 2398
ES ##-## High 6/26/2020 9:44:36 AM Range x 10
ES ##-## High 6/26/2020 9:44:36 AM VolXcess 1.45 Range 10
ES ##-## High 6/26/2020 9:43:01 AM Range x 10
YM ##-## High 6/26/2020 9:43:00 AM HCM Alert SHT 3.27X 287
ES ##-## High 6/26/2020 9:42:35 AM Range x 10
ES ##-## High 6/26/2020 9:42:00 AM HCM Alert LNG 2.88X 1222
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
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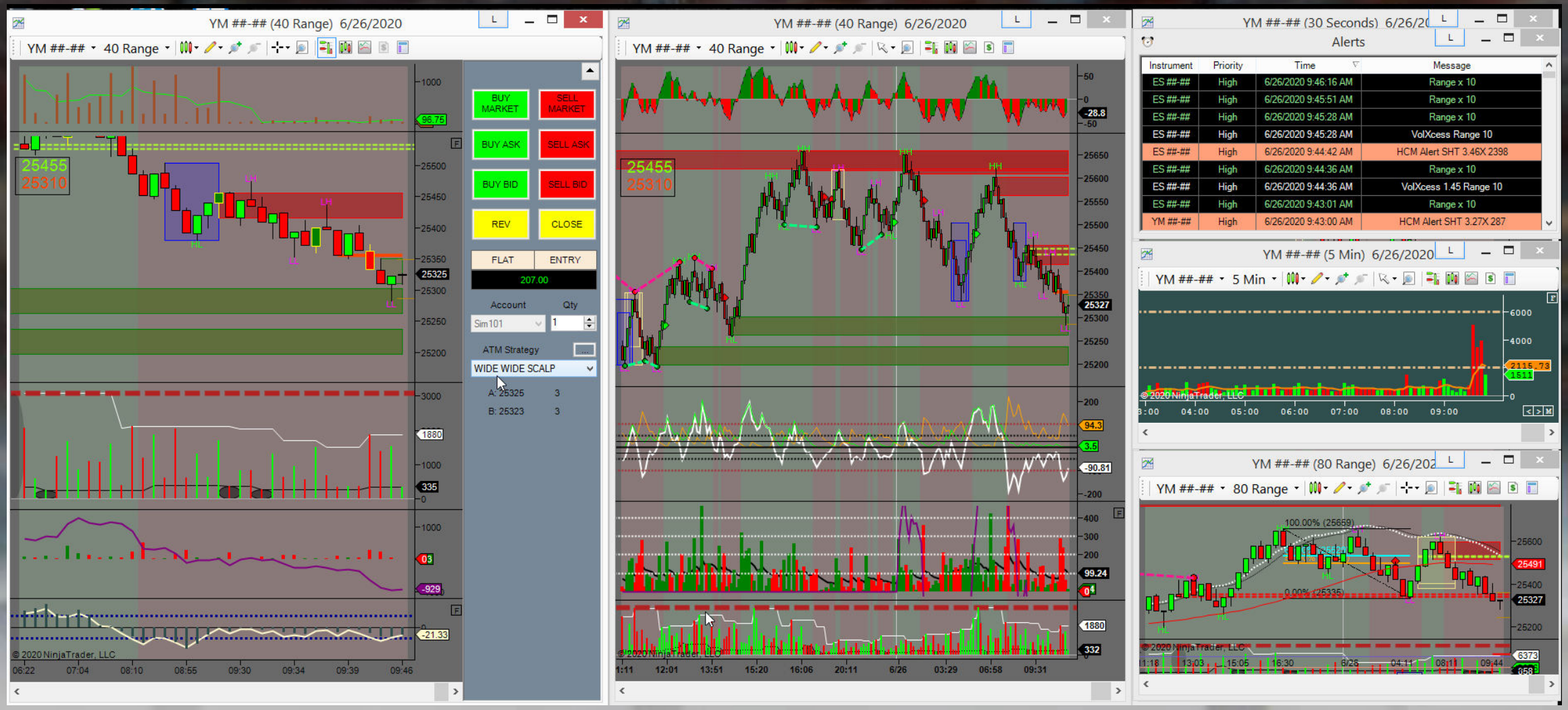
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
100.00% (25659)
0.00% (25335)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25455
25310
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 25325 3
B: 25323 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25455
25310
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 9:46:16 AM Range x 10
ES ##-## High 6/26/2020 9:45:51 AM Range x 10
ES ##-## High 6/26/2020 9:45:28 AM Range x 10
ES ##-## High 6/26/2020 9:45:28 AM VolXcess Range 10
ES ##-## High 6/26/2020 9:44:42 AM HCM Alert SHT 3.46X 2398
ES ##-## High 6/26/2020 9:44:36 AM Range x 10
ES ##-## High 6/26/2020 9:44:36 AM VolXcess 1.45 Range 10
ES ##-## High 6/26/2020 9:43:01 AM Range x 10
YM ##-## High 6/26/2020 9:43:00 AM HCM Alert SHT 3.27X 287
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
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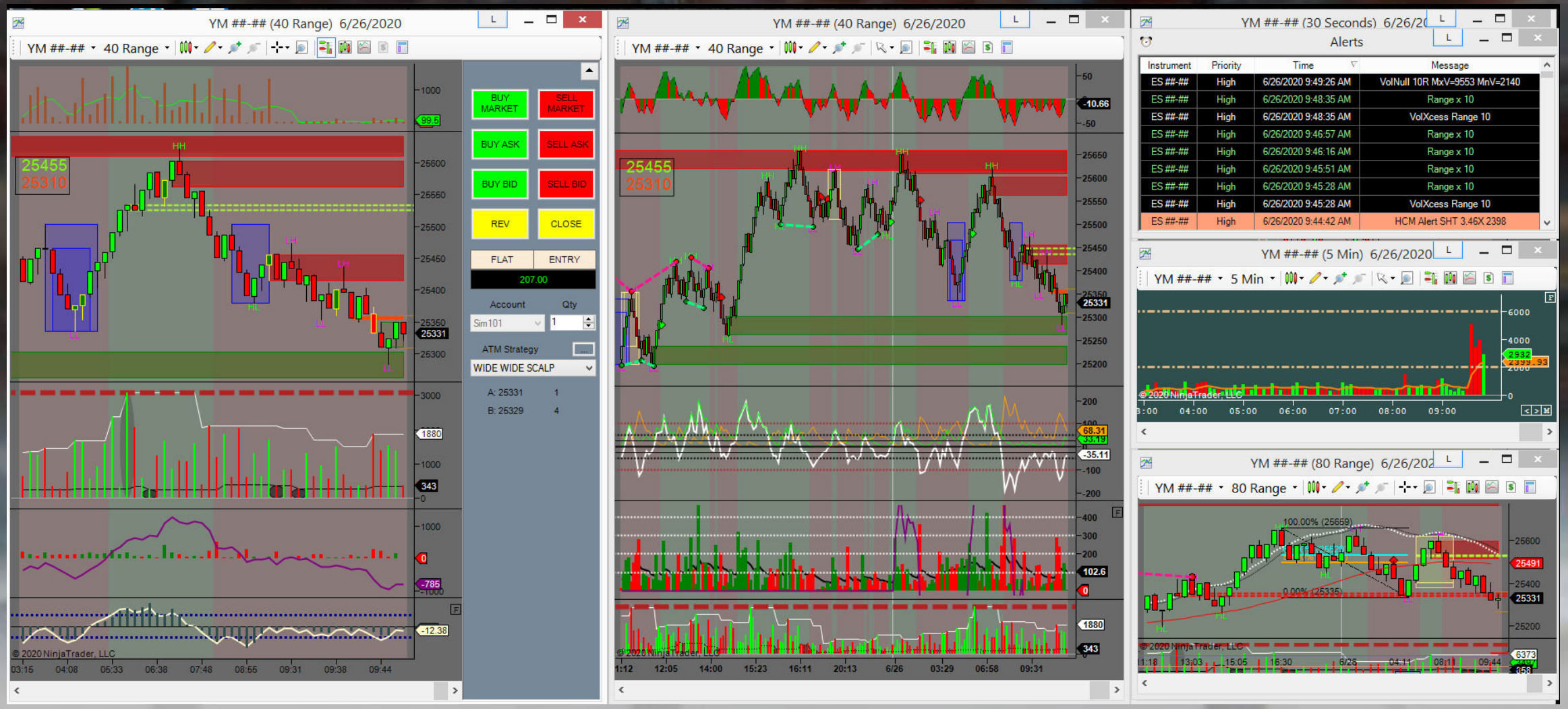
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
100.00% (25659)
0.00% (25335)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25455
25310
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25331 1
B: 25329 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25455
25310
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 9:49:26 AM VolNull 10R MxV=9553 MnV=2140
ES ##-## High 6/26/2020 9:48:35 AM Range x 10
ES ##-## High 6/26/2020 9:48:35 AM VolXcess Range 10
ES ##-## High 6/26/2020 9:46:57 AM Range x 10
ES ##-## High 6/26/2020 9:46:16 AM Range x 10
ES ##-## High 6/26/2020 9:45:51 AM Range x 10
ES ##-## High 6/26/2020 9:45:28 AM Range x 10
ES ##-## High 6/26/2020 9:45:28 AM VolXcess Range 10
ES ##-## High 6/26/2020 9:44:42 AM HCM Alert SHT 3.46X 2398
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
100.00% (25659)
0.00% (25335)
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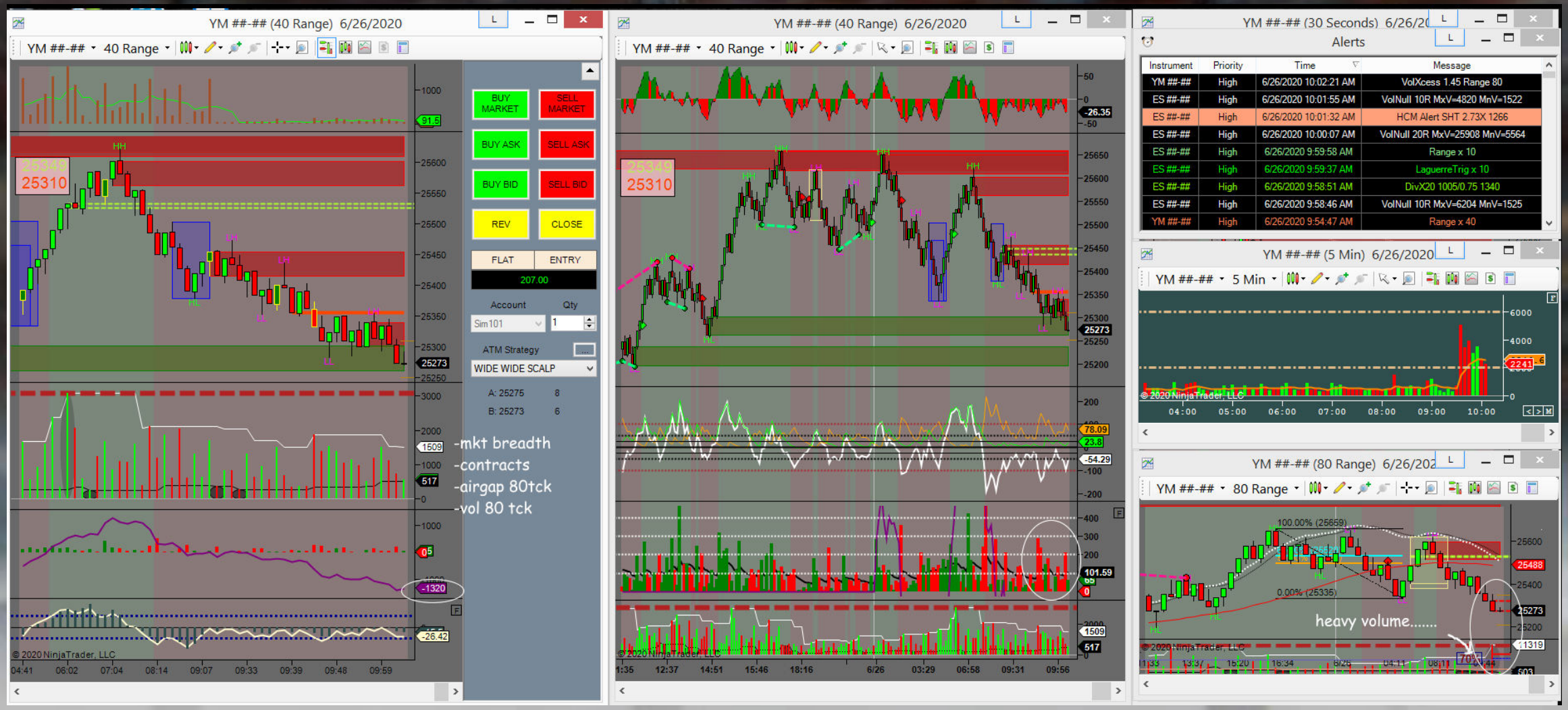
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25275 8
B: 25273 6
-mkt breadth
-contracts
-airgap 80tck
-vol 80 tck
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YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 6/26/2020 10:02:21 AM | VolXcess 1.45 Range 80
ES ##-## | High | 6/26/2020 10:01:55 AM | VolNull 10R MxV=4820 MnV=1522
ES ##-## | High | 6/26/2020 10:01:32 AM | HCM Alert SHT 2.73X 1266
ES ##-## | High | 6/26/2020 10:00:07 AM | VolNull 20R MxV=25908 MnV=5564
ES ##-## | High | 6/26/2020 9:59:58 AM | Range x 10
ES ##-## | High | 6/26/2020 9:59:37 AM | LaguerreTrig x 10
ES ##-## | High | 6/26/2020 9:58:51 AM | DivX20 1005/0.75 1340
ES ##-## | High | 6/26/2020 9:58:46 AM | VolNull 10R MxV=6204 MnV=1525
YM ##-## | High | 6/26/2020 9:54:47 AM | Range x 40
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
100.00% (25659)
0.00% (25335)
heavy volume.....

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 25267 6
B: 25265 2
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YM ##-## (40 Range) 6/26/2020
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
ES ##-## High 6/26/2020 9:59:58 AM Range x 10
ES ##-## High 6/26/2020 9:59:37 AM LaguerreTrig x 10
ES ##-## High 6/26/2020 9:58:51 AM DivX20 1005/0.75 1340
ES ##-## High 6/26/2020 9:58:46 AM VolNull 10R MxV=6204 MnV=1525
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
100.00% (25659)
0.00% (25335)

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25246 1
B: 25244 5
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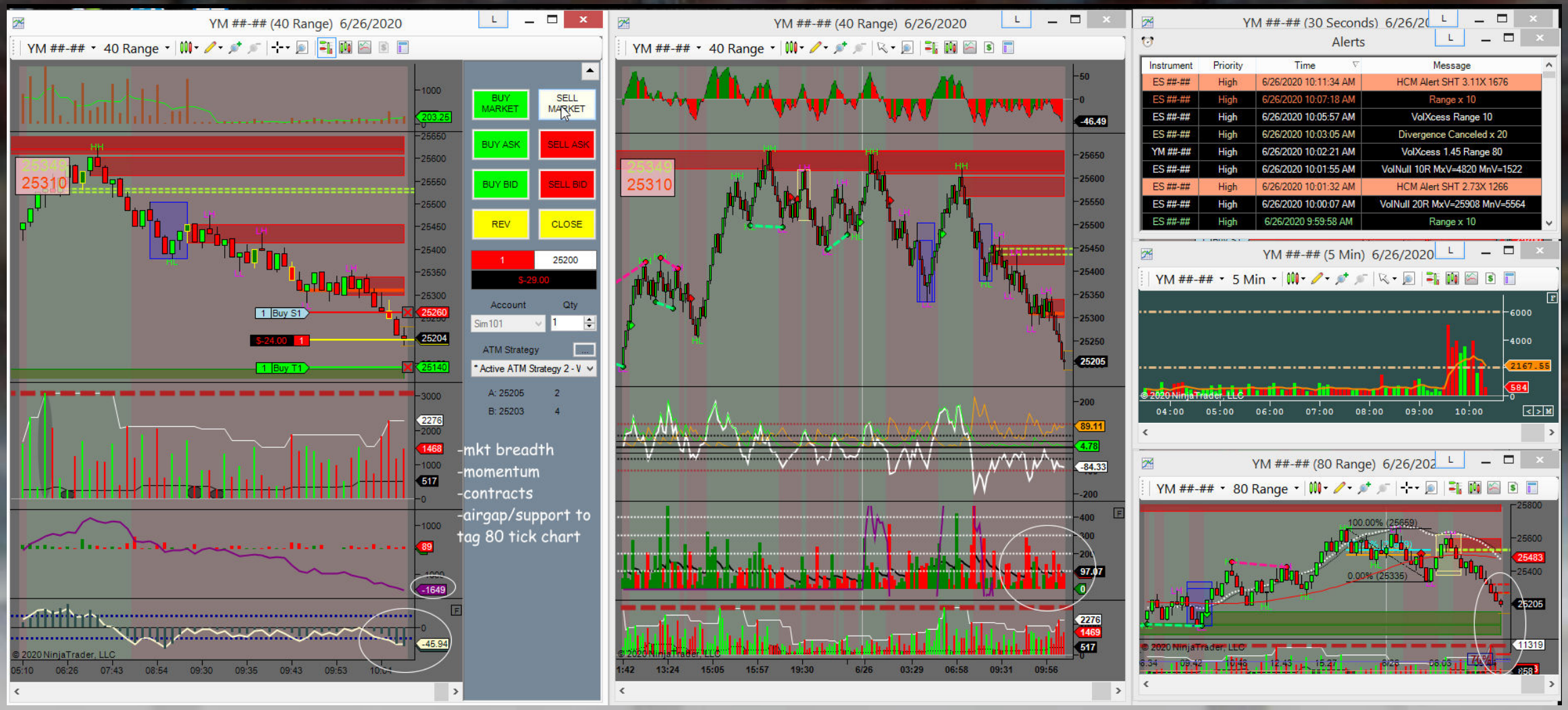
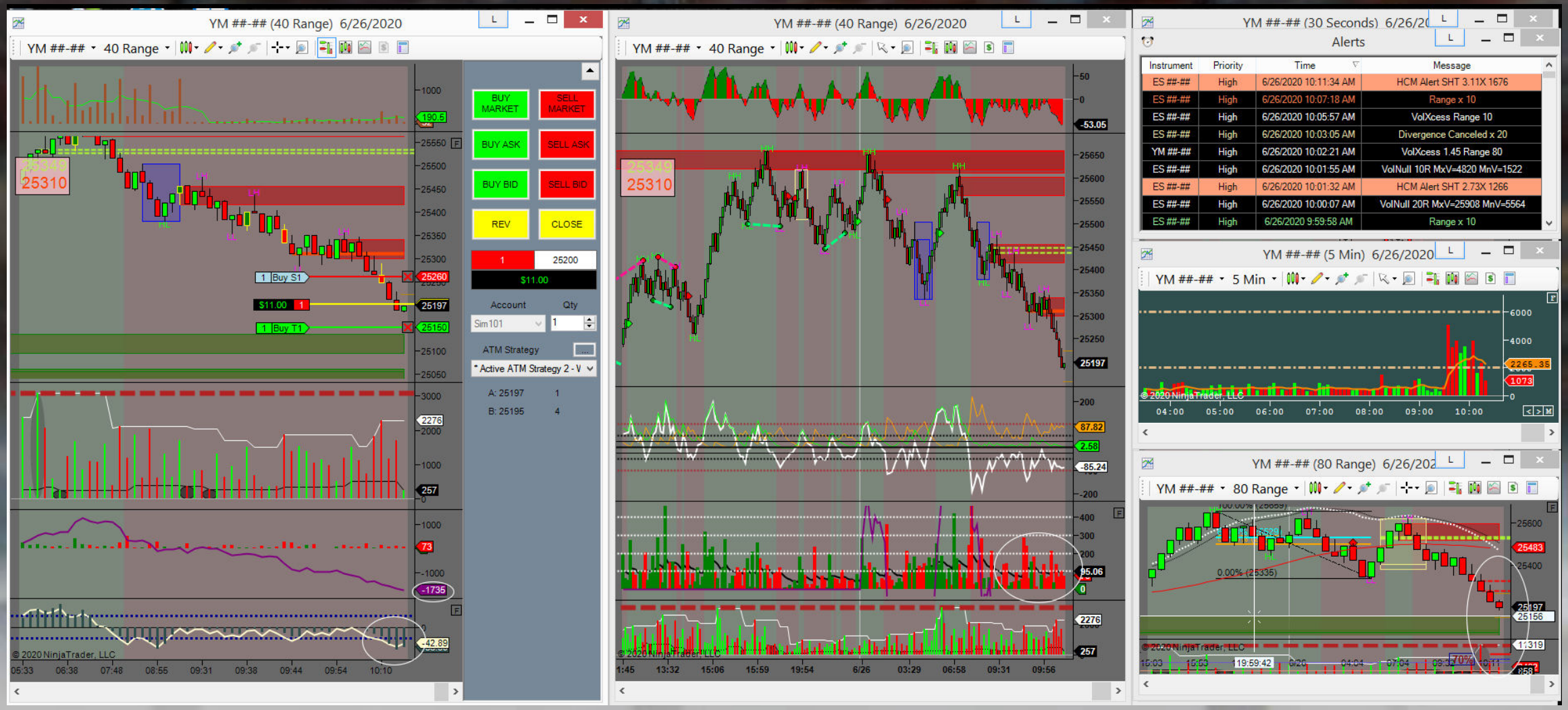
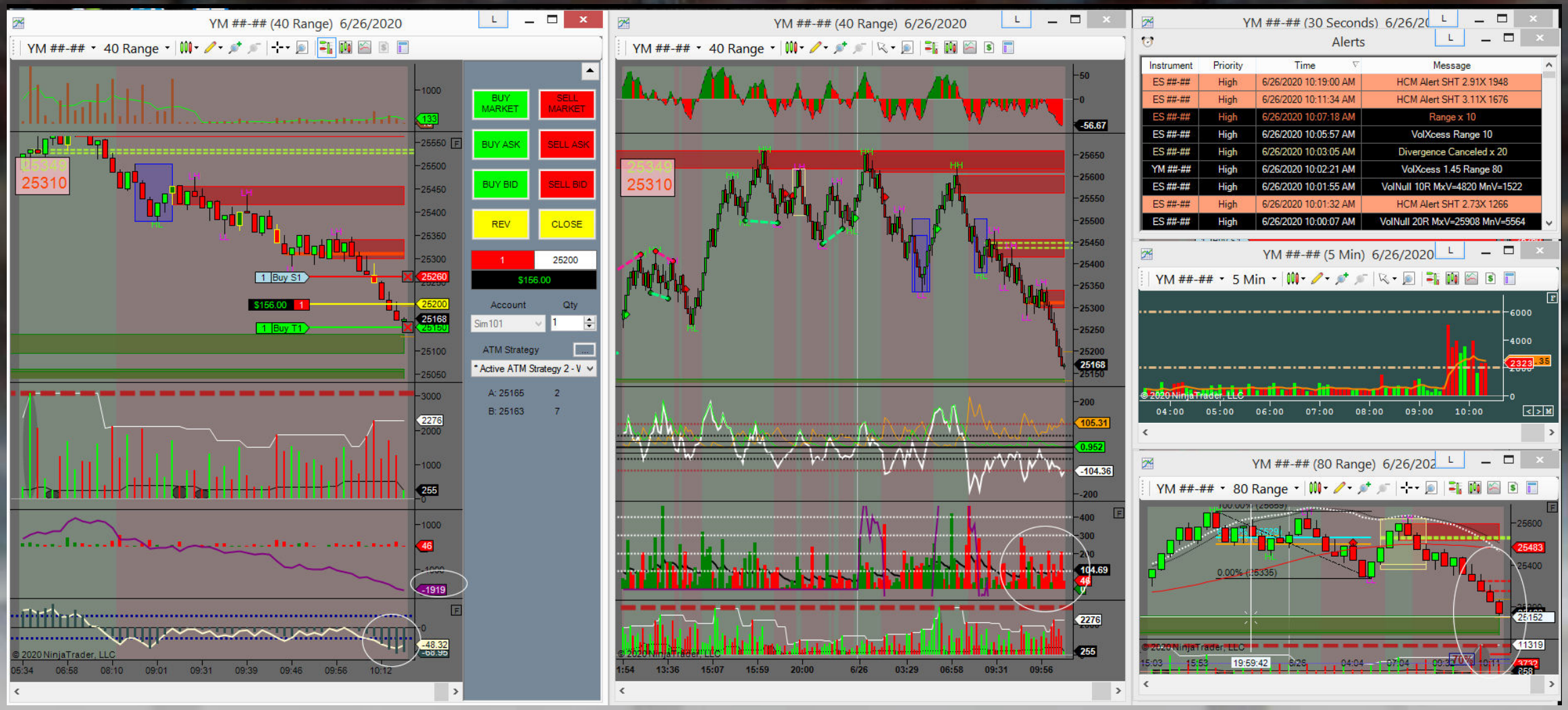
YM ##-## (40 Range) 6/26/2020
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
ES ##-## High 6/26/2020 9:59:58 AM Range x 10
ES ##-## High 6/26/2020 9:59:37 AM LaguerreTrig x 10
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25212 2
B: 25211 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/26/2020
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
ES ##-## High 6/26/2020 9:59:58 AM Range x 10
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
207.00
Account
Qty
Sim101
1
ATM Strategy
Active ATM Strategy 2 - V
A: 25203 4
B: 25201 2
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
ES ##-## High 6/26/2020 9:59:58 AM Range x 10
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
100.00% (25659)
0.00% (25335)


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
-mkt breadth
-momentum
-contracts
-airgap/support to tag 80 tick chart
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument
Priority
Time
Message
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
ES ##-## High 6/26/2020 9:59:58 AM Range x 10
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25200
$11.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 25197 1
B: 25195 4
1 Buy S1
$11.00 1
1 Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
ES ##-## High 6/26/2020 9:59:58 AM Range x 10
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
25200
$156.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 25165 2
B: 25163 7
1 Buy S1
$156.00 1
1 Buy T1
25310
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YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25310
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YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:19:00 AM HCM Alert SHT 2.91X 1948
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25310
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
449.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25146 1
B: 25144 6
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YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
25310
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:19:00 AM HCM Alert SHT 2.91X 1948
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
449.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25099 3
B: 25097 2
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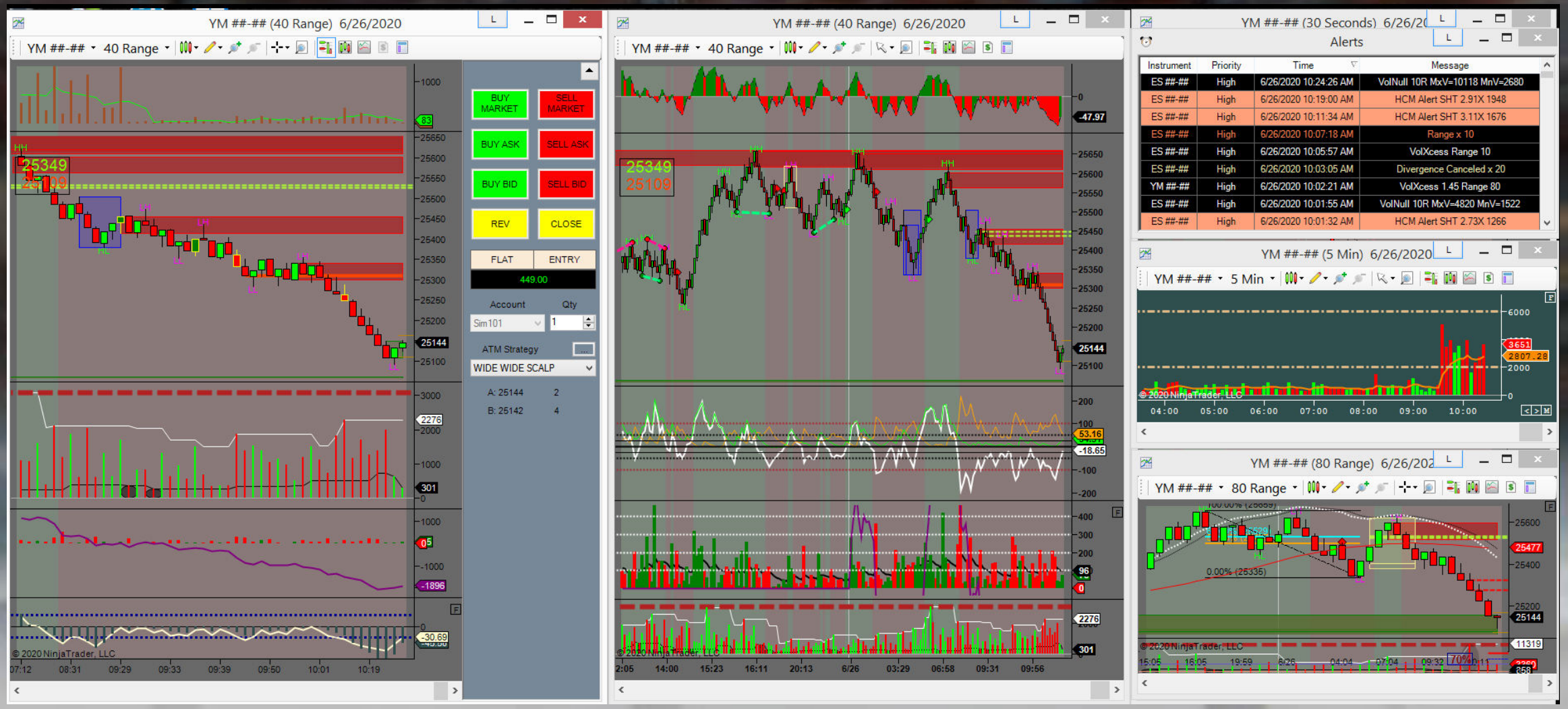
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:19:00 AM HCM Alert SHT 2.91X 1948
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
ES ##-## High 6/26/2020 10:00:07 AM VolNull 20R MxV=25908 MnV=5564
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
449.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25144 2
B: 25142 4
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YM ##-## (40 Range) 6/26/2020
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:24:26 AM VolNull 10R MxV=10118 MnV=2680
ES ##-## High 6/26/2020 10:19:00 AM HCM Alert SHT 2.91X 1948
ES ##-## High 6/26/2020 10:11:34 AM HCM Alert SHT 3.11X 1676
ES ##-## High 6/26/2020 10:07:18 AM Range x 10
ES ##-## High 6/26/2020 10:05:57 AM VolXcess Range 10
ES ##-## High 6/26/2020 10:03:05 AM Divergence Canceled x 20
YM ##-## High 6/26/2020 10:02:21 AM VolXcess 1.45 Range 80
ES ##-## High 6/26/2020 10:01:55 AM VolNull 10R MxV=4820 MnV=1522
ES ##-## High 6/26/2020 10:01:32 AM HCM Alert SHT 2.73X 1266
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range

YM ##-## (40 Range) 6/26/2020

YM ##-## 40 Range

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
449.00

Account: Sim101 | Qty: 1

ATM Strategy: WIDE WIDE SCALP

A: 25126 3
B: 25124 4

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YM ##-## (40 Range) 6/26/2020

YM ##-## 40 Range

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YM ##-## (30 Seconds) 6/26/20

Alerts

Instrument	Priority	Time	Message
ES ##-##	High	6/26/2020 10:27:55 AM	VolNull 40R MxV=108483 MnV=18024
YM ##-##	High	6/26/2020 10:24:58 AM	VolNull 40R MxV=2276 MnV=636
ES ##-##	High	6/26/2020 10:24:51 AM	VolNull 20R MxV=20583 MnV=7083
ES ##-##	High	6/26/2020 10:24:26 AM	VolNull 10R MxV=10118 MnV=2680
ES ##-##	High	6/26/2020 10:19:00 AM	HCM Alert SHT 2.91X 1948
ES ##-##	High	6/26/2020 10:11:34 AM	HCM Alert SHT 3.11X 1676
ES ##-##	High	6/26/2020 10:07:18 AM	Range x 10
ES ##-##	High	6/26/2020 10:05:57 AM	VolXcess Range 10
ES ##-##	High	6/26/2020 10:03:05 AM	Divergence Canceled x 20

YM ##-## (5 Min) 6/26/2020

YM ##-## 5 Min

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YM ##-## (80 Range) 6/26/202

YM ##-## 80 Range

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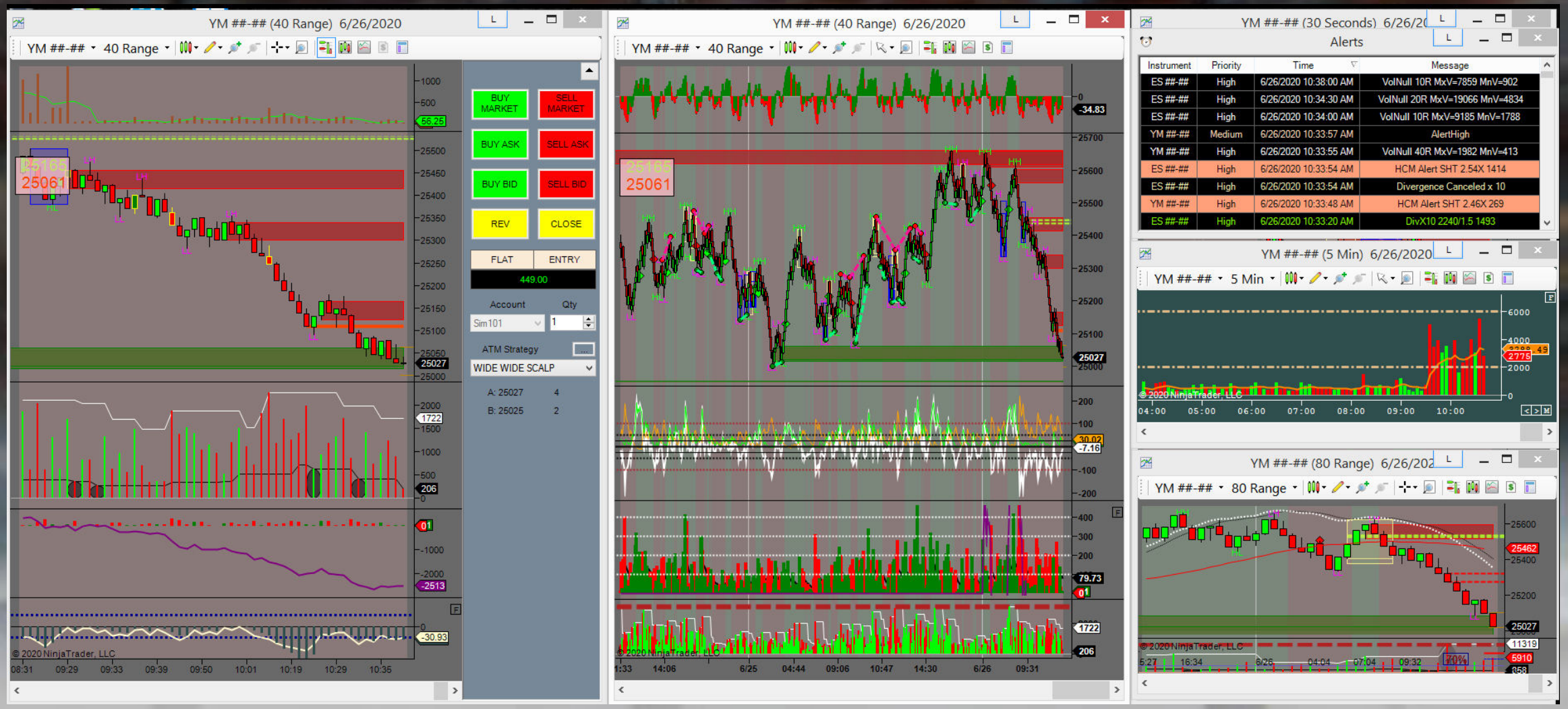
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
449.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25027 4
B: 25025 2
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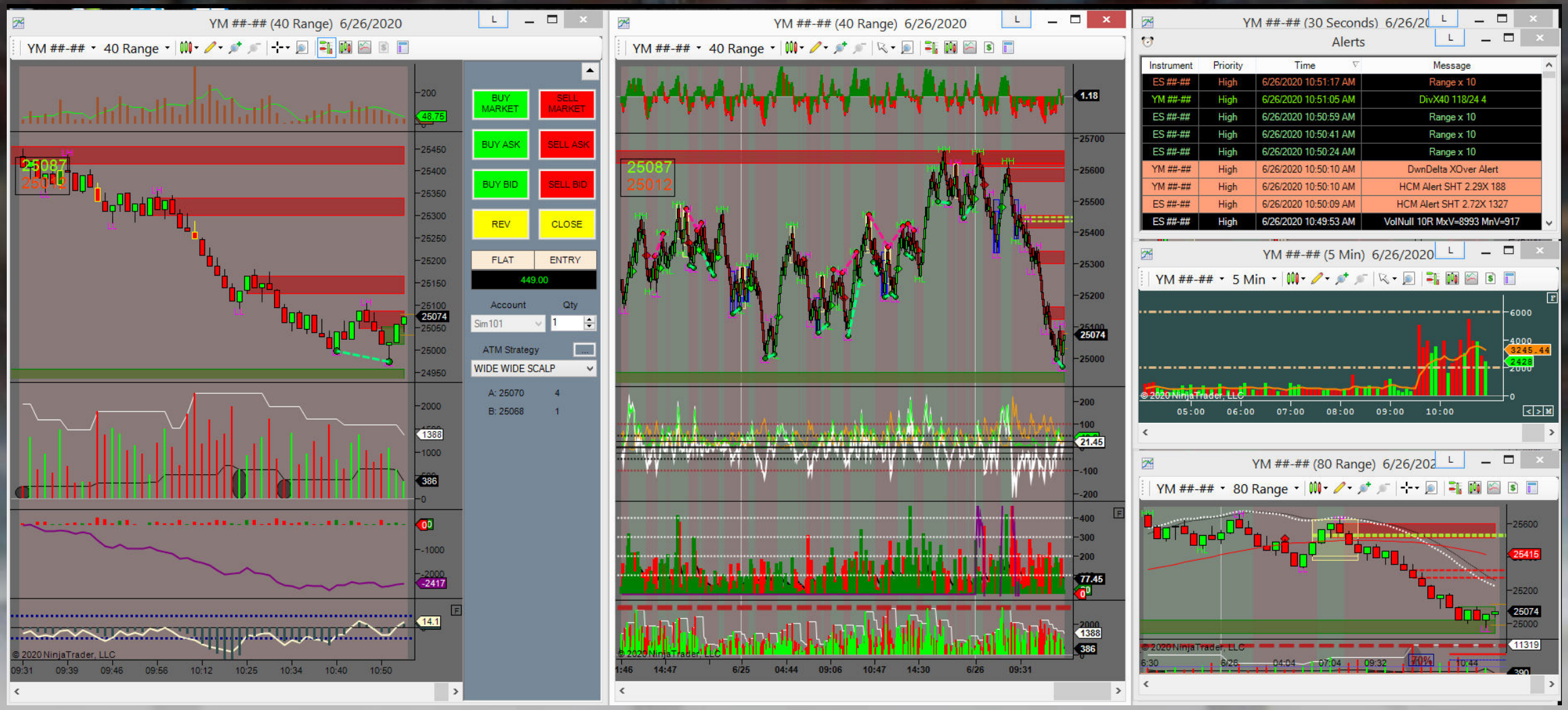
YM ##-## (40 Range) 6/26/2020
YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:38:00 AM VolNull 10R MxV=7859 MnV=902
ES ##-## High 6/26/2020 10:34:30 AM VolNull 20R MxV=19066 MnV=4834
ES ##-## High 6/26/2020 10:34:00 AM VolNull 10R MxV=9185 MnV=1788
YM ##-## Medium 6/26/2020 10:33:57 AM AlertHigh
YM ##-## High 6/26/2020 10:33:55 AM VolNull 40R MxV=1982 MnV=413
ES ##-## High 6/26/2020 10:33:54 AM HCM Alert SHT 2.54X 1414
ES ##-## High 6/26/2020 10:33:54 AM Divergence Canceled x 10
YM ##-## High 6/26/2020 10:33:48 AM HCM Alert SHT 2.46X 269
ES ##-## High 6/26/2020 10:33:20 AM DivX10 2240/1.5 1493
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range


YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
449.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25070 4
B: 25068 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
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YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument Priority Time Message
ES ##-## High 6/26/2020 10:51:17 AM Range x 10
YM ##-## High 6/26/2020 10:51:05 AM DivX40 118/24 4
ES ##-## High 6/26/2020 10:50:59 AM Range x 10
ES ##-## High 6/26/2020 10:50:41 AM Range x 10
ES ##-## High 6/26/2020 10:50:24 AM Range x 10
YM ##-## High 6/26/2020 10:50:10 AM DwnDelta XOver Alert
YM ##-## High 6/26/2020 10:50:10 AM HCM Alert SHT 2.29X 188
ES ##-## High 6/26/2020 10:50:09 AM HCM Alert SHT 2.72X 1327
ES ##-## High 6/26/2020 10:49:53 AM VolNull 10R MxV=8993 MnV=917
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
449.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 25062 2
B: 25060 3
0.00% (25165)
100.00% (24976)
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YM ##-## (40 Range) 6/26/2020
YM ##-## 40 Range
0.00% (25165)
100.00% (24976)
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YM ##-## (30 Seconds) 6/26/20
Alerts
Instrument | Priority | Time | Message
ES ##-## | High | 6/26/2020 11:22:51 AM | DwnDelta XOver Alert
ES ##-## | High | 6/26/2020 11:22:30 AM | LaguerreTrig x 10
ES ##-## | High | 6/26/2020 11:19:27 AM | Range x 10
ES ##-## | High | 6/26/2020 11:19:25 AM | UpDelta XOver Alert
ES ##-## | High | 6/26/2020 11:18:02 AM | DwnDelta XOver Alert
ES ##-## | High | 6/26/2020 11:17:42 AM | Range x 20
ES ##-## | High | 6/26/2020 11:15:56 AM | Range x 20
YM ##-## | High | 6/26/2020 11:15:55 AM | Range x 40
YM ##-## | High | 6/26/2020 11:15:40 AM | VolXcess Range 40
YM ##-## (5 Min) 6/26/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 6/26/202
YM ##-## 80 Range
© 2020 NinjaTrader, LLC