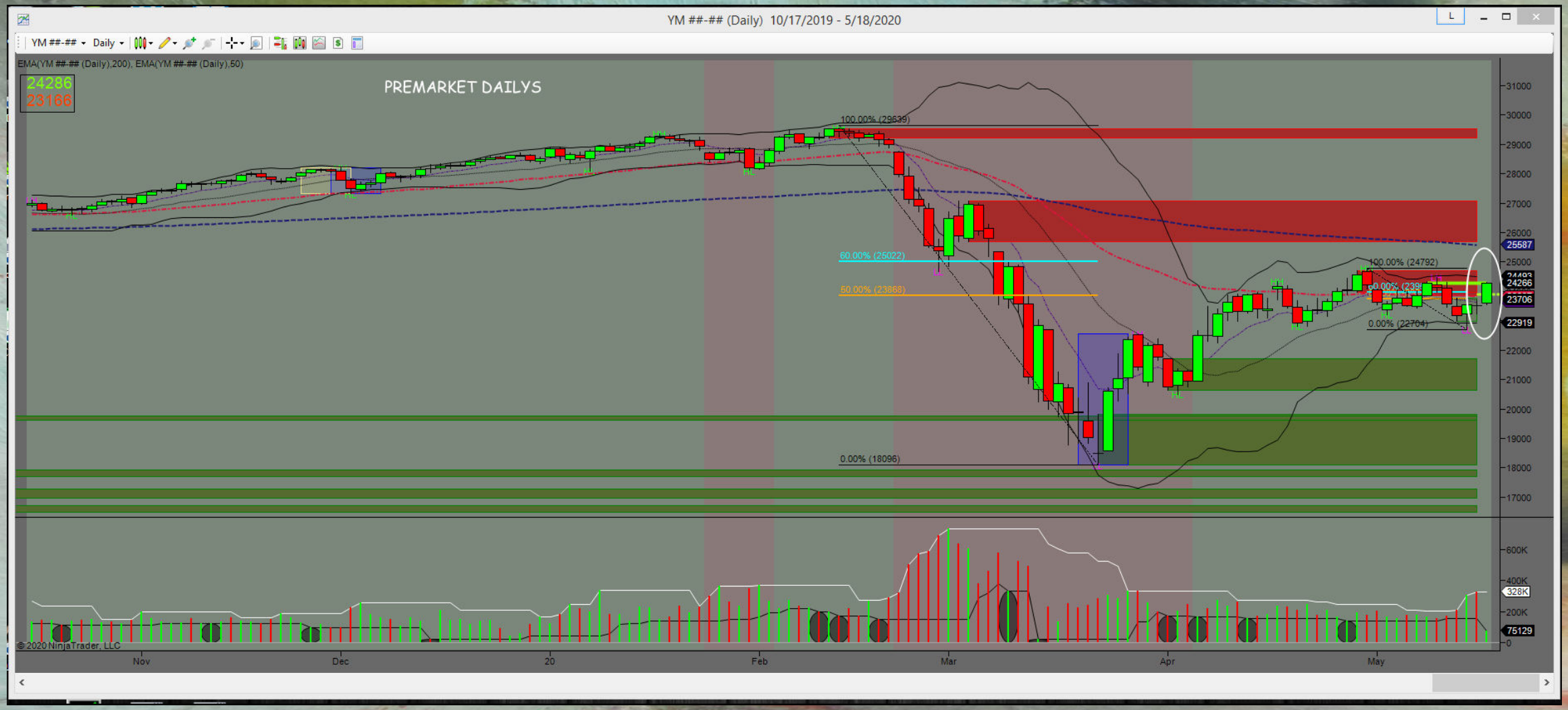
# Trading 3rd Week of May

(05/18/20 - 05/18/20)


YM ##-## (Daily) 10/17/2019 - 5/18/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
24286
23166
PREMARKET DAILYS
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
100.00% (24792)
0.00% (22704)
25587
24266
23706
22919
328K
75129
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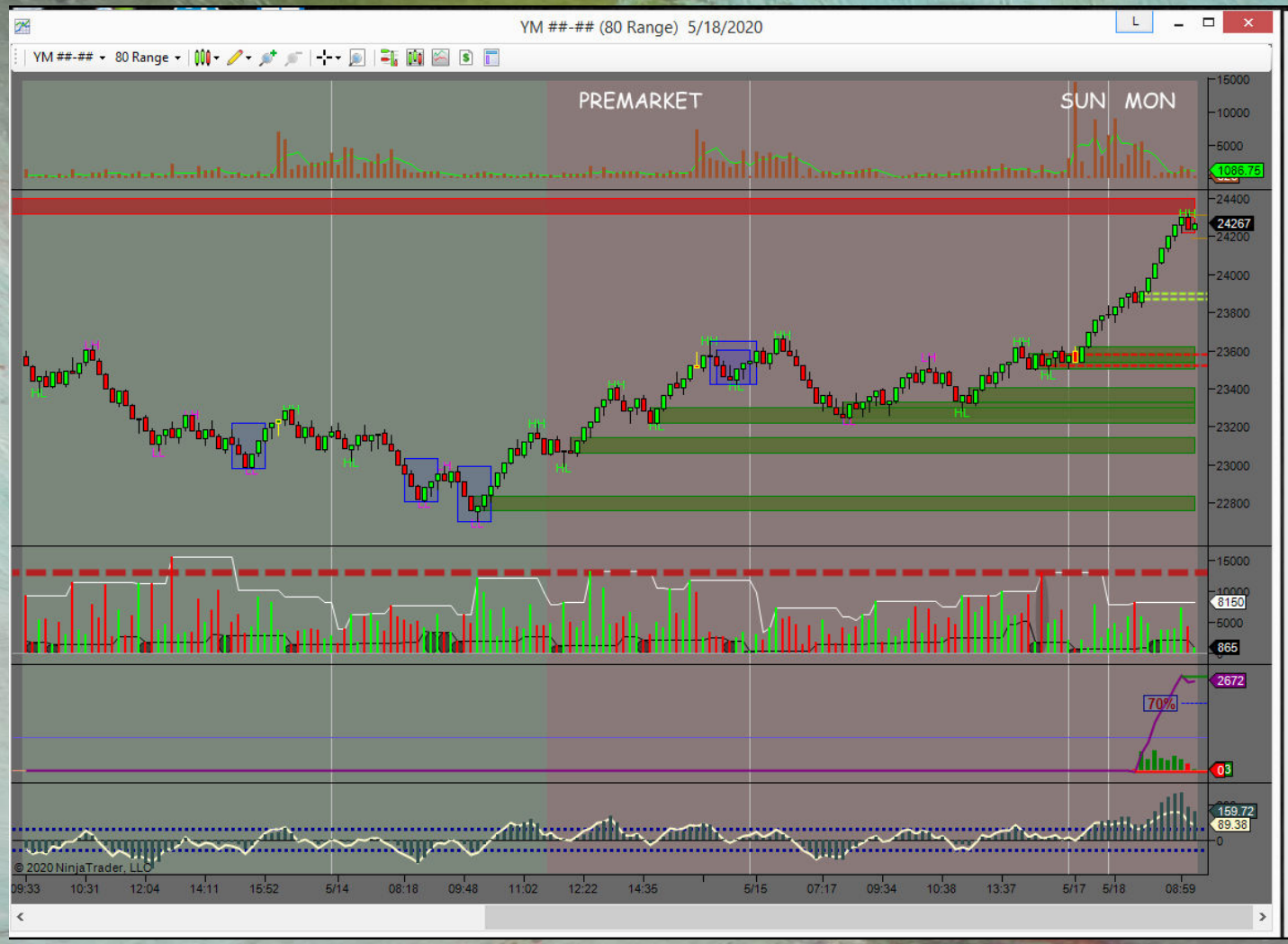
Nov
Dec
20
Feb
Mar
Apr
May


YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range
PREMARKET
SUN MON
1086.75
24267
8150
865
2672
70%
159.72
89.36
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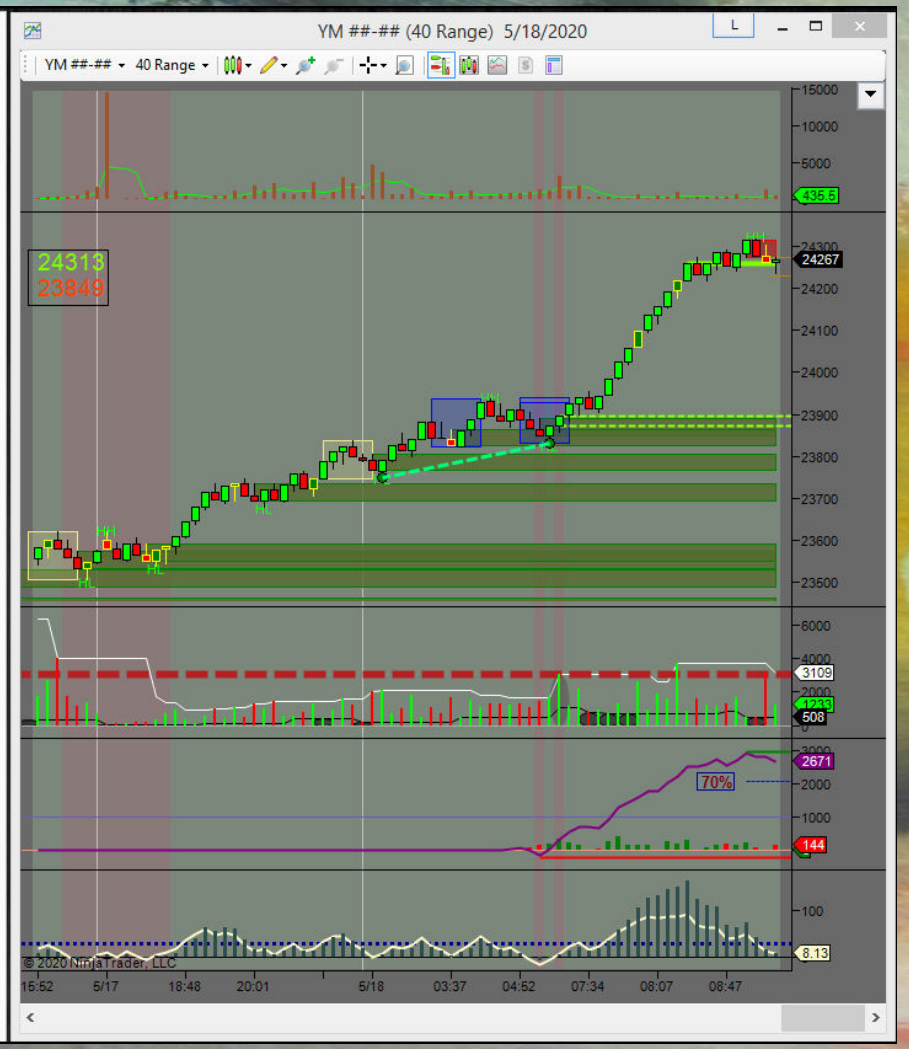
YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
435.5
24313
23849
24267
3109
508
2671
70%
144
8.13
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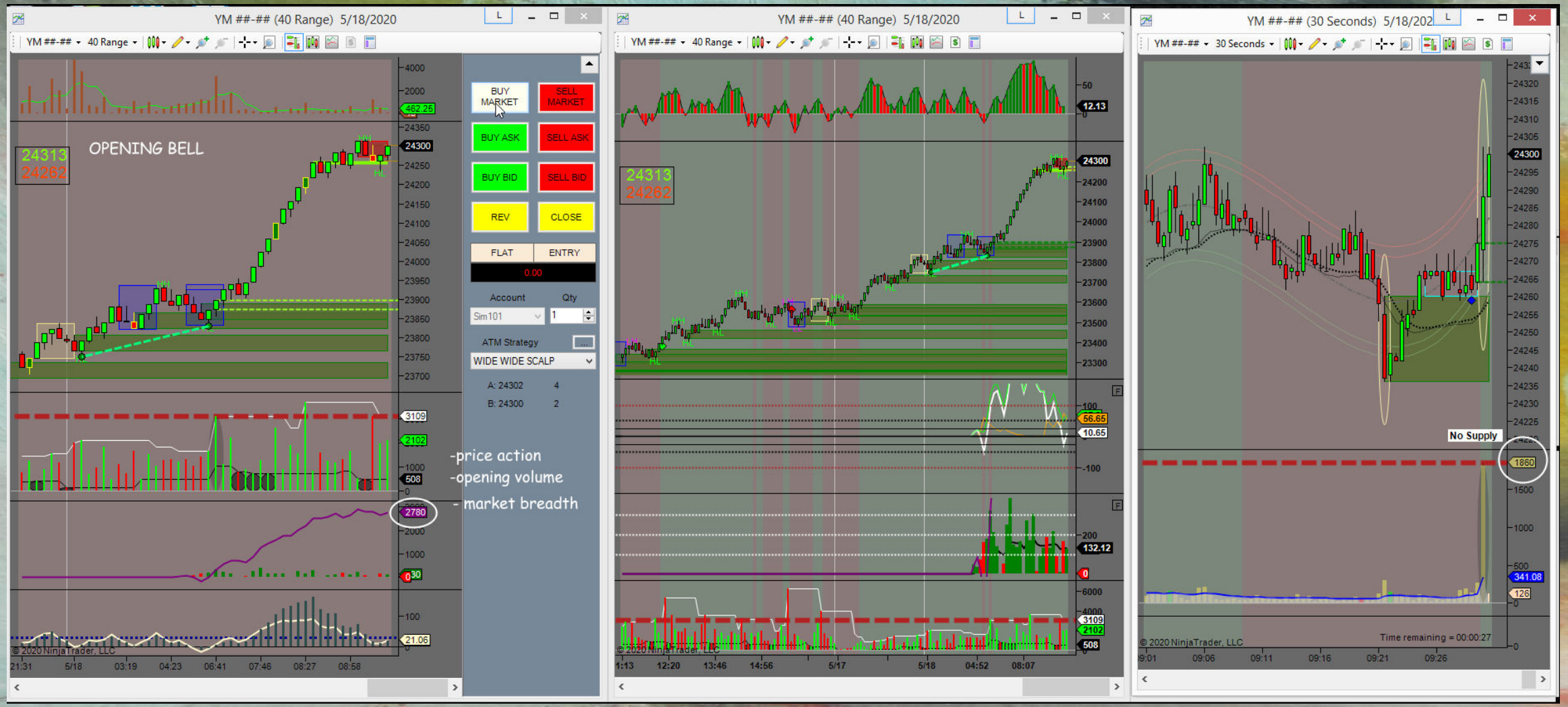
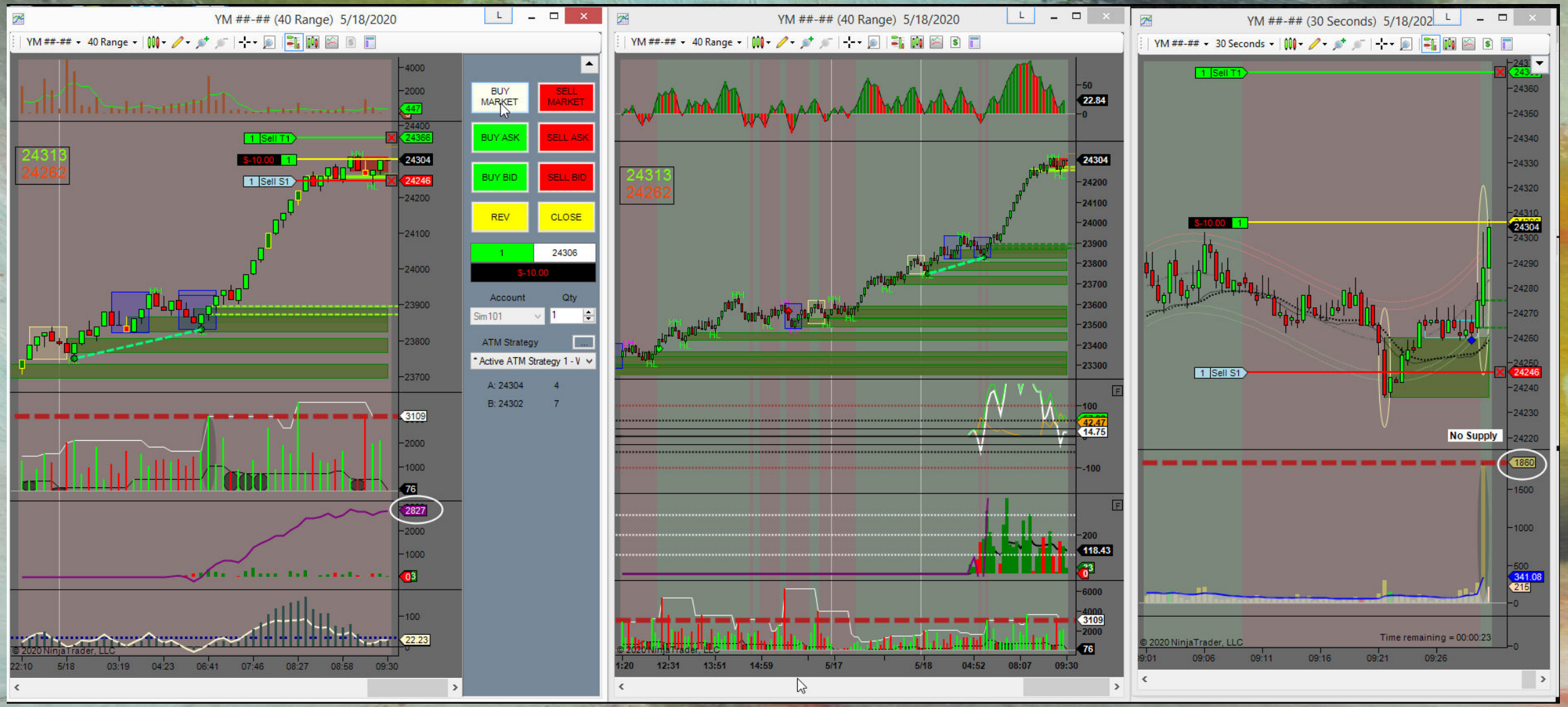
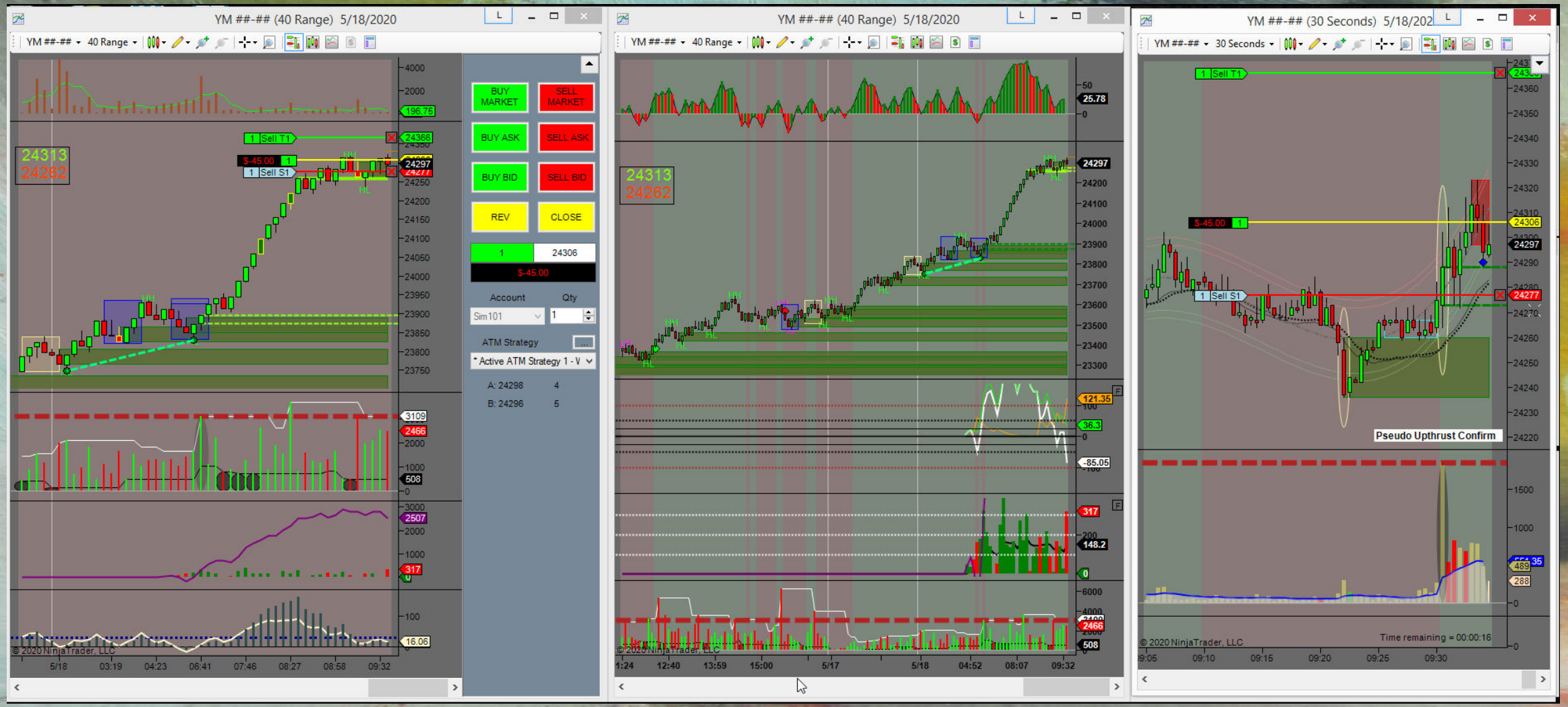

YM ##-## (40 Range) 5/18/2020
YM ##-## (30 Seconds) 5/18/202
OPENING BELL
24313
24262
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24302 4
B: 24300 2
-price action
-opening volume
- market breadth
No Supply
© 2020 NinjaTrader, LLC
Time remaining = 00:00:27


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24313
24262
1 Sell T1
$-10.00 1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24306
$-10.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24304 4
B: 24302 7
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 5/18/202
YM ##-## 30 Seconds
No Supply
Time remaining = 00:00:23


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24313
24262
1 Sell T1
$-45.00 1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24306
$-45.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24298 4
B: 24296 5
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YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
YM ##-## (30 Seconds) 5/18/202
YM ##-## 30 Seconds
1 Sell T1
$-45.00 1
1 Sell S1
Pseudo Upthrust Confirm
Time remaining = 00:00:16
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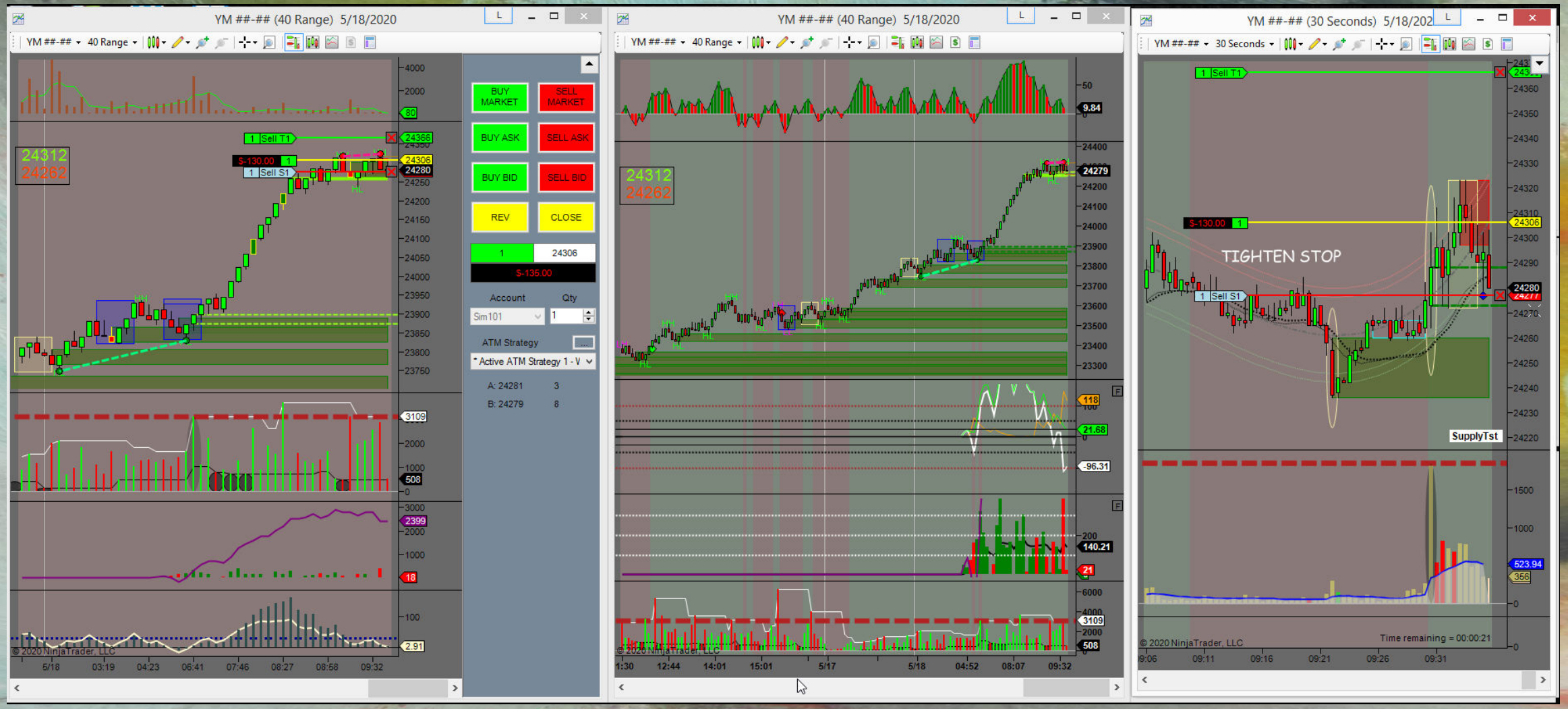
YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
1 Sell T1
$-130.00 1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24306
$-135.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24281 3
B: 24279 8
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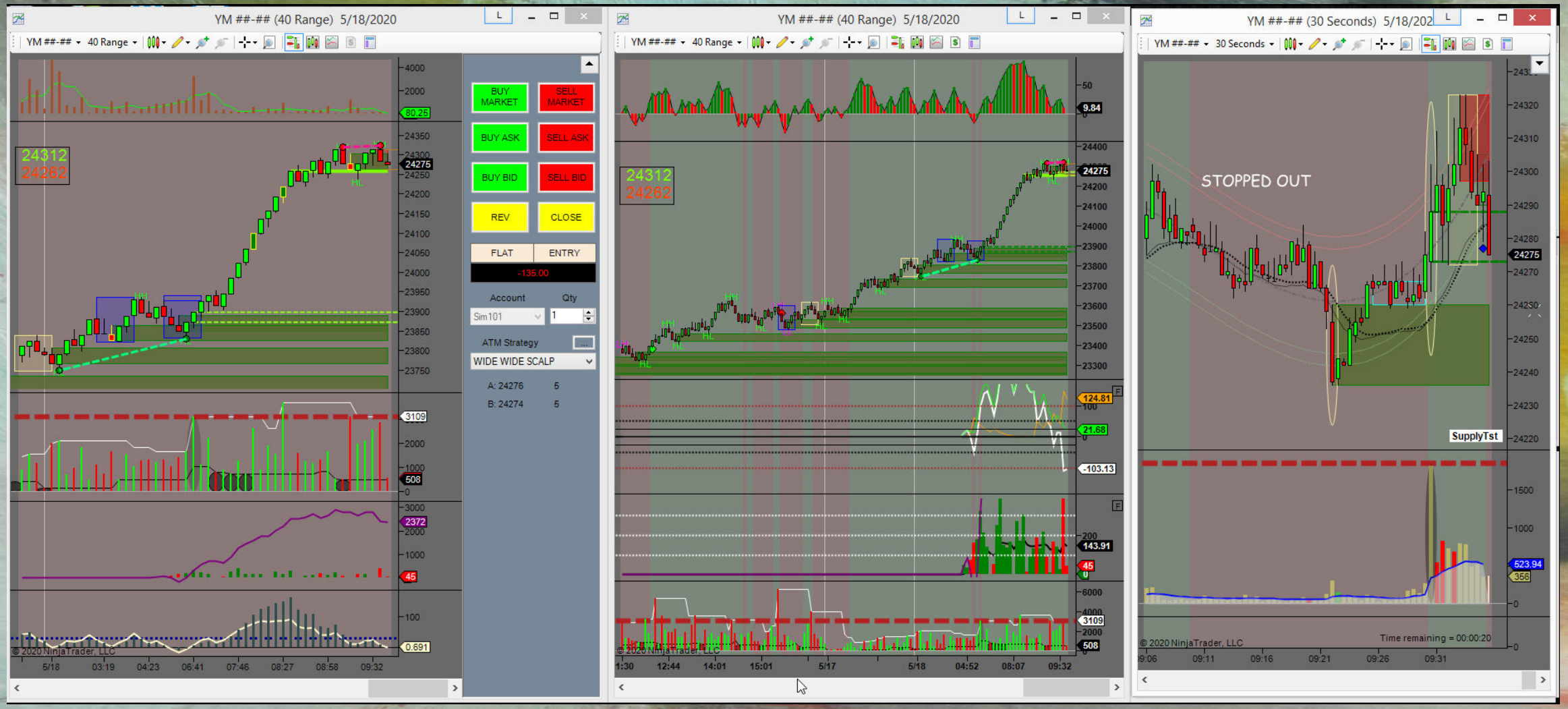
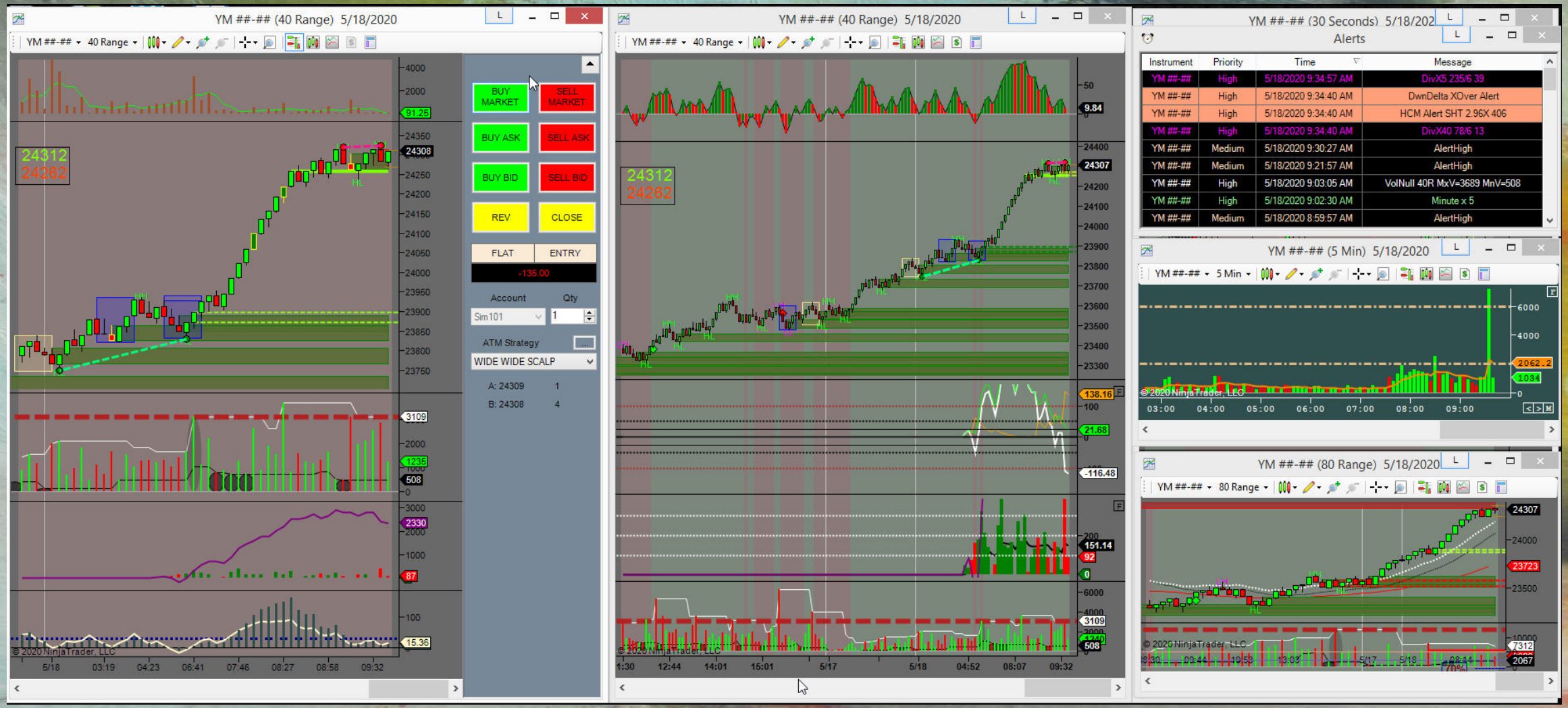
YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
YM ##-## (30 Seconds) 5/18/202
YM ##-## 30 Seconds
1 Sell T1
$-130.00 1
TIGHTEN STOP
1 Sell S1
SupplyTst
© 2020 NinjaTrader, LLC
Time remaining = 00:00:21


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-135.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24276 5
B: 24274 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/18/202
YM ##-## 30 Seconds
STOPPED OUT
SupplyTst
© 2020 NinjaTrader, LLC
Time remaining = 00:00:20


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-135.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24309 1
B: 24308 4
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YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/18/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/18/2020 9:34:57 AM DivX5 235/6 39
YM ##-## High 5/18/2020 9:34:40 AM DwnDelta XOver Alert
YM ##-## High 5/18/2020 9:34:40 AM HCM Alert SHT 2.96X 406
YM ##-## High 5/18/2020 9:34:40 AM DivX40 78/6 13
YM ##-## Medium 5/18/2020 9:30:27 AM AlertHigh
YM ##-## Medium 5/18/2020 9:21:57 AM AlertHigh
YM ##-## High 5/18/2020 9:03:05 AM VolNull 40R MxV=3689 MnV=508
YM ##-## High 5/18/2020 9:02:30 AM Minute x 5
YM ##-## Medium 5/18/2020 8:59:57 AM AlertHigh
YM ##-## (5 Min) 5/18/2020
YM ##-## 5 Min
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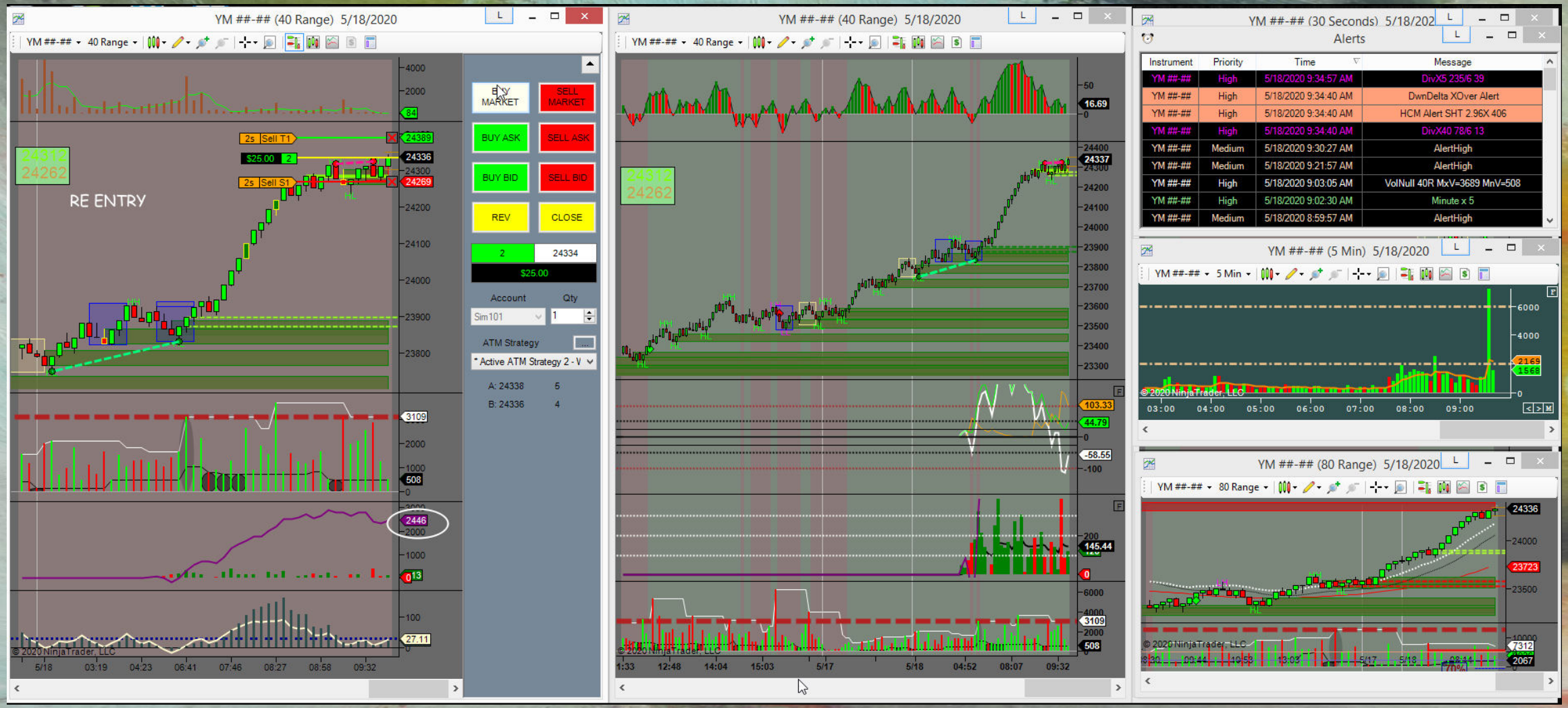
YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
RE ENTRY
2s Sell T1
$25.00 2
2s Sell S1
24389
24336
24269
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24334
$25.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 2 - V
A: 24338 5
B: 24336 4
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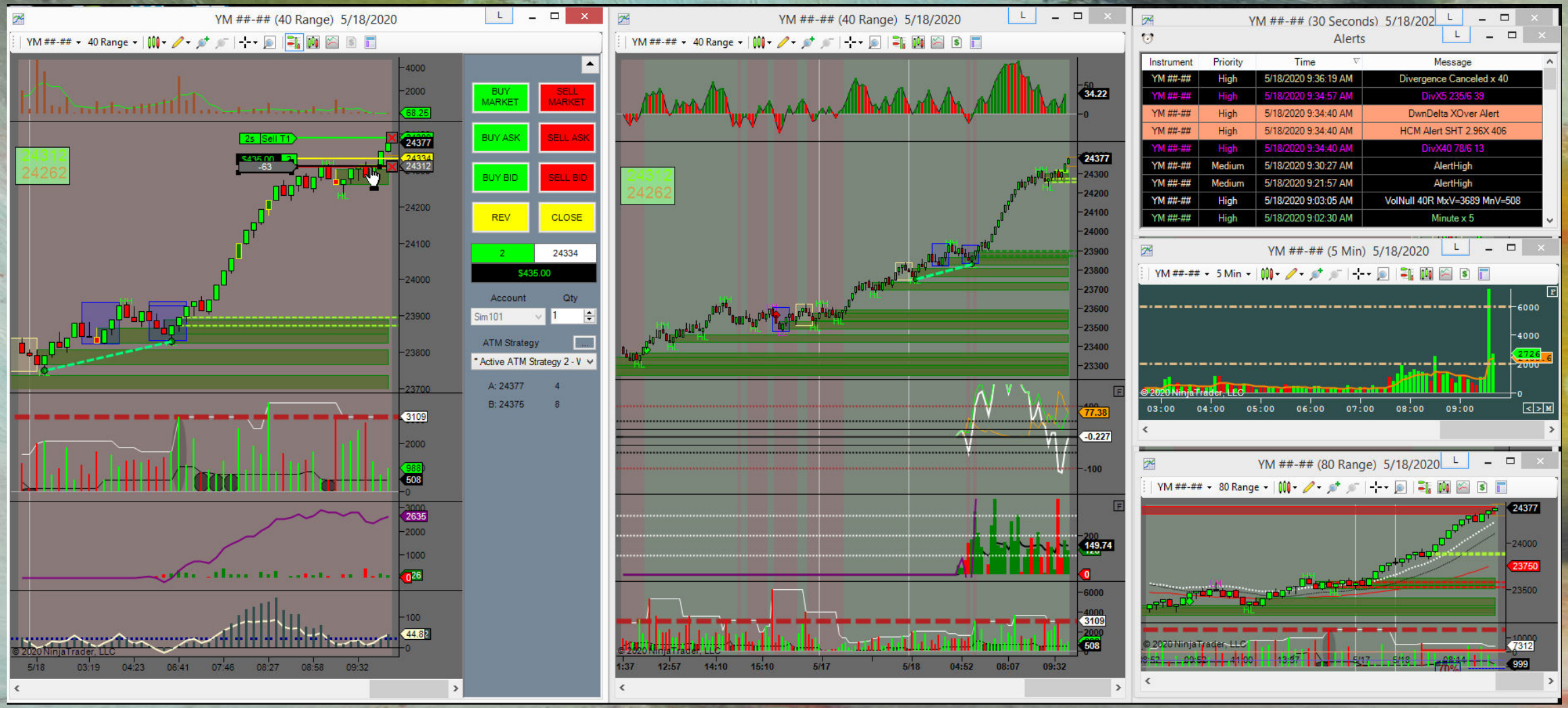
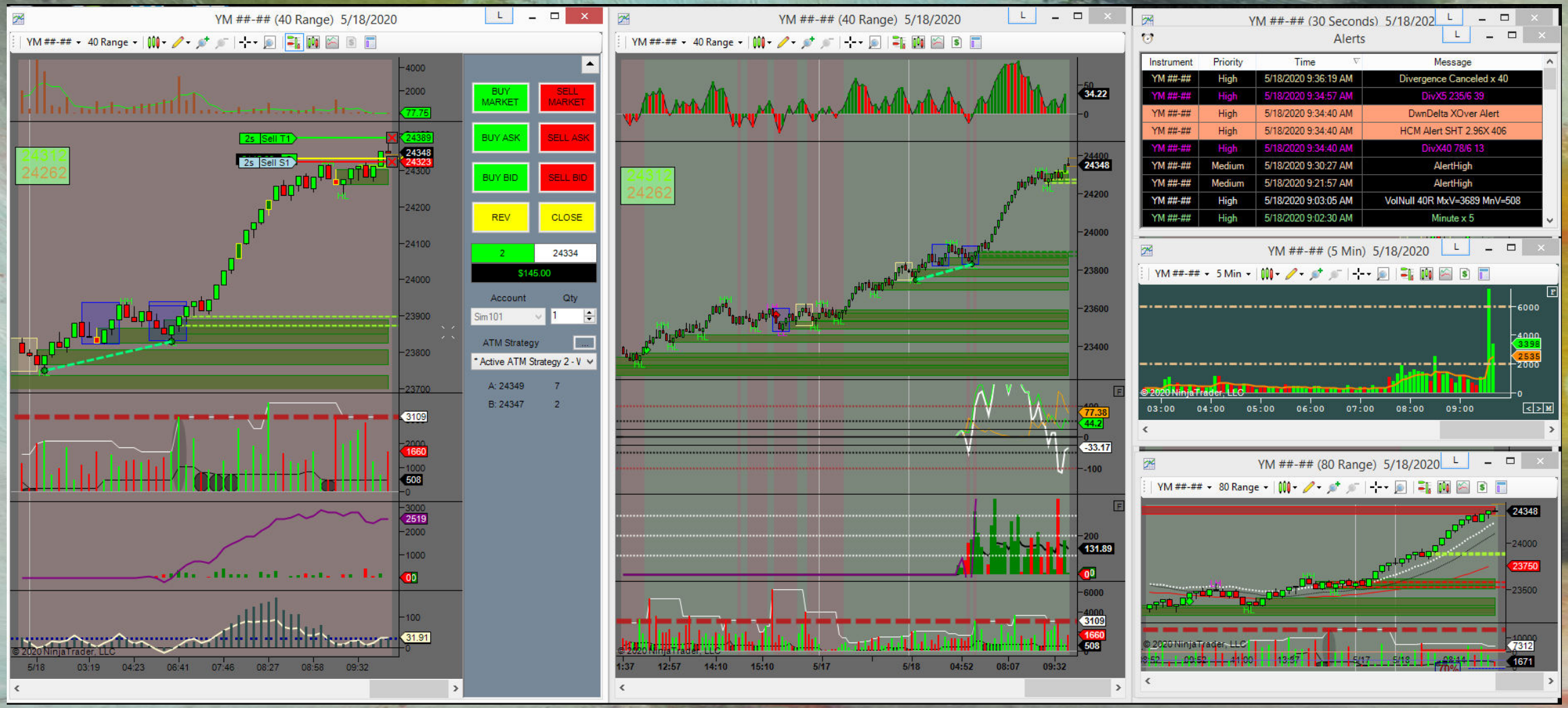
YM ##-## (40 Range) 5/18/2020
YM ##-## (30 Seconds) 5/18/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/18/2020 9:34:57 AM DivX5 235/6 39
YM ##-## High 5/18/2020 9:34:40 AM DwnDelta XOver Alert
YM ##-## High 5/18/2020 9:34:40 AM HCM Alert SHT 2.96X 406
YM ##-## High 5/18/2020 9:34:40 AM DivX40 78/6 13
YM ##-## Medium 5/18/2020 9:30:27 AM AlertHigh
YM ##-## Medium 5/18/2020 9:21:57 AM AlertHigh
YM ##-## High 5/18/2020 9:03:05 AM VolNull 40R MxV=3689 MnV=508
YM ##-## High 5/18/2020 9:02:30 AM Minute x 5
YM ##-## Medium 5/18/2020 8:59:57 AM AlertHigh
YM ##-## (5 Min) 5/18/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24334
$435.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 2 - V
A: 24377 4
B: 24375 8
2s Sell T1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/18/2020
YM ##-## (30 Seconds) 5/18/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/18/2020 9:36:19 AM Divergence Canceled x 40
YM ##-## High 5/18/2020 9:34:57 AM DivX5 235/6 39
YM ##-## High 5/18/2020 9:34:40 AM DwnDelta XOver Alert
YM ##-## High 5/18/2020 9:34:40 AM HCM Alert SHT 2.96X 406
YM ##-## High 5/18/2020 9:34:40 AM DivX40 78/6 13
YM ##-## Medium 5/18/2020 9:30:27 AM AlertHigh
YM ##-## Medium 5/18/2020 9:21:57 AM AlertHigh
YM ##-## High 5/18/2020 9:03:05 AM VolNull 40R MxV=3689 MnV=508
YM ##-## High 5/18/2020 9:02:30 AM Minute x 5
YM ##-## (5 Min) 5/18/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
2s Sell T1
2s Sell S1
24389
24348
24323
24312
24262
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24334
$145.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 2 - V
A: 24349 7
B: 24347 2
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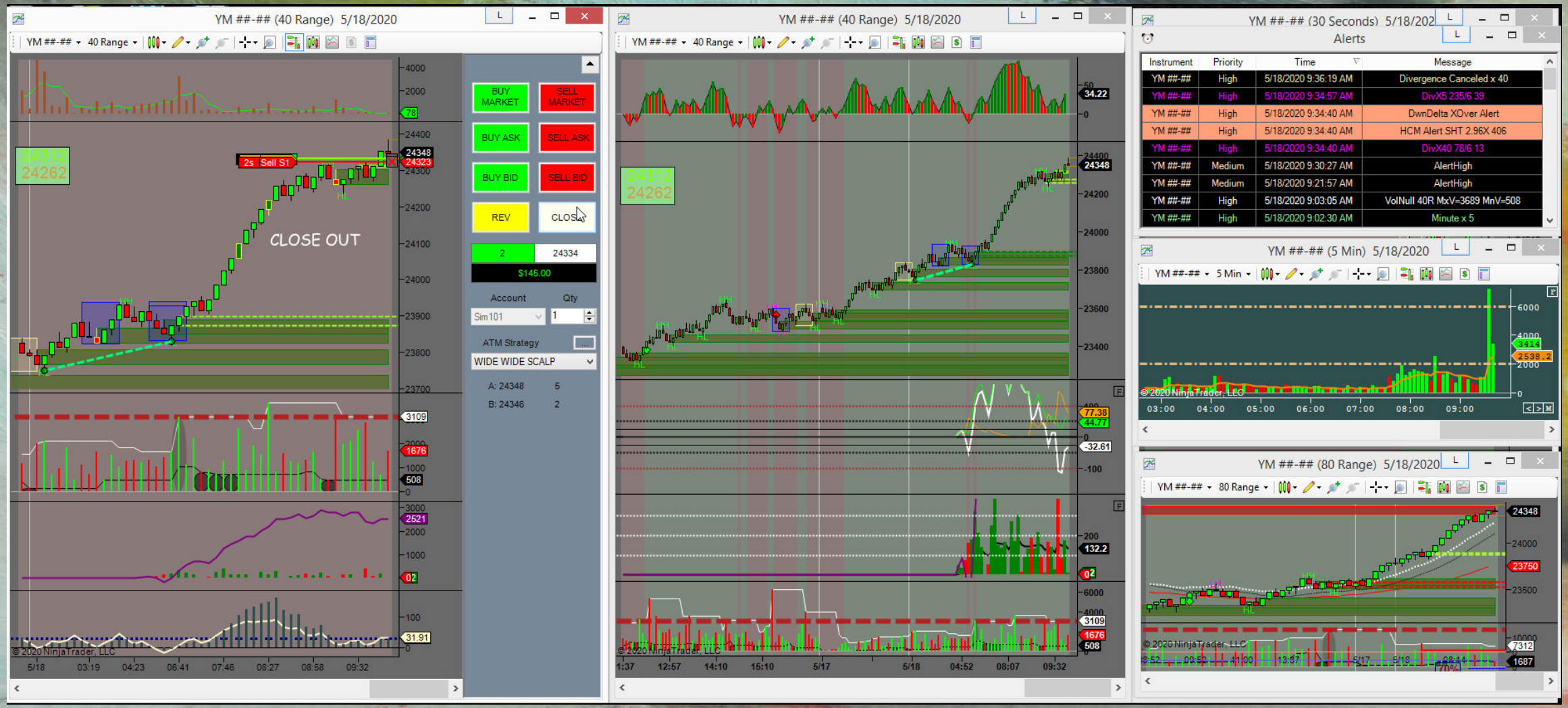
YM ##-## (40 Range) 5/18/2020
YM ##-## (30 Seconds) 5/18/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/18/2020 9:36:19 AM Divergence Canceled x 40
YM ##-## High 5/18/2020 9:34:57 AM DivX5 235/6 39
YM ##-## High 5/18/2020 9:34:40 AM DwnDelta XOver Alert
YM ##-## High 5/18/2020 9:34:40 AM HCM Alert SHT 2.96X 406
YM ##-## High 5/18/2020 9:34:40 AM DivX40 78/6 13
YM ##-## Medium 5/18/2020 9:30:27 AM AlertHigh
YM ##-## Medium 5/18/2020 9:21:57 AM AlertHigh
YM ##-## High 5/18/2020 9:03:05 AM VolNull 40R MxV=3689 MnV=508
YM ##-## High 5/18/2020 9:02:30 AM Minute x 5
YM ##-## (5 Min) 5/18/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24312
24262
2s Sell S1
CLOSE OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24334
$145.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24348 5
B: 24346 2
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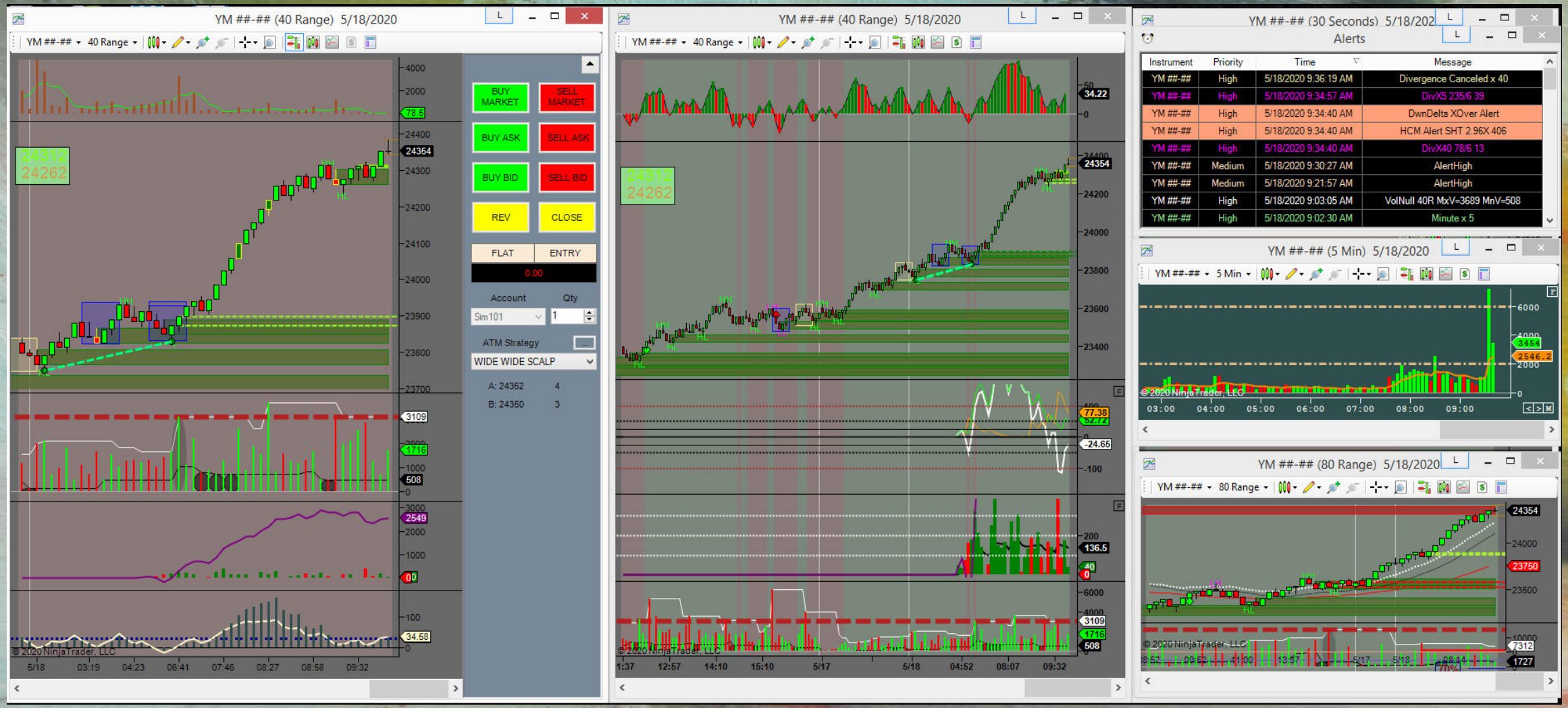
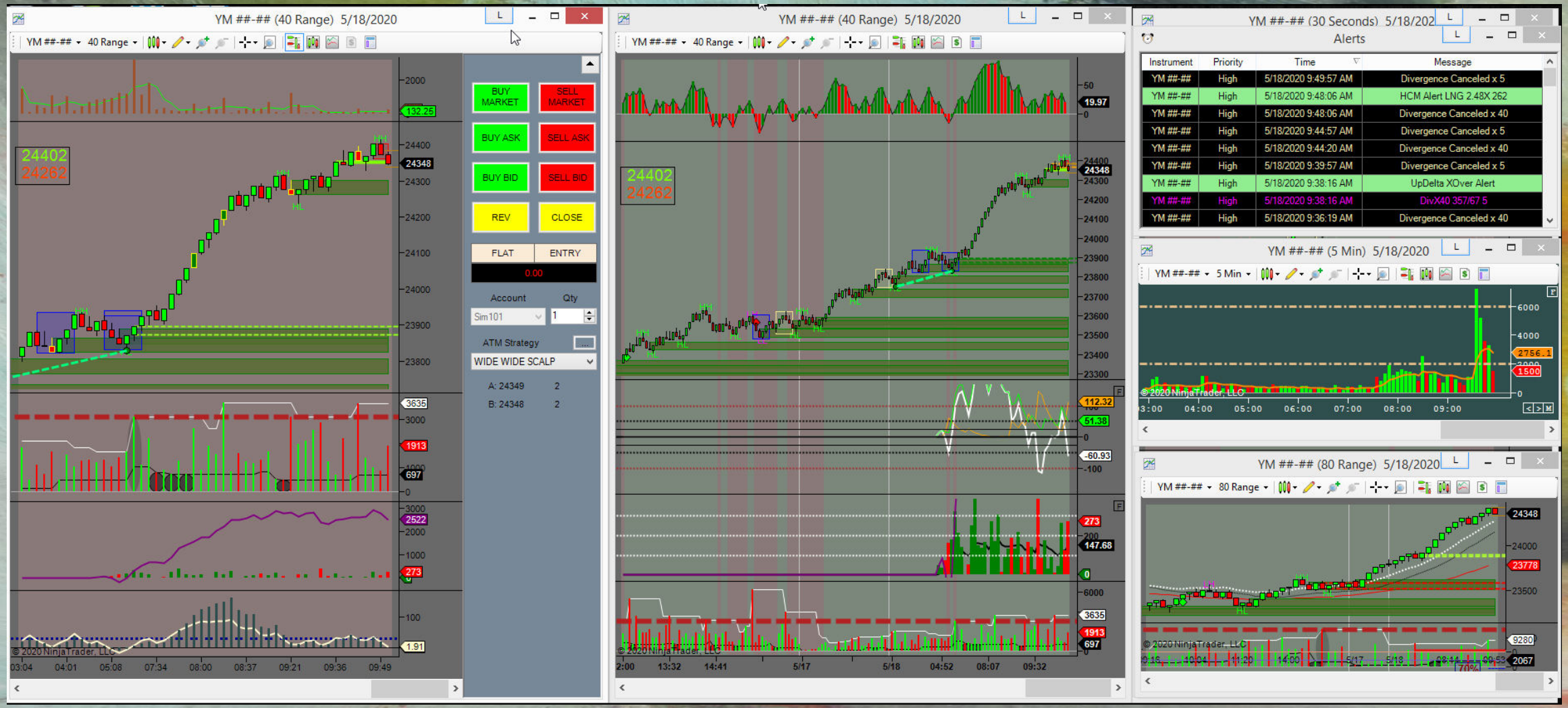
YM ##-## (40 Range) 5/18/2020
YM ##-## (30 Seconds) 5/18/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/18/2020 9:36:19 AM Divergence Canceled x 40
YM ##-## High 5/18/2020 9:34:57 AM DivX5 235/6 39
YM ##-## High 5/18/2020 9:34:40 AM DwnDelta XOver Alert
YM ##-## High 5/18/2020 9:34:40 AM HCM Alert SHT 2.96X 406
YM ##-## High 5/18/2020 9:34:40 AM DivX40 78/6 13
YM ##-## Medium 5/18/2020 9:30:27 AM AlertHigh
YM ##-## Medium 5/18/2020 9:21:57 AM AlertHigh
YM ##-## High 5/18/2020 9:03:05 AM VolNull 40R MxV=3689 MnV=508
YM ##-## High 5/18/2020 9:02:30 AM Minute x 5
YM ##-## (5 Min) 5/18/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/18/2020
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: 24352 4
B: 24350 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/18/2020
YM ##-## (30 Seconds) 5/18/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/18/2020 9:36:19 AM Divergence Canceled x 40
YM ##-## High 5/18/2020 9:34:57 AM DivX5 235/6 39
YM ##-## High 5/18/2020 9:34:40 AM DwnDelta XOver Alert
YM ##-## High 5/18/2020 9:34:40 AM HCM Alert SHT 2.96X 406
YM ##-## High 5/18/2020 9:34:40 AM DivX40 78/6 13
YM ##-## Medium 5/18/2020 9:30:27 AM AlertHigh
YM ##-## Medium 5/18/2020 9:21:57 AM AlertHigh
YM ##-## High 5/18/2020 9:03:05 AM VolNull 40R MxV=3689 MnV=508
YM ##-## High 5/18/2020 9:02:30 AM Minute x 5
YM ##-## (5 Min) 5/18/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/18/2020
YM ##-## 40 Range
24402
24262
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: 24349 2
B: 24348 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/18/2020
YM ##-## (30 Seconds) 5/18/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/18/2020 9:49:57 AM Divergence Canceled x 5
YM ##-## High 5/18/2020 9:48:06 AM HCM Alert LNG 2.48X 262
YM ##-## High 5/18/2020 9:48:06 AM Divergence Canceled x 40
YM ##-## High 5/18/2020 9:44:57 AM Divergence Canceled x 5
YM ##-## High 5/18/2020 9:44:20 AM Divergence Canceled x 40
YM ##-## High 5/18/2020 9:39:57 AM Divergence Canceled x 5
YM ##-## High 5/18/2020 9:38:16 AM UpDelta XOver Alert
YM ##-## High 5/18/2020 9:38:16 AM DivX40 357/67 5
YM ##-## High 5/18/2020 9:36:19 AM Divergence Canceled x 40
YM ##-## (5 Min) 5/18/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/18/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
MARKET OPEN
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24386 1
B: 24385 1
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/2020
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## Medium 5/19/2020 9:28:27 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## (80 Range) 5/19/2020

YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/2020
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## Medium 5/19/2020 9:28:27 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## (80 Range) 5/19/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
Account
Qty
ATM Strategy
POTENTIAL TO BREAK SUPPORT
-mkt breadth neg.
-momentum
-contracts
BUT
-at support
=risky at opening
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24368
$25.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24364 1
B: 24363 3
24429
0.00% (24546)
1 Buy S1
$15.00
1 Buy T1
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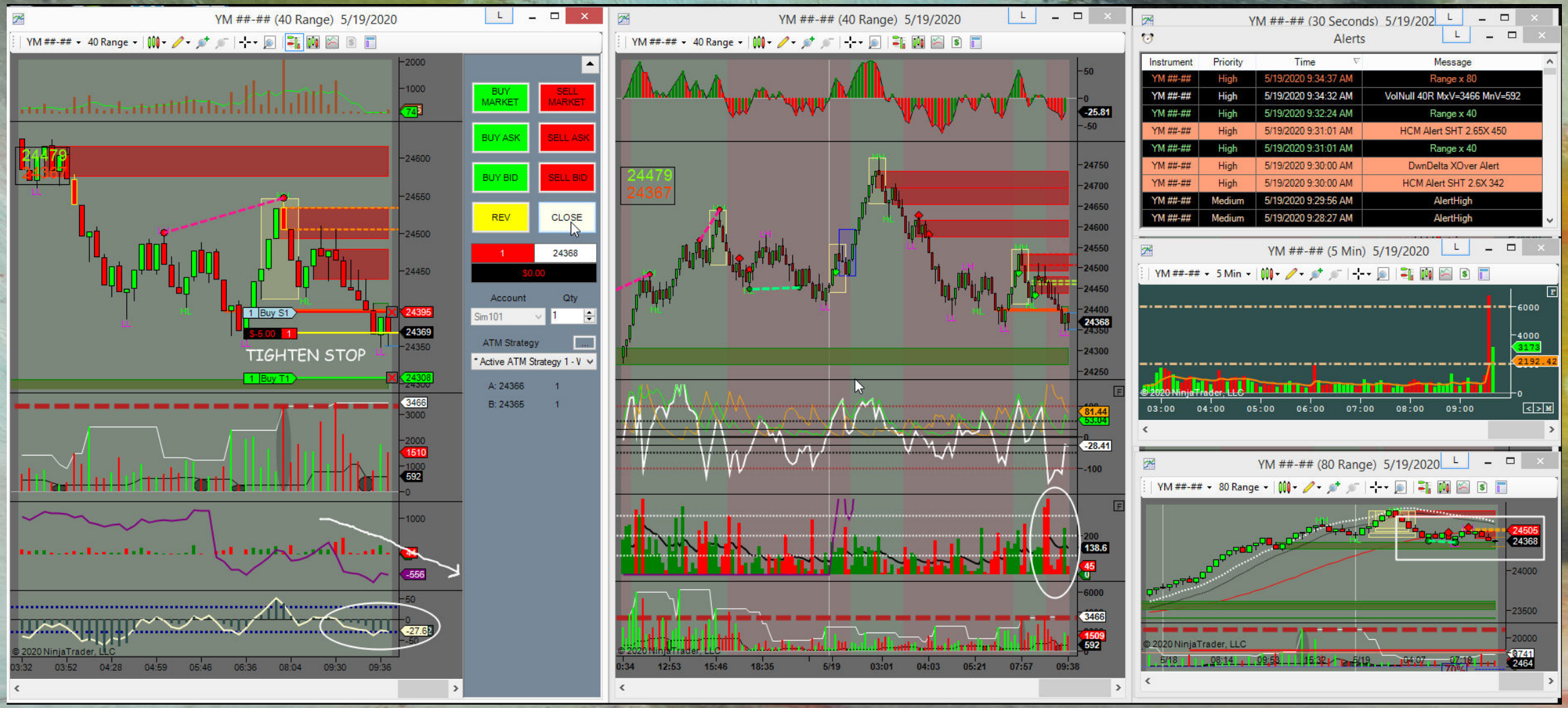
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## Medium 5/19/2020 9:28:27 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24368
$0.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24366 1
B: 24365 1
1 Buy S1
$-5.00 1
TIGHTEN STOP
1 Buy T1
24395
24369
24308
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24479
24367
24368
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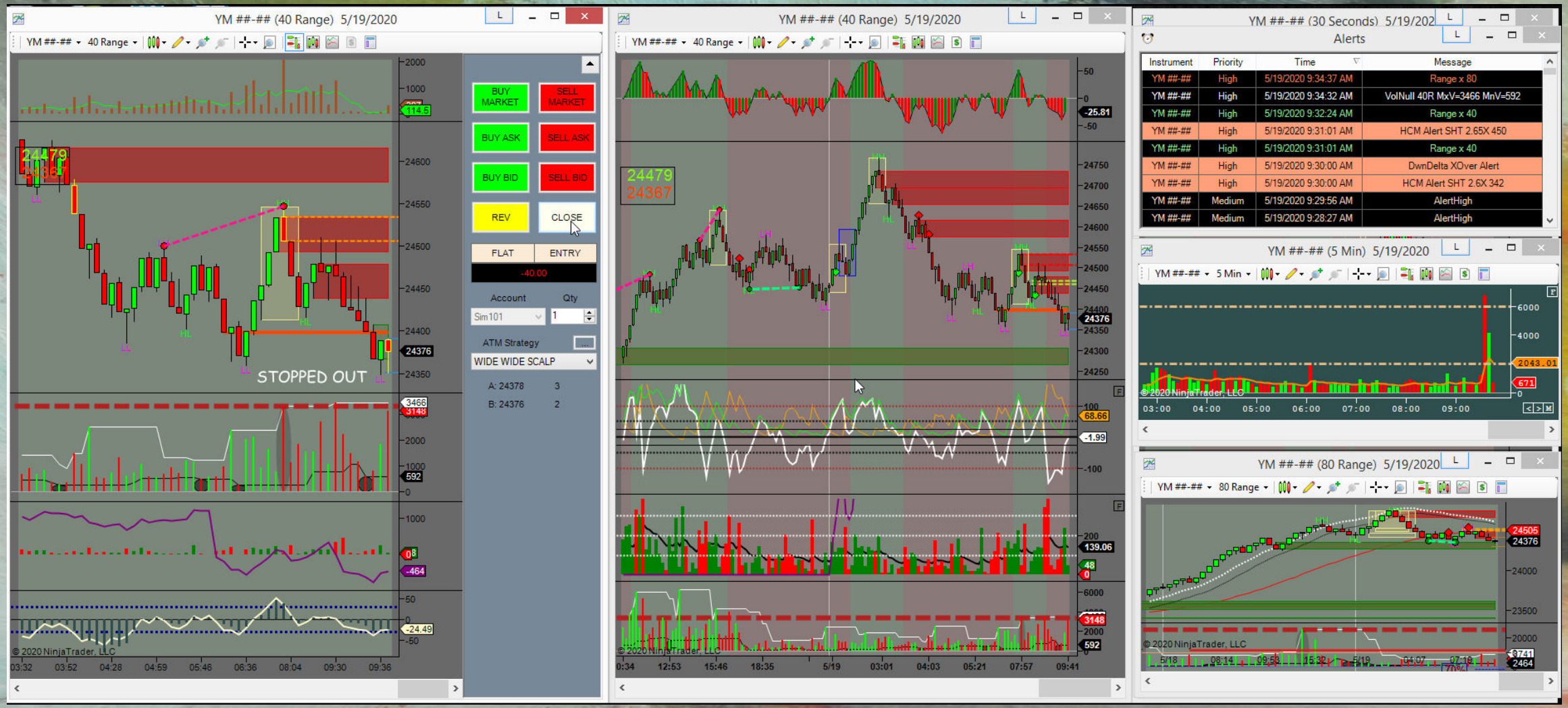
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## Medium 5/19/2020 9:28:27 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-40.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24378 3
B: 24376 2
24479
24367
STOPPED OUT
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## Medium 5/19/2020 9:28:27 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-40.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 2 - V
A: 24397 2
B: 24396 1
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## Medium 5/19/2020 9:28:27 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
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
A: 24398 1
B: 24396 6
RISKY CHASING MARKET, WILL PRICE ACTION BOUNCE ?
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## Medium 5/19/2020 9:28:27 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24397
$-200.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24358 2
B: 24357 1
1 Sell T1
1 Sell S1
UGLY, CHASING MARKET.....
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 5/19/2020 9:45:22 AM | UpDelta XOver Alert
YM ##-## | High | 5/19/2020 9:34:37 AM | Range x 80
YM ##-## | High | 5/19/2020 9:34:32 AM | VolNull 40R MxV=3466 MnV=592
YM ##-## | High | 5/19/2020 9:32:24 AM | Range x 40
YM ##-## | High | 5/19/2020 9:31:01 AM | HCM Alert SHT 2.65X 450
YM ##-## | High | 5/19/2020 9:31:01 AM | Range x 40
YM ##-## | High | 5/19/2020 9:30:00 AM | DwnDelta XOver Alert
YM ##-## | High | 5/19/2020 9:30:00 AM | HCM Alert SHT 2.6X 342
YM ##-## | Medium | 5/19/2020 9:29:56 AM | AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24397
$-260.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24346 4
B: 24345 2
UGLY, CHASING MARKET.....
1 Sell T1
1 Sell S1
$-250.00
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 5/19/2020 9:45:22 AM | UpDelta XOver Alert
YM ##-## | High | 5/19/2020 9:34:37 AM | Range x 80
YM ##-## | High | 5/19/2020 9:34:32 AM | VolNull 40R MxV=3466 MnV=592
YM ##-## | High | 5/19/2020 9:32:24 AM | Range x 40
YM ##-## | High | 5/19/2020 9:31:01 AM | HCM Alert SHT 2.65X 450
YM ##-## | High | 5/19/2020 9:31:01 AM | Range x 40
YM ##-## | High | 5/19/2020 9:30:00 AM | DwnDelta XOver Alert
YM ##-## | High | 5/19/2020 9:30:00 AM | HCM Alert SHT 2.6X 342
YM ##-## | Medium | 5/19/2020 9:29:56 AM | AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24367
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-315.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24343 1
B: 24342 1
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24367
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## Medium 5/19/2020 9:29:56 AM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24331
$0.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 24330 2
B: 24328 6
1 Buy S1
1 Buy T1
RE ENTRY SHORT, RISKY CHASING MARKET.....
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24330
$-115.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 24341 3
B: 24340 2
CLOSE OUT
2s Buy S1
2s Buy T1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/19/2020
ASKS COMING BACK IN.....!
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-420.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24340 1
B: 24339 2
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## High 5/19/2020 9:31:01 AM Range x 40
YM ##-## High 5/19/2020 9:30:00 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:30:00 AM HCM Alert SHT 2.6X 342
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
GAMBLE ON SUPPORT HOLDING(80tick) and ASKS COMING BACK IN.....
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## (5 Min) 5/19/2020
YM ##-## (80 Range) 5/19/2020
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24346
$275.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - V
A: 24374 3
B: 24372 8
2s Sell T1
2s Sell S1
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24346
$595.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 4 - V
A: 24401 1
B: 24400 1
2s Sell T1
2s Sell S1
$555.00
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24406 7
B: 24404 1
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## High 5/19/2020 9:32:24 AM Range x 40
YM ##-## High 5/19/2020 9:31:01 AM HCM Alert SHT 2.65X 450
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24430 5
B: 24428 4
100.00% (24546)
0.00% (24307)
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YM ##-## (30 Seconds) 5/19/2020
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/19/2020 10:04:57 AM DivX5 145/80 1
YM ##-## High 5/19/2020 10:00:29 AM Range x 40
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## High 5/19/2020 9:34:32 AM VolNull 40R MxV=3466 MnV=592
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24453 3
B: 24451 5
100.00% (24546)
0.00% (24307)
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/19/2020 10:05:40 AM Minute x 5
YM ##-## High 5/19/2020 10:04:57 AM DivX5 145/80 1
YM ##-## High 5/19/2020 10:00:29 AM Range x 40
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:34:37 AM Range x 80
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
100.00% (24546)
0.00% (24307)
24391
24331
24485
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BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24485 5
B: 24483 4
YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 10:07:27 AM Range x 40
YM ##-## High 5/19/2020 10:05:40 AM Minute x 5
YM ##-## High 5/19/2020 10:04:57 AM DivX5 145/80 1
YM ##-## High 5/19/2020 10:00:29 AM Range x 40
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## High 5/19/2020 9:46:04 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 9:45:22 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24518 2
B: 24517 2
100.00% (24546)
0.00% (24307)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 5/19/2020 10:09:57 AM | Divergence Canceled x 5
YM ##-## | High | 5/19/2020 10:07:27 AM | Range x 40
YM ##-## | High | 5/19/2020 10:05:40 AM | Minute x 5
YM ##-## | High | 5/19/2020 10:04:57 AM | DivX5 145/80 1
YM ##-## | High | 5/19/2020 10:00:29 AM | Range x 40
YM ##-## | High | 5/19/2020 9:52:38 AM | Range x 40
YM ##-## | High | 5/19/2020 9:52:37 AM | UpDelta XOver Alert
YM ##-## | High | 5/19/2020 9:52:37 AM | HCM Alert LNG 2.79X 430
YM ##-## | High | 5/19/2020 9:46:04 AM | DwnDelta XOver Alert
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24517
24331
100.00% (24546)
0.00% (24307)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24469 6
B: 24467 9
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 10:15:28 AM Range x 40
YM ##-## High 5/19/2020 10:09:57 AM Divergence Canceled x 5
YM ##-## High 5/19/2020 10:07:27 AM Range x 40
YM ##-## High 5/19/2020 10:05:40 AM Minute x 5
YM ##-## High 5/19/2020 10:04:57 AM DivX5 145/80 1
YM ##-## High 5/19/2020 10:00:29 AM Range x 40
YM ##-## High 5/19/2020 9:52:38 AM Range x 40
YM ##-## High 5/19/2020 9:52:37 AM UpDelta XOver Alert
YM ##-## High 5/19/2020 9:52:37 AM HCM Alert LNG 2.79X 430
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24517
24410
100.00% (24546)
0.00% (24307)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24418 4
B: 24416 7
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 10:24:32 AM DwnDelta XOver Alert
YM ##-## High 5/19/2020 10:22:32 AM VolNull 80R MxV=8908 MnV=2393
YM ##-## High 5/19/2020 10:17:08 AM Divergence x 80
YM ##-## High 5/19/2020 10:15:28 AM Range x 40
YM ##-## High 5/19/2020 10:09:57 AM Divergence Canceled x 5
YM ##-## High 5/19/2020 10:07:27 AM Range x 40
YM ##-## High 5/19/2020 10:05:40 AM Minute x 5
YM ##-## High 5/19/2020 10:04:57 AM DivX5 145/80 1
YM ##-## High 5/19/2020 10:00:29 AM Range x 40
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
175.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24459 6
B: 24457 6
-hard divergence
-volume
24465
100.00% (24307)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24465
0.00% (24526)
100.00% (24307)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 1:42:10 PM HCM Alert SHT 2.74X 393
YM ##-## High 5/19/2020 1:42:10 PM VolXcess 1.45 Range 40
YM ##-## High 5/19/2020 1:34:57 PM DivX5 428/10 42
YM ##-## High 5/19/2020 12:46:58 PM Divergence Canceled x 40
YM ##-## High 5/19/2020 12:34:56 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 12:34:12 PM HCM Alert SHT 2.6X 330
YM ##-## Medium 5/19/2020 12:32:29 PM AlertHigh
YM ##-## High 5/19/2020 12:23:10 PM HCM Alert SHT 2.54X 200
YM ##-## High 5/19/2020 12:23:10 PM DivX40 387/91 4
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24499
24465
Sell T1
Sell S1
$-10.00
100.00% (24307)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24467
$-10.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 24466 3
B: 24465 6
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YM ##-## (40 Range) 5/19/2020
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/19/2020 1:44:56 PM AlertHigh
YM ##-## High 5/19/2020 1:42:10 PM HCM Alert SHT 2.74X 393
YM ##-## High 5/19/2020 1:42:10 PM VolXcess 1.45 Range 40
YM ##-## High 5/19/2020 1:34:57 PM DivX5 428/10 42
YM ##-## High 5/19/2020 12:46:58 PM Divergence Canceled x 40
YM ##-## High 5/19/2020 12:34:56 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 12:34:12 PM HCM Alert SHT 2.6X 330
YM ##-## Medium 5/19/2020 12:32:29 PM AlertHigh
YM ##-## High 5/19/2020 12:23:10 PM HCM Alert SHT 2.54X 200
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24465
Sell T1
Sell S1
$-120.00
100.00% (24307)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24467
$-120.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 24443 4
B: 24441 6
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24465
0.00% (24526)
100.00% (24307)
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YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/19/2020 2:03:26 PM AlertHigh
YM ##-## High 5/19/2020 2:02:57 PM LaguerreTrig x 40
YM ##-## High 5/19/2020 1:51:55 PM Minute x 5
YM ##-## Medium 5/19/2020 1:44:56 PM AlertHigh
YM ##-## High 5/19/2020 1:42:10 PM HCM Alert SHT 2.74X 393
YM ##-## High 5/19/2020 1:42:10 PM VolXcess 1.45 Range 40
YM ##-## High 5/19/2020 1:34:57 PM DivX5 428/10 42
YM ##-## High 5/19/2020 12:46:58 PM Divergence Canceled x 40
YM ##-## High 5/19/2020 12:34:56 PM Divergence Canceled x 5
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24467
$95.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 24486 4
B: 24484 9
1 Sell T1
1 Sell S1
$95.00
100.00% (24307)
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
0.00% (24526)
100.00% (24307)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 2:08:59 PM VolNull 40R MxV=6251 MnV=852
YM ##-## Medium 5/19/2020 2:06:57 PM AlertHigh
YM ##-## High 5/19/2020 2:04:56 PM DivX5 84/1 84
YM ##-## Medium 5/19/2020 2:03:26 PM AlertHigh
YM ##-## High 5/19/2020 2:02:57 PM LaguerreTrig x 40
YM ##-## High 5/19/2020 1:51:55 PM Minute x 5
YM ##-## Medium 5/19/2020 1:44:56 PM AlertHigh
YM ##-## High 5/19/2020 1:42:10 PM HCM Alert SHT 2.74X 393
YM ##-## High 5/19/2020 1:42:10 PM VolXcess 1.45 Range 40
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
0.00% (24526)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24467
$70.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 24482 3
B: 24480 5
1 Sell T1
1 Sell S1
$70.00
100.00% (24307)
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
0.00% (24526)
100.00% (24307)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/19/2020 2:24:58 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:19:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:23 PM VolXcess Range 80
YM ##-## Medium 5/19/2020 2:13:57 PM AlertHigh
YM ##-## High 5/19/2020 2:09:56 PM DivX5 10/11 0
YM ##-## High 5/19/2020 2:08:59 PM VolNull 40R MxV=6251 MnV=852
YM ##-## Medium 5/19/2020 2:06:57 PM AlertHigh
YM ##-## High 5/19/2020 2:04:56 PM DivX5 84/1 84
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24467
$165.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 24500 3
B: 24499 2
Sell T1
Sell S1
$165.00
100.00% (24307)
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
0.00% (24526)
100.00% (24307)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/19/2020 2:39:56 PM AlertHigh
YM ##-## High 5/19/2020 2:24:58 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:19:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:23 PM VolXcess Range 80
YM ##-## Medium 5/19/2020 2:13:57 PM AlertHigh
YM ##-## High 5/19/2020 2:09:56 PM DivX5 10/11 0
YM ##-## High 5/19/2020 2:08:59 PM VolNull 40R MxV=6251 MnV=852
YM ##-## Medium 5/19/2020 2:06:57 PM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/19/2020
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
355.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24516 2
B: 24515 5
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/19/2020 2:39:56 PM AlertHigh
YM ##-## High 5/19/2020 2:24:58 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:19:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:23 PM VolXcess Range 80
YM ##-## Medium 5/19/2020 2:13:57 PM AlertHigh
YM ##-## High 5/19/2020 2:09:56 PM DivX5 10/11 0
YM ##-## High 5/19/2020 2:08:59 PM VolNull 40R MxV=6251 MnV=852
YM ##-## Medium 5/19/2020 2:06:57 PM AlertHigh
YM ##-## (5 Min) 5/19/2020
YM ##-## (80 Range) 5/19/2020
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YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
355.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24452 5
B: 24450 5
24465
100.00% (24307)
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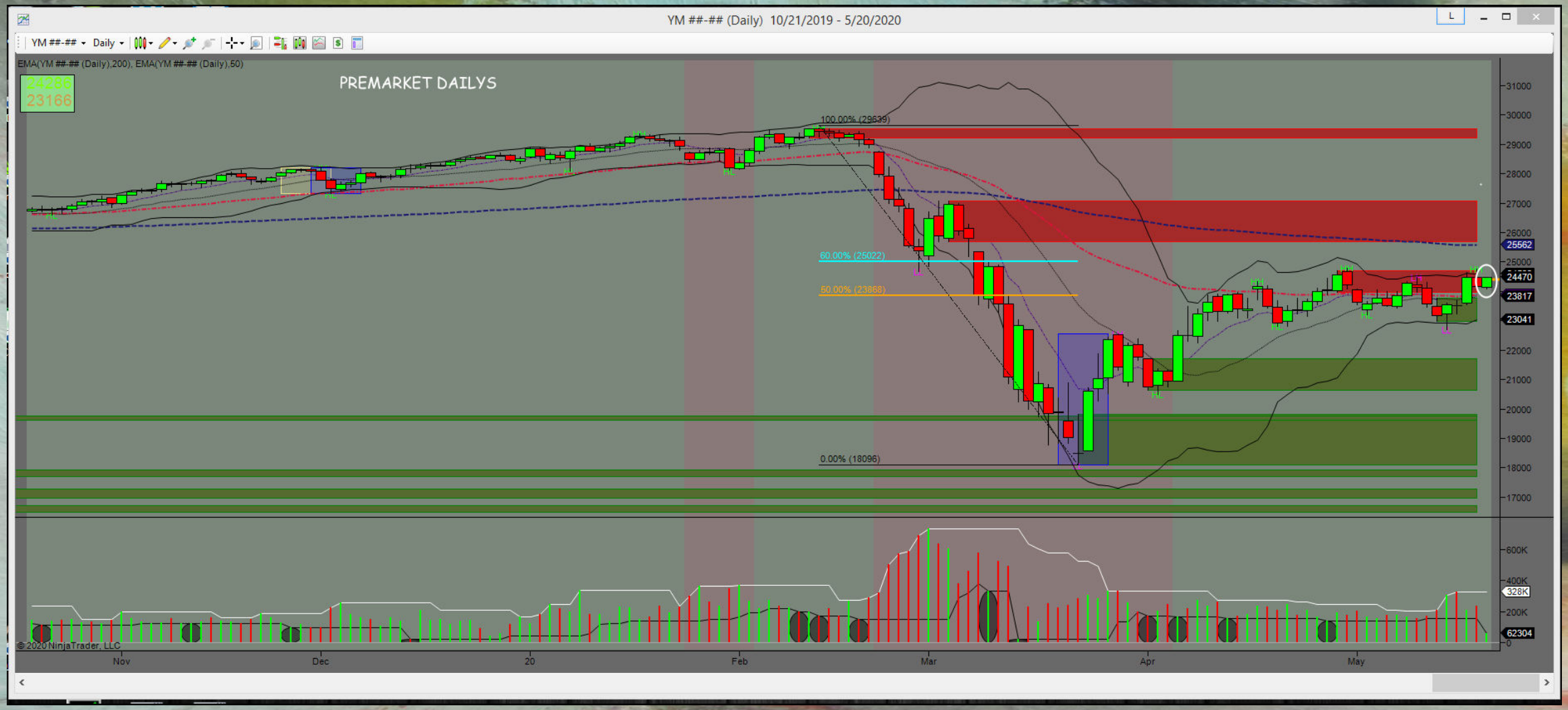
YM ##-## (40 Range) 5/19/2020
YM ##-## 40 Range
24465
0.00% (24526)
100.00% (24307)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/19/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/19/2020 2:54:27 PM AlertHigh
YM ##-## Medium 5/19/2020 2:39:56 PM AlertHigh
YM ##-## High 5/19/2020 2:24:58 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:19:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:57 PM Divergence Canceled x 5
YM ##-## High 5/19/2020 2:14:23 PM VolXcess Range 80
YM ##-## Medium 5/19/2020 2:13:57 PM AlertHigh
YM ##-## High 5/19/2020 2:09:56 PM DivX5 10/11 0
YM ##-## High 5/19/2020 2:08:59 PM VolNull 40R MxV=6251 MnV=852
YM ##-## (5 Min) 5/19/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/19/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (Daily) 10/21/2019 - 5/20/2020
YM ##-##
Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
24236
23166
PREMARKET DAILYS
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
31000
30000
29000
28000
27000
26000
25562
25000
24470
23817
23041
22000
21000
20000
19000
18000
17000
600K
400K
328K
200K
62304
0
Nov
Dec
20
Feb
Mar
Apr
May
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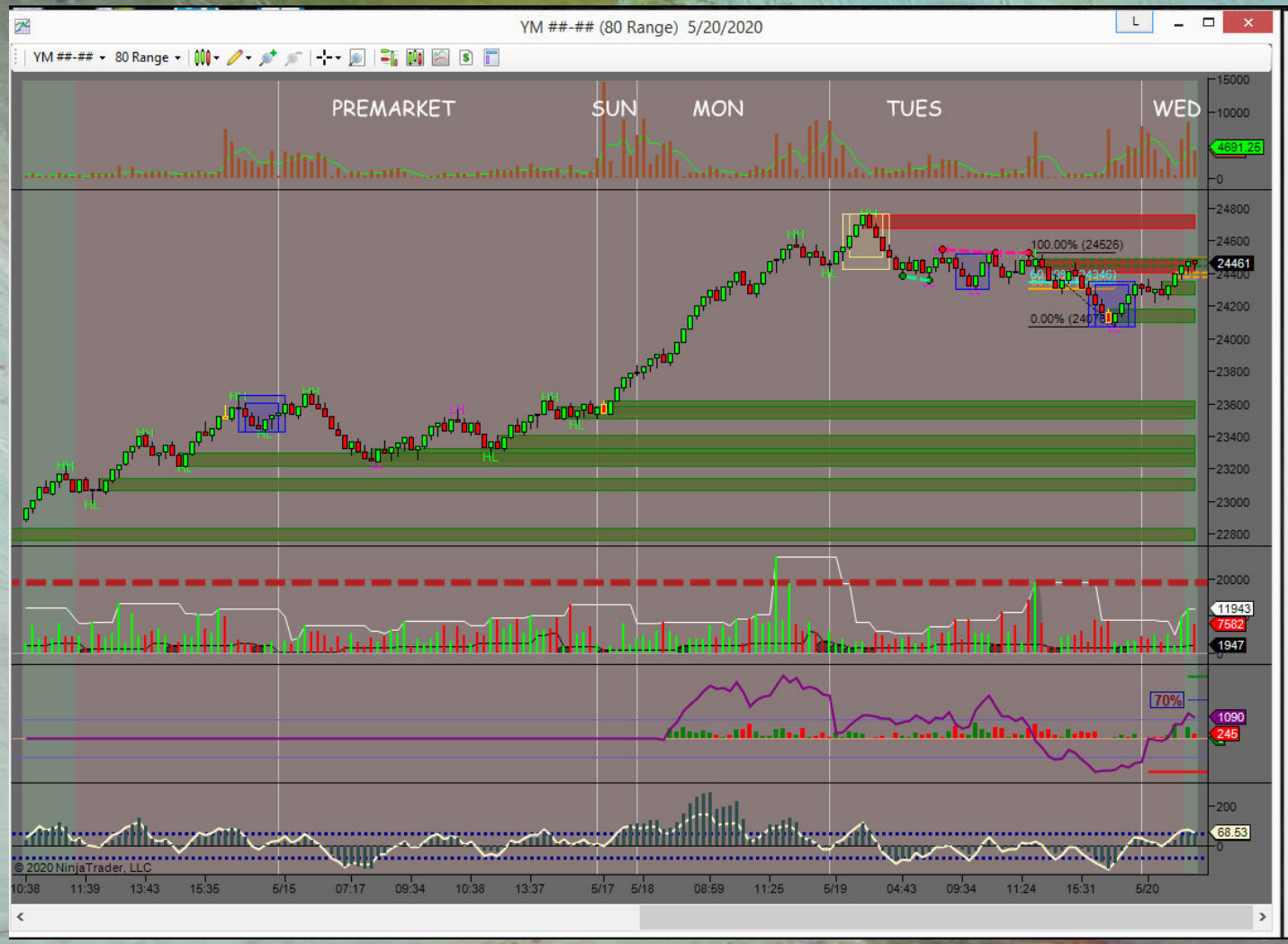
YM ##-## (80 Range) 5/20/2020
YM ##-## 80 Range
PREMARKET
SUN
MON
TUES
WED
100.00% (24526)
0.00% (24078)
24461
4691.25
11943
7582
1947
70%
1090
245
68.53
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YM ##-## (40 Range) 5/20/2020
YM ##-## 40 Range
24461
1616.75
3826
1624
70%
1090
57
18.77
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YM ##-## (40 Range) 5/20/2020
OPENING BELL
24463
24411
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24460 5
B: 24458 7
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YM ##-## (40 Range) 5/20/2020
YM ##-## (30 Seconds) 5/20/2020
Effort To Fall
Time remaining = 00:00:33

YM ##-## (40 Range) 5/20/2020
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: 24419 3
B: 24417 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/20/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/20/202
YM ##-## 30 Seconds
Effort To Fall
YM ##-## (5 Min) 5/20/2020
YM ##-## 5 Min
TWO MINUTES IN
© 2020 NinjaTrader, LLC
© 2020 NinjaTrader, LLC
Time remaining = 00:00:33

YM ##-## (40 Range) 5/20/2020
YM ##-## 40 Range
24480
24409
NOTHING STICKS OUT.....
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: 24474 6
B: 24472 3
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YM ##-## (40 Range) 5/20/2020
YM ##-## (30 Seconds) 5/20/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/20/2020 9:42:48 AM VolNull 40R MxV=3826 MnV=787
YM ##-## High 5/20/2020 9:41:13 AM DivX40 41/4 10
YM ##-## High 5/20/2020 9:40:04 AM UpDelta XOver Alert
YM ##-## High 5/20/2020 9:36:10 AM Range x 80
YM ##-## High 5/20/2020 9:36:09 AM DwnDelta XOver Alert
YM ##-## High 5/20/2020 9:36:09 AM HCM Alert SHT 2.95X 363
YM ##-## High 5/20/2020 9:32:09 AM VolNull 40R MxV=3826 MnV=1296
YM ##-## Medium 5/20/2020 9:30:56 AM AlertHigh
YM ##-## Medium 5/20/2020 9:29:56 AM AlertHigh
YM ##-## (5 Min) 5/20/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/20/2020
YM ##-## 80 Range
100.00% (24526)
0.00% (24076)

YM ##-## (40 Range) 5/20/2020
YM ##-## 40 Range
24558
24425
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: 24518 7
B: 24516 8
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YM ##-## (40 Range) 5/20/2020
YM ##-## (30 Seconds) 5/20/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/20/2020 10:49:58 AM DivX5 346/2 173
YM ##-## Medium 5/20/2020 10:47:26 AM AlertHigh
YM ##-## High 5/20/2020 10:12:53 AM HCM Alert LNG 2.66X 523
YM ##-## High 5/20/2020 9:59:18 AM VolNull 40R MxV=3741 MnV=699
YM ##-## High 5/20/2020 9:56:31 AM Range x 80
YM ##-## High 5/20/2020 9:52:25 AM Divergence Canceled x 40
YM ##-## High 5/20/2020 9:49:56 AM Divergence Canceled x 5
YM ##-## High 5/20/2020 9:44:56 AM DivX5 59/7 8
YM ##-## High 5/20/2020 9:42:48 AM VolNull 40R MxV=3826 MnV=787
YM ##-## (5 Min) 5/20/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/20/2020
YM ##-## 80 Range
100.00% (24526)
0.00% (24076)

YM ##-## (40 Range) 5/20/2020
YM ##-## 40 Range
24566
24416
24425
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: 24426 9
B: 24424 3
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YM ##-## (40 Range) 5/20/2020
YM ##-## 40 Range
24566
24425
YM ##-## (30 Seconds) 5/20/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/20/2020 1:58:26 PM AlertHigh
YM ##-## High 5/20/2020 1:29:56 PM Divergence Canceled x 5
YM ##-## High 5/20/2020 1:26:42 PM VolNull 40R MxV=5190 MnV=843
YM ##-## High 5/20/2020 1:24:56 PM DivX5 133/8 16
YM ##-## High 5/20/2020 1:24:25 PM Range x 40
YM ##-## High 5/20/2020 1:19:16 PM VolNull 40R MxV=5190 MnV=1016
YM ##-## High 5/20/2020 1:09:30 PM DwnDelta XOver Alert
YM ##-## High 5/20/2020 1:06:09 PM UpDelta XOver Alert
YM ##-## High 5/20/2020 1:06:09 PM HCM Alert LNG 2.29X 338
YM ##-## (5 Min) 5/20/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 5/20/2020
YM ##-## 80 Range
24425
24336
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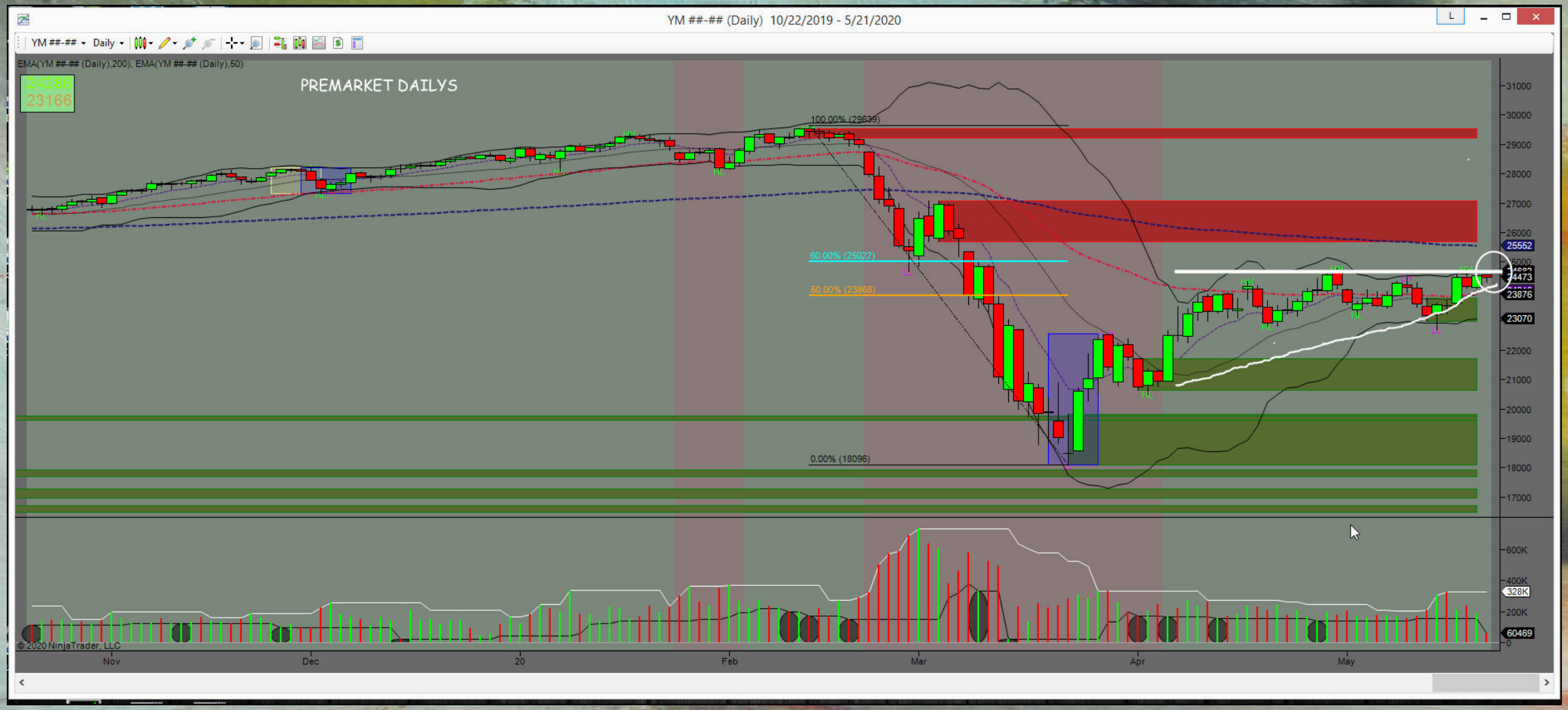
YM ##-## (Daily) 10/22/2019 - 5/21/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
24286
23166
PREMARKET DAILYS
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
25552
24473
23876
23070
31000
30000
29000
28000
27000
26000
22000
21000
20000
19000
18000
17000
600K
400K
328K
200K
60469
0
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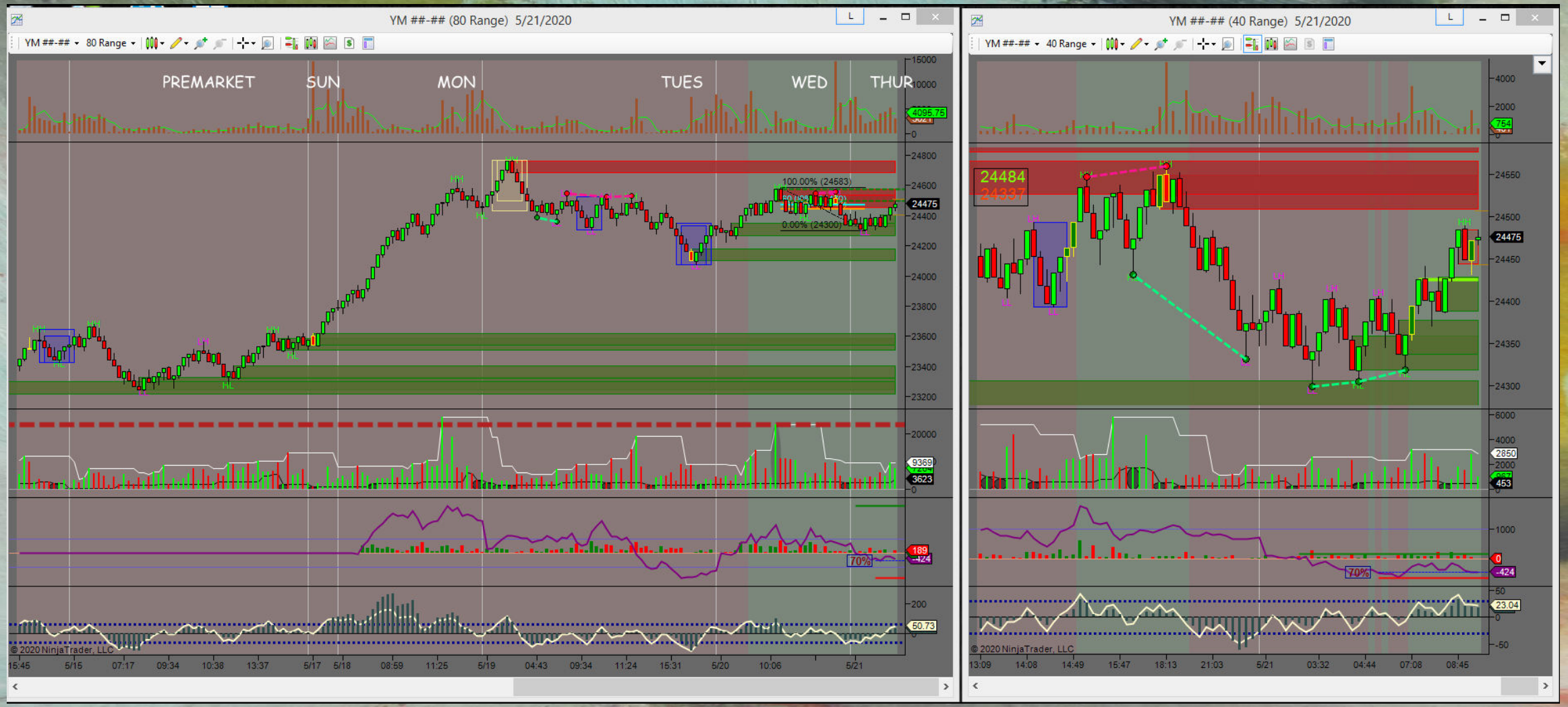
Nov
Dec
20
Feb
Mar
Apr
May


YM ##-## (80 Range) 5/21/2020
PREMARKET
SUN
MON
TUES
WED
THUR
100.00% (24583)
0.00% (24300)
24475
4095.76
8369
3623
189
-424
70%
50.73
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YM ##-## (40 Range) 5/21/2020
24484
24337
24475
754
2850
453
0
-424
70%
23.04
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YM ##-## (40 Range) 5/21/2020
OPENING BELL
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24497
B: 24495
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Effort To Fall
Time remaining = 00:00:25

YM ##-## (40 Range) 5/21/2020
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: 24482 7
B: 24480 2
24484
24337
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24484
24337
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/21/202
YM ##-## 30 Seconds
UpThrust
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
TWO MINUTES IN, A BIT LACKLUSTER.....
© 2020 NinjaTrader, LLC
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Time remaining = 00:00:32

YM ##-## (40 Range) 5/21/2020
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: 24507 1:
B: 24506 3
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## High 5/21/2020 8:55:57 AM Range x 40
YM ##-## High 5/21/2020 8:53:13 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 8:49:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 8:39:56 AM DivX5 85/46 1
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
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: 24537 5
B: 24535 6
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## High 5/21/2020 8:55:57 AM Range x 40
YM ##-## High 5/21/2020 8:53:13 AM DwnDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
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: 24575 1
B: 24574 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## High 5/21/2020 8:55:57 AM Range x 40
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24567
24337
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: 24558 10
B: 24556 8
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YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24567
24337
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## High 5/21/2020 8:55:57 AM Range x 40
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)
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YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24567
24337
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: 24531 8
B: 24529 4
RISKY, LOOKING
FOR PULLBACK
-bids
-vol resistance on
80tick
RISKY
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24567
24337
1 Buy S1
1 Buy T1
$-30.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24530
$-25.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24536 2
B: 24535 2
RISKY
gambling on a pullback.....
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
TIGHTEN STOP AND TARGET....
24567
24337
1 Buy S1
1 Buy T1
$-40.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24530
$-40.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24539 1
B: 24538 4
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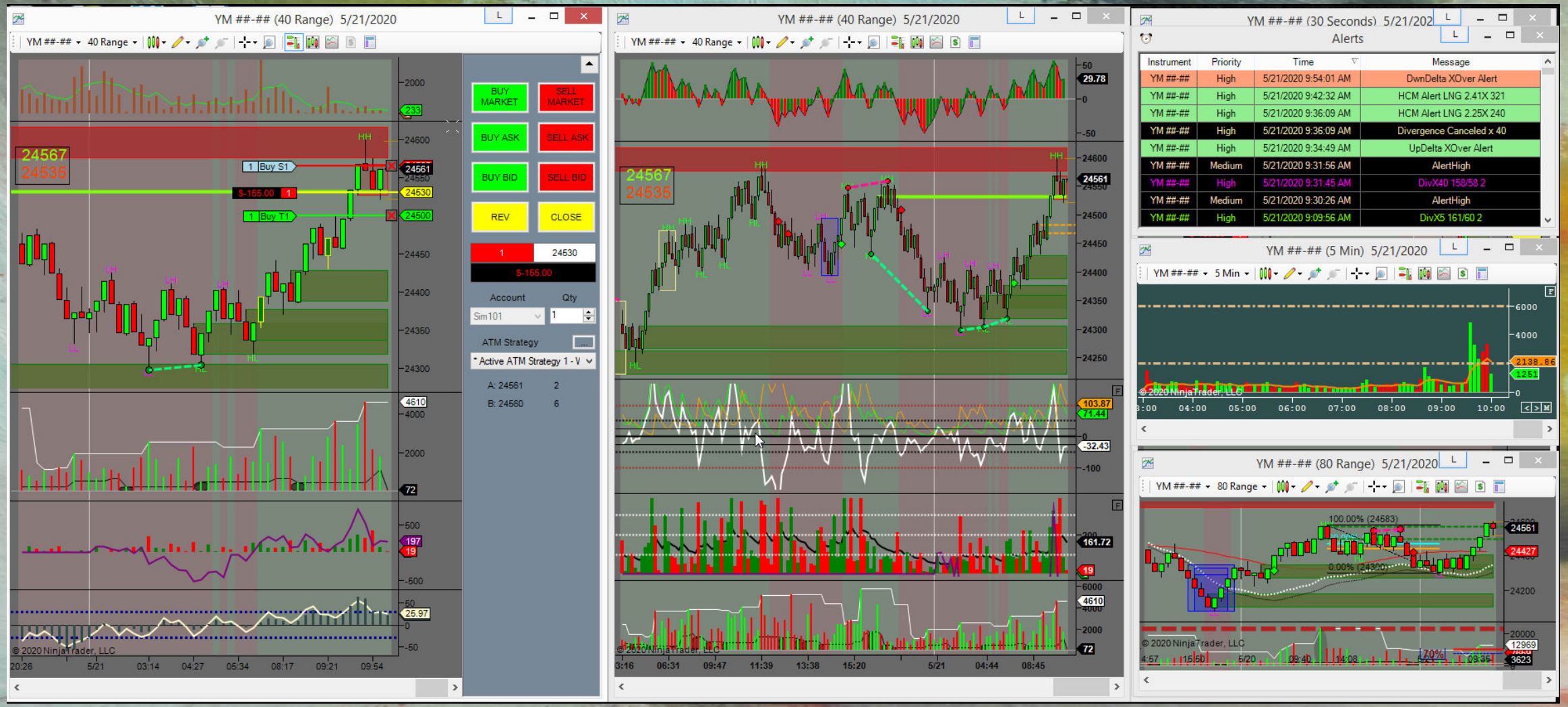
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## (5 Min) 5/21/2020
YM ##-## (80 Range) 5/21/2020
100.00% (24583)
0.00% (24300)


YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24567
24535
1 Buy S1
$-155.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24530
$-155.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24561 2
B: 24560 6
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
STOPPED OUT
24567
24535
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-175.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24564 2
B: 24563 1
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YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## (5 Min) 5/21/2020
YM ##-## (80 Range) 5/21/2020
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
24567
24535
REVERSE LNG ON (WEAK) TREND
GAMBLE
RISKY
momentum
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## High 5/21/2020 9:09:56 AM DivX5 161/60 2
YM ##-## (5 Min) 5/21/2020
YM ##-## (80 Range) 5/21/2020
breaking thru....
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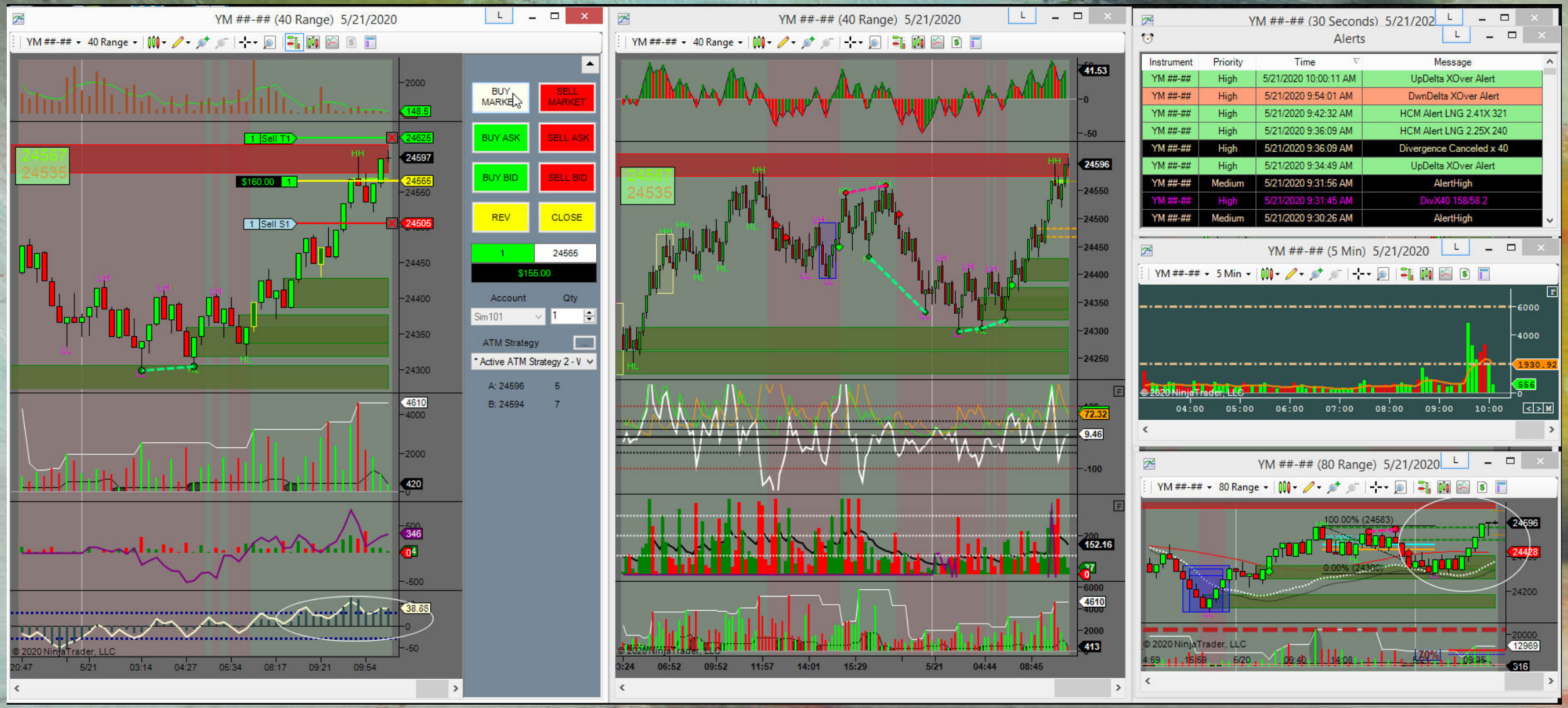
YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
1 Sell T1
$160.00 1
1 Sell S1
24625
24597
24565
24505
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24565
$155.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24596 5
B: 24594 7
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## Medium 5/21/2020 9:30:26 AM AlertHigh
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
TIGHTEN STOP
1 Sell T1
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
$120.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24592 8
B: 24590 6
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YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## Medium 5/21/2020 9:31:56 AM AlertHigh
YM ##-## High 5/21/2020 9:31:45 AM DivX40 158/58 2
YM ##-## (5 Min) 5/21/2020
YM ##-## (80 Range) 5/21/2020

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24596
24535
1 Sell T1
1 Sell S1
24625
24567
160.25
4610
37
200
6
17.65
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BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24565
$15.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24569 4
B: 24567 7
YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24596
24535
24568
25.98
76.66
-26.11
138.5
5
4610
36
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
2612
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YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)
24568
24428
12969
2372
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YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24596
24535
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-195.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24560 1
B: 24559 3
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24596
24535
REVERSE SHORT ON DIVERGENCE
1 Buy S1
1 Buy T1
$-80.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24556
$-90.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 24573 6
B: 24571 2
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)
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YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24596
24535
1 Buy S1
$10.00 1
1 Buy T1
24591
24554
24496
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24556
$10.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 24553 10
B: 24551 6
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)
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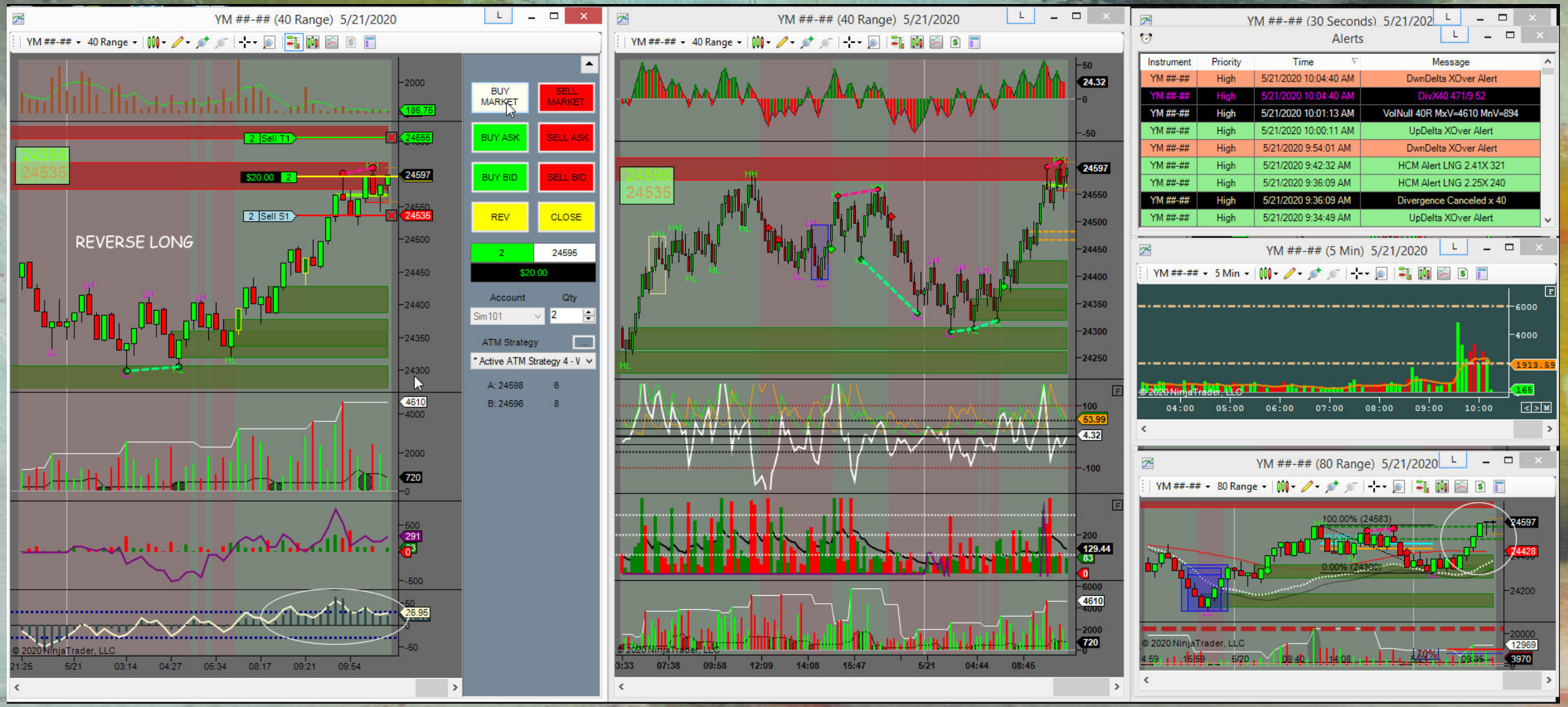
YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24596
24535
TIGHTEN STOP
1 Buy S1
$-150.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 24587 3
B: 24585 17
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
24596
24535
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-365.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24589 6
B: 24587 10
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## (80 Range) 5/21/2020
100.00% (24583)
0.00% (24300)


YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
REVERSE LONG
2 Sell T1
2 Sell S1
$20.00
24598
24535
24597
24655
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24595
$20.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 24598 6
B: 24596 8
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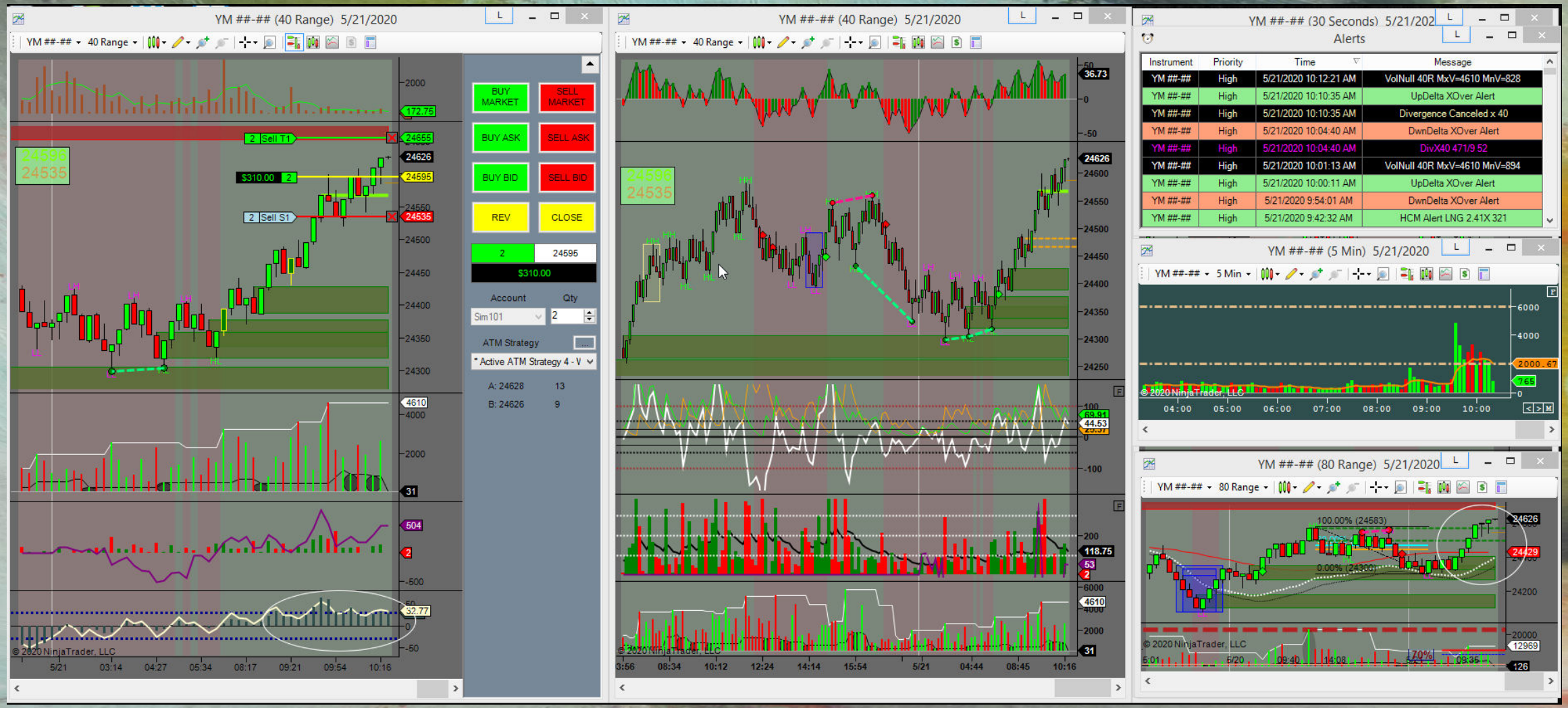
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## High 5/21/2020 9:36:09 AM HCM Alert LNG 2.25X 240
YM ##-## High 5/21/2020 9:36:09 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 9:34:49 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)


YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
2 Sell T1
$310.00 2
2 Sell S1
24596
24535
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24595
$310.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 24628 13
B: 24626 9
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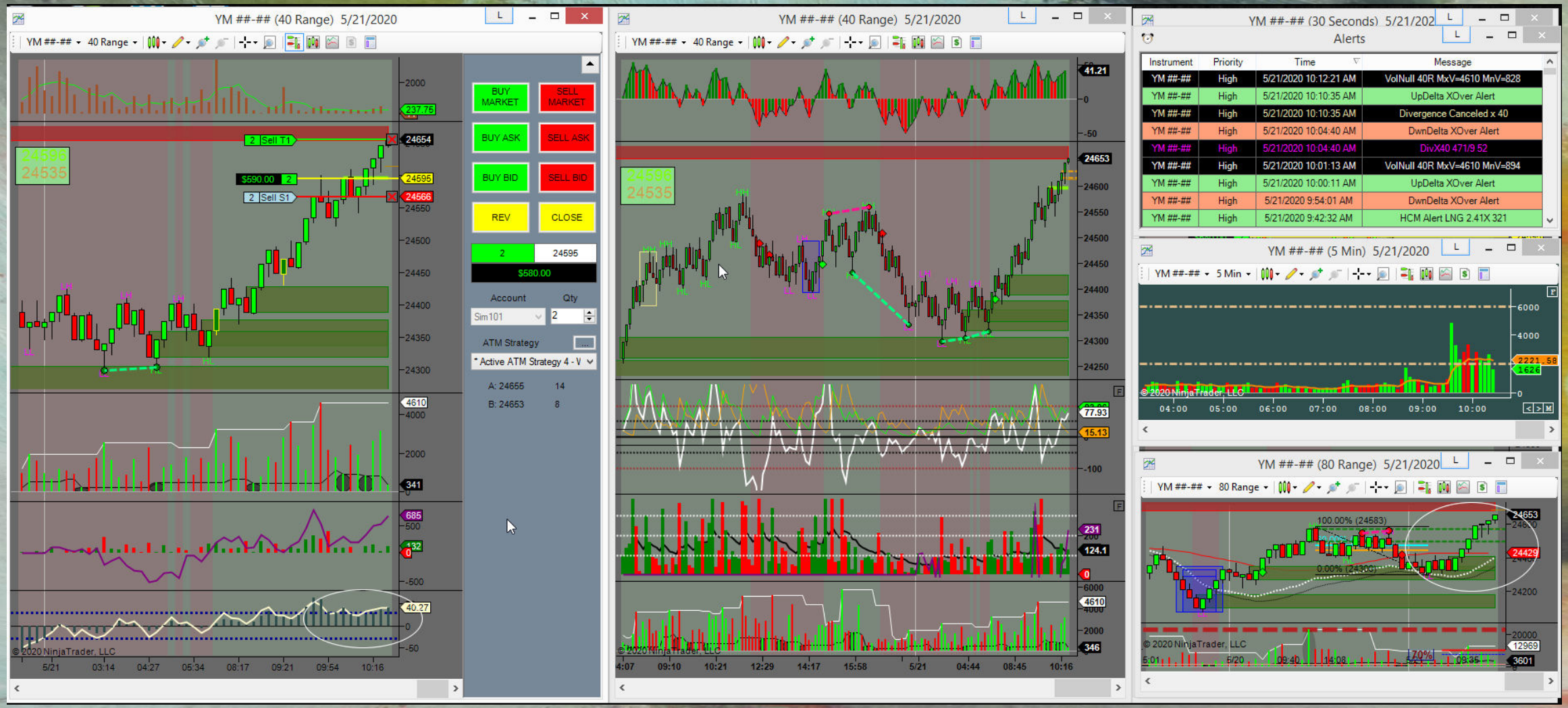
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:12:21 AM VolNull 40R MxV=4610 MnV=828
YM ##-## High 5/21/2020 10:10:35 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 10:10:35 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9.52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)


YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
2 Sell T1
$590.00 2
2 Sell S1
24596
24535
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24595
$580.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 24655 14
B: 24653 8
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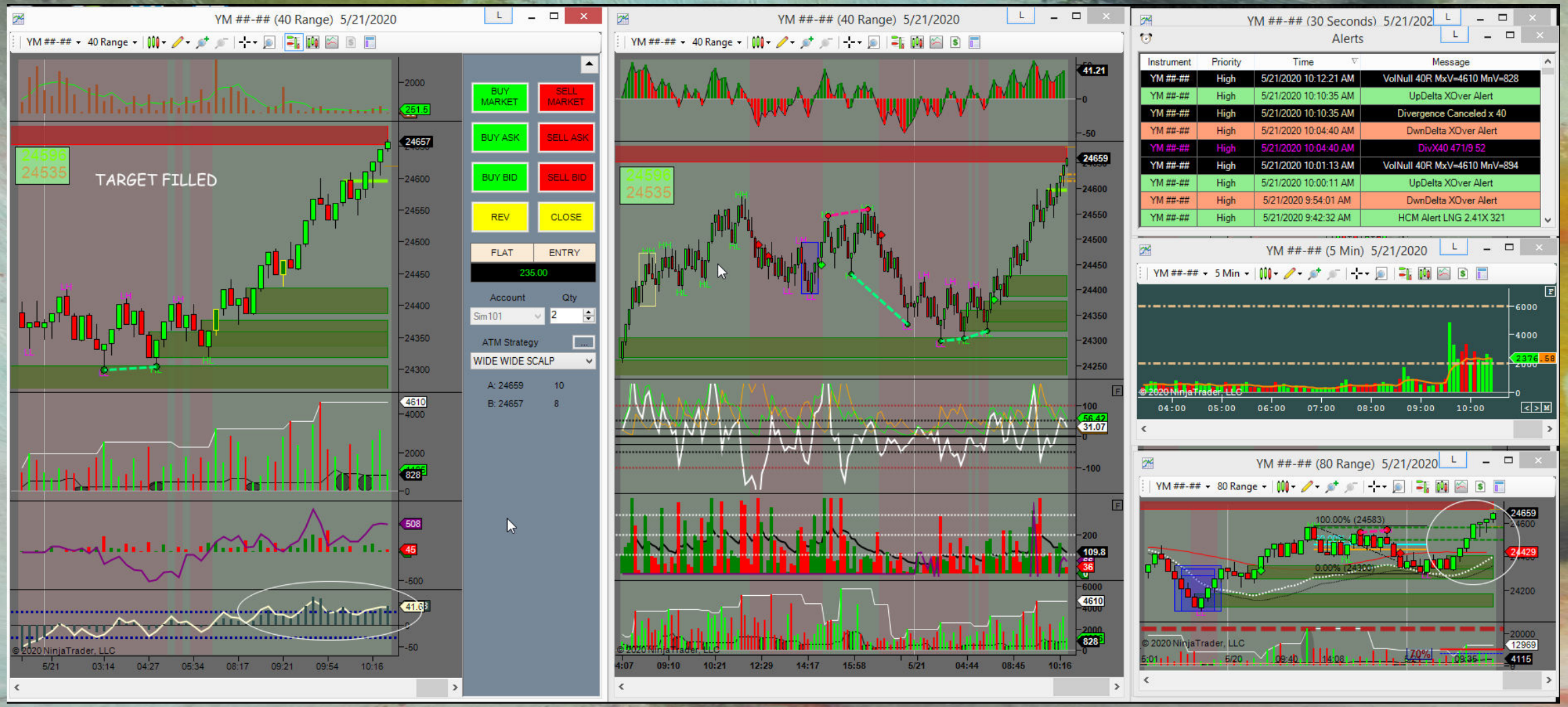
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:12:21 AM VolNull 40R MxV=4610 MnV=828
YM ##-## High 5/21/2020 10:10:35 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 10:10:35 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9.52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)


YM ##-## (40 Range) 5/21/2020
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
235.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24659 10
B: 24657 8
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YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:12:21 AM VolNull 40R MxV=4610 MnV=828
YM ##-## High 5/21/2020 10:10:35 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 10:10:35 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9.52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 9:54:01 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 9:42:32 AM HCM Alert LNG 2.41X 321
YM ##-## (5 Min) 5/21/2020
YM ##-## (80 Range) 5/21/2020
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24535
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
235.00
Account
Qty
Sim101
2
ATM Strategy
WIDE WIDE SCALP
A: 24620 6
B: 24618 5
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YM ##-## (30 Seconds) 5/21/2020
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:28:00 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:28:00 AM DivX40 243/61 3
YM ##-## High 5/21/2020 10:12:21 AM VolNull 40R MxV=4610 MnV=828
YM ##-## High 5/21/2020 10:10:35 AM UpDelta XOver Alert
YM ##-## High 5/21/2020 10:10:35 AM Divergence Canceled x 40
YM ##-## High 5/21/2020 10:04:40 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:04:40 AM DivX40 471/9 52
YM ##-## High 5/21/2020 10:01:13 AM VolNull 40R MxV=4610 MnV=894
YM ##-## High 5/21/2020 10:00:11 AM UpDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
100.00% (24583)
0.00% (24300)

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24490
0.00% (24660)
50.00% (24480)
60.00% (24444)
100.00% (24300)
HARD DIVERGENCE
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
235.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24514 7
B: 24512 5
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## High 5/21/2020 10:36:52 AM Range x 80
YM ##-## High 5/21/2020 10:34:56 AM DivX5 112/95 1
YM ##-## High 5/21/2020 10:30:37 AM Range x 80
YM ##-## High 5/21/2020 10:29:40 AM Range x 40
YM ##-## High 5/21/2020 10:28:00 AM DwnDelta XOver Alert
YM ##-## High 5/21/2020 10:28:00 AM DivX40 243/61 3
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24490
HARD DIVERGENCE
Sell T1
Sell S1
$10.00
50.00% (24480)
60.00% (24444)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
24514
$10.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 24517 8
B: 24515 3
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YM ##-## (40 Range) 5/21/2020
0.00% (24660)
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## High 5/21/2020 10:36:52 AM Range x 80
YM ##-## High 5/21/2020 10:34:56 AM DivX5 112/95 1
YM ##-## High 5/21/2020 10:30:37 AM Range x 80
YM ##-## High 5/21/2020 10:29:40 AM Range x 40
YM ##-## High 5/21/2020 10:28:00 AM DwnDelta XOver Alert
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24490
24645
24660
Sell T1
Sell S1
$-255.00
60.00% (24480)
60.00% (24444)
100.00% (24300)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24514
$-255.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 5 - V
A: 24464 7
B: 24462 6
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YM ##-## (40 Range) 5/21/2020
0.00% (24660)
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## High 5/21/2020 10:55:56 AM Range x 40
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## High 5/21/2020 10:36:52 AM Range x 80
YM ##-## High 5/21/2020 10:34:56 AM DivX5 112/95 1
YM ##-## High 5/21/2020 10:30:37 AM Range x 80
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24490
24660)
Sell T1
60.00% (24480)
60.00% (24444)
100.00% (24300)
CLOSE OUT
24574
24463
261.5
3034
523
254
-681
-33.8
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BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-25.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24464 10
B: 24462 4
YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
0.00% (24660)
-22.09
158.74
55.37
-103.37
189.87
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## High 5/21/2020 10:55:56 AM Range x 40
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## High 5/21/2020 10:36:52 AM Range x 80
YM ##-## High 5/21/2020 10:34:56 AM DivX5 112/95 1
YM ##-## High 5/21/2020 10:30:37 AM Range x 80
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
2044.75
535
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
12969
4641

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24490
24660)
Buy S1
Buy T1
60.00% (24480)
60.00% (24444)
100.00% (24300)
REVERSE
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24462
$5.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - V
A: 24464 9
B: 24462 3
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
0.00% (24660)
24490
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## High 5/21/2020 10:55:56 AM Range x 40
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## High 5/21/2020 10:36:52 AM Range x 80
YM ##-## High 5/21/2020 10:34:56 AM DivX5 112/95 1
YM ##-## High 5/21/2020 10:30:37 AM Range x 80
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
0.00% (24660)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24462
$185.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - V
A: 24426 10
B: 24424 4
1 Buy S1
$180.00
1 Buy T1
50.00% (24480)
60.00% (24444)
100.00% (24300)
24490
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
0.00% (24660)
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/21/2020 11:00:48 AM VolNull 40R MxV=3034 MnV=667
YM ##-## Medium 5/21/2020 11:00:26 AM AlertHigh
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## High 5/21/2020 10:55:56 AM Range x 40
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## High 5/21/2020 10:36:52 AM Range x 80
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24490
50.00% (24480)
60.00% (24444)
100.00% (24300)
1 Buy S1
1 Buy T1
$265.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24462
$265.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - V
A: 24411 6
B: 24409 10
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
0.00% (24660)
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 11:00:48 AM VolNull 40R MxV=3034 MnV=667
YM ##-## Medium 5/21/2020 11:00:26 AM AlertHigh
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## High 5/21/2020 10:55:56 AM Range x 40
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## High 5/21/2020 10:36:52 AM Range x 80
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24490
50.00% (24480)
60.00% (24444)
100.00% (24300)
1 Buy S1
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24462
$275.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - V
A: 24406 5
B: 24404 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
0.00% (24660)
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 11:04:56 AM Minute x 5
YM ##-## High 5/21/2020 11:00:48 AM VolNull 40R MxV=3034 MnV=667
YM ##-## Medium 5/21/2020 11:00:26 AM AlertHigh
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## High 5/21/2020 10:55:56 AM Range x 40
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## High 5/21/2020 10:39:13 AM Minute x 5
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24490
TARGET FILLED
50.00% (24480)
60.00% (24444)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
275.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24400 2
B: 24399 1
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YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24490
0.00% (24660)
50.00% (24480)
60.00% (24444)
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 11:05:45 AM HCM Alert SHT 2.27X 411
YM ##-## High 5/21/2020 11:04:56 AM Minute x 5
YM ##-## High 5/21/2020 11:00:48 AM VolNull 40R MxV=3034 MnV=667
YM ##-## Medium 5/21/2020 11:00:26 AM AlertHigh
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## High 5/21/2020 10:55:56 AM Range x 40
YM ##-## High 5/21/2020 10:43:06 AM Range x 40
YM ##-## High 5/21/2020 10:42:46 AM DivX40 456/148 3
YM ##-## High 5/21/2020 10:39:56 AM Divergence Canceled x 5
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
0.00% (24660)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24490
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
275.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24377 7
B: 24375 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24490
0.00% (24660)
50.00% (24480)
60.00% (24444)
100.00% (24300)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 11:16:47 AM VolNull 80R MxV=12969 MnV=4329
YM ##-## High 5/21/2020 11:16:45 AM VolXcess 1.45 Range 40
YM ##-## High 5/21/2020 11:14:56 AM Minute x 5
YM ##-## High 5/21/2020 11:09:56 AM Minute x 5
YM ##-## High 5/21/2020 11:05:45 AM HCM Alert SHT 2.27X 411
YM ##-## High 5/21/2020 11:04:56 AM Minute x 5
YM ##-## High 5/21/2020 11:00:48 AM VolNull 40R MxV=3034 MnV=667
YM ##-## Medium 5/21/2020 11:00:26 AM AlertHigh
YM ##-## High 5/21/2020 10:59:56 AM LaguerreTrig x 40
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range
0.00% (24660)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24645
24341
24385
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
275.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24386 4
B: 24385 10
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YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 11:22:59 AM VolNull 40R MxV=4735 MnV=537
YM ##-## High 5/21/2020 11:22:28 AM Range x 40
YM ##-## High 5/21/2020 11:19:24 AM Range x 40
YM ##-## High 5/21/2020 11:16:47 AM VolNull 80R MxV=12969 MnV=4329
YM ##-## High 5/21/2020 11:16:45 AM VolXcess 1.45 Range 40
YM ##-## High 5/21/2020 11:14:56 AM Minute x 5
YM ##-## High 5/21/2020 11:09:56 AM Minute x 5
YM ##-## High 5/21/2020 11:05:45 AM HCM Alert SHT 2.27X 411
YM ##-## High 5/21/2020 11:04:56 AM Minute x 5
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/21/2020
YM ##-## 40 Range
24478
24408
100.00% (24660)
0.00% (24310)
24437
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
275.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24438 10
B: 24436 6
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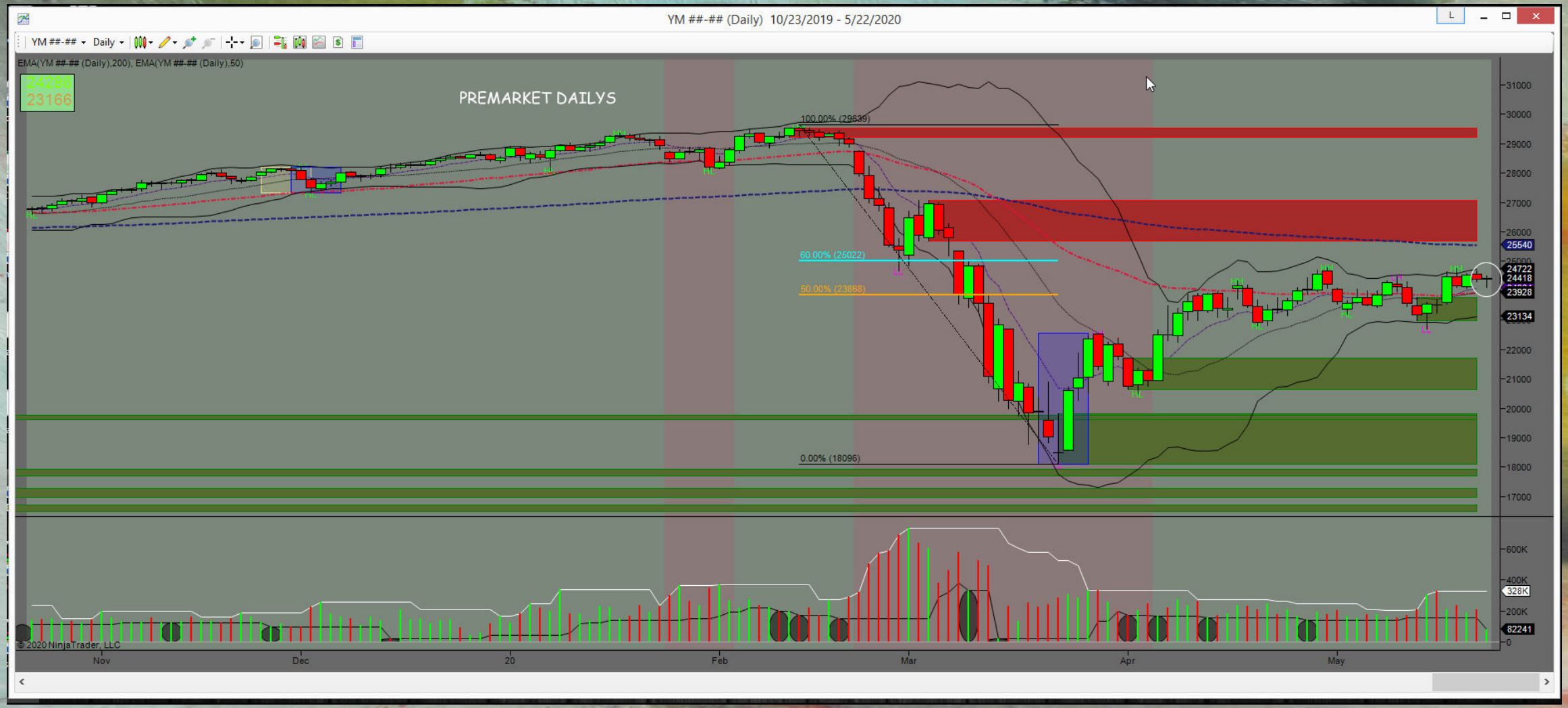
YM ##-## (40 Range) 5/21/2020
YM ##-## (30 Seconds) 5/21/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/21/2020 1:47:21 PM DivX40 376/28 13
YM ##-## High 5/21/2020 1:44:56 PM Divergence Canceled x 5
YM ##-## High 5/21/2020 1:38:36 PM VolNull 40R MxV=3649 MnV=387
YM ##-## High 5/21/2020 1:36:57 PM LaguerreTrig x 40
YM ##-## High 5/21/2020 1:34:57 PM DivX5 217/32 6
YM ##-## High 5/21/2020 1:31:34 PM LaguerreTrig x 80
YM ##-## High 5/21/2020 1:20:42 PM DwnDelta XOver Alert
YM ##-## Medium 5/21/2020 1:03:26 PM AlertHigh
YM ##-## High 5/21/2020 1:03:25 PM VolNull 40R MxV=2567 MnV=535
YM ##-## (5 Min) 5/21/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/21/2020
YM ##-## 80 Range


YM ##-## (Daily) 10/23/2019 - 5/22/2020
YM ##-## Daily
EMA(YM ##-## (Daily),200), EMA(YM ##-## (Daily),50)
24236
23166
PREMARKET DAILYS
100.00% (29639)
60.00% (25022)
50.00% (23868)
0.00% (18096)
31000
30000
29000
28000
27000
26000
25540
24722
24418
23928
23134
22000
21000
20000
19000
18000
17000
600K
400K
328K
200K
82241
0
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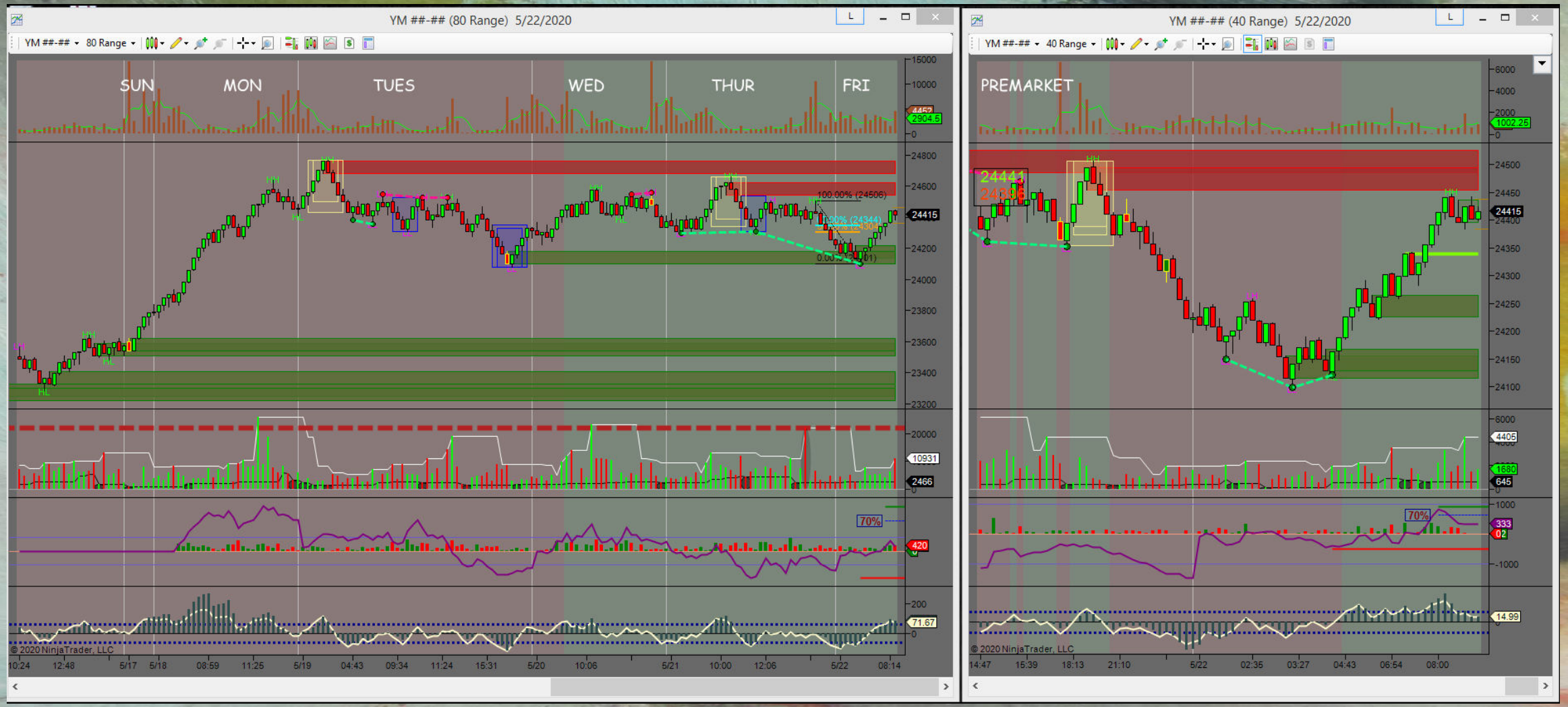
Nov
Dec
20
Feb
Mar
Apr
May


YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
SUN
MON
TUES
WED
THUR
FRI
100.00% (24506)
24415
10931
2466
70%
420
71.67
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
PREMARKET
24441
24436
24415
1002.25
4405
1680
645
70%
333
02
14.99
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YM ##-## (40 Range) 5/22/2020
OPENING BELL!
24441
24396
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
0.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24412 7
B: 24410 6
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Effort To Fall
Time remaining = 00:00:19

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
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: 24391 4
B: 24390 60
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
YM ##-## 30 Seconds
Effort To Fall
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
TWO MINUTES IN LACK LUSTER
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
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: 24302 3
B: 24300 6
Risky, market partipication muted but contract surge with momentum on cusp
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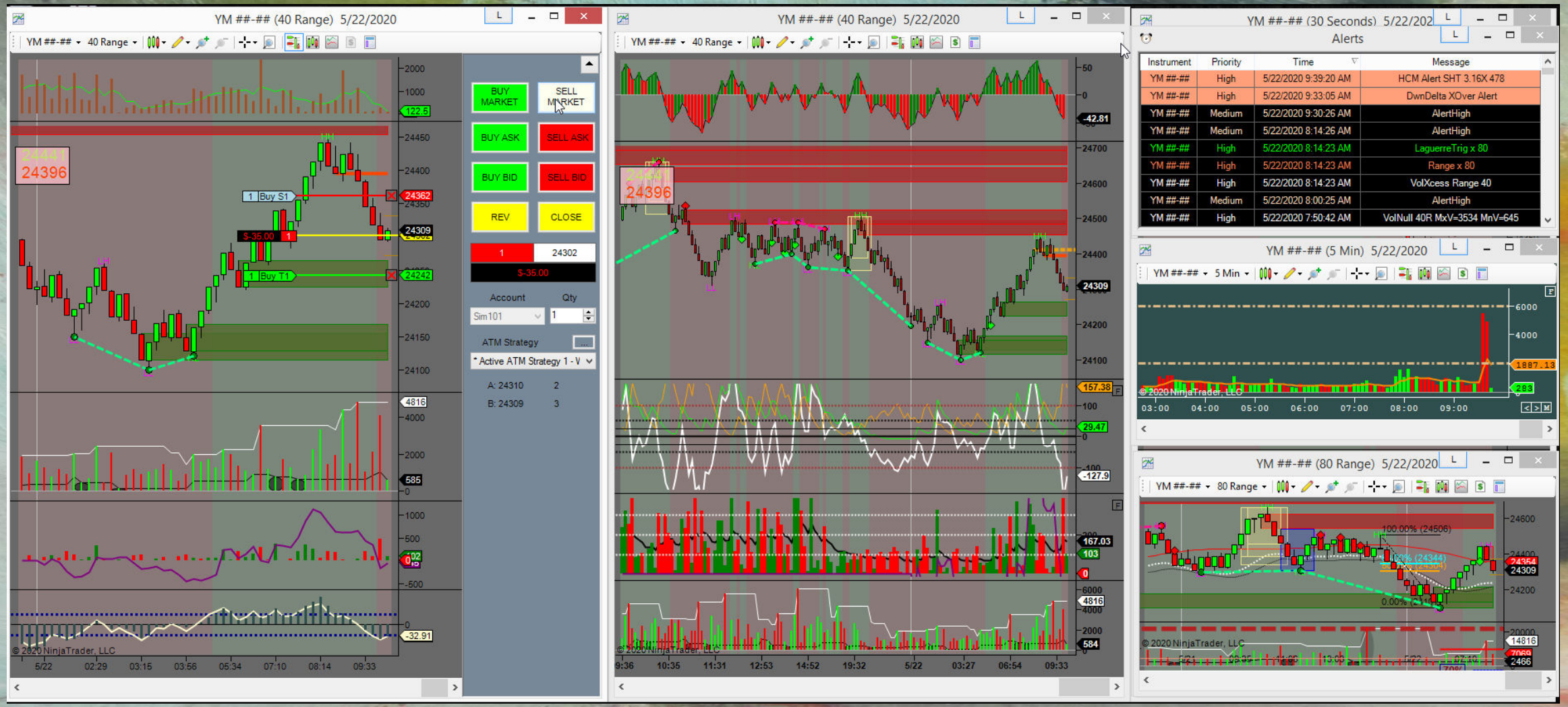
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## High 5/22/2020 7:50:42 AM VolNull 40R MxV=3534 MnV=645
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
1 Buy S1
1 Buy T1
$-35.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24302
$-35.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24310 2
B: 24309 3
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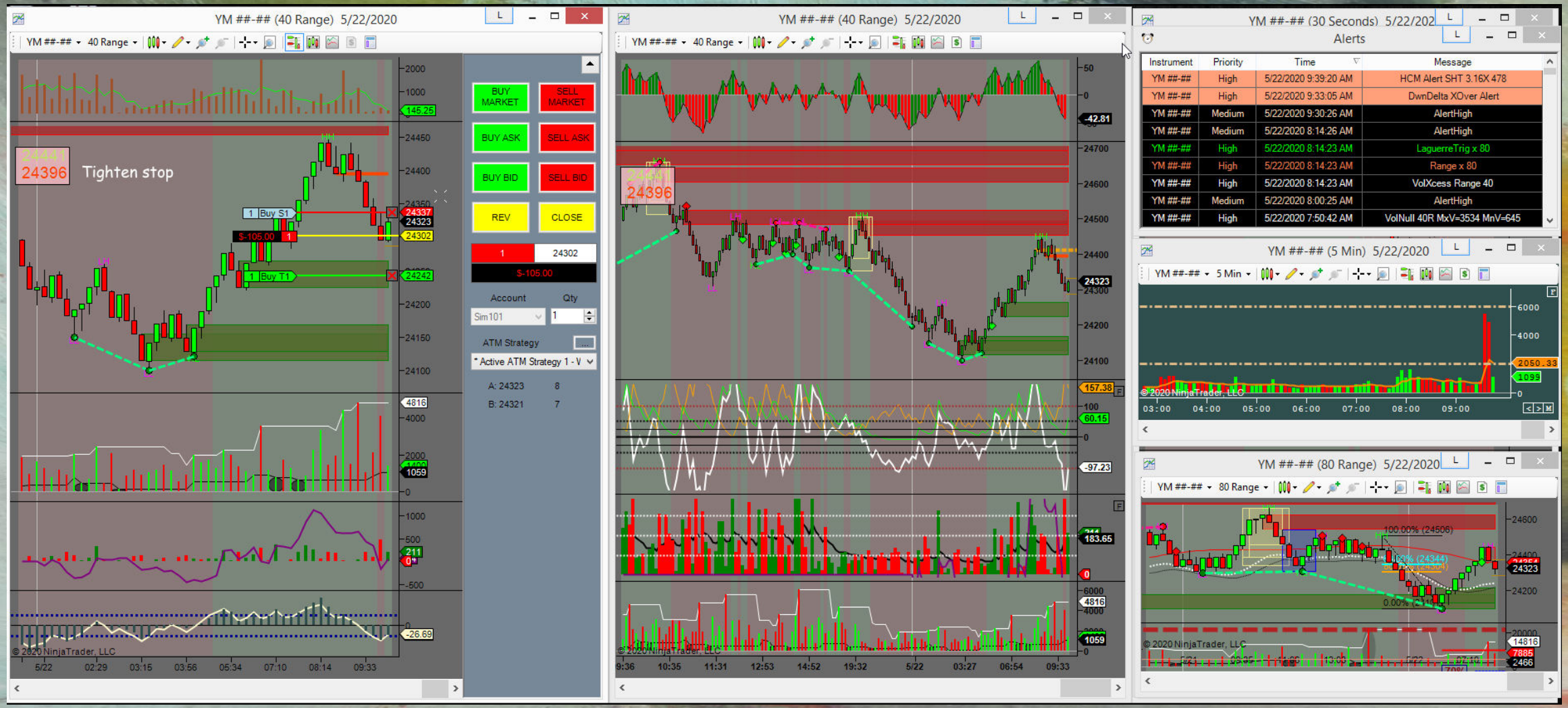
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## High 5/22/2020 7:50:42 AM VolNull 40R MxV=3534 MnV=645
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
Tighten stop
1 Buy S1
$-105.00
1 Buy T1
24337
24323
24302
24242
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24302
$-105.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 1 - V
A: 24323 8
B: 24321 7
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YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
24323
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## High 5/22/2020 7:50:42 AM VolNull 40R MxV=3534 MnV=645
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
0.00%
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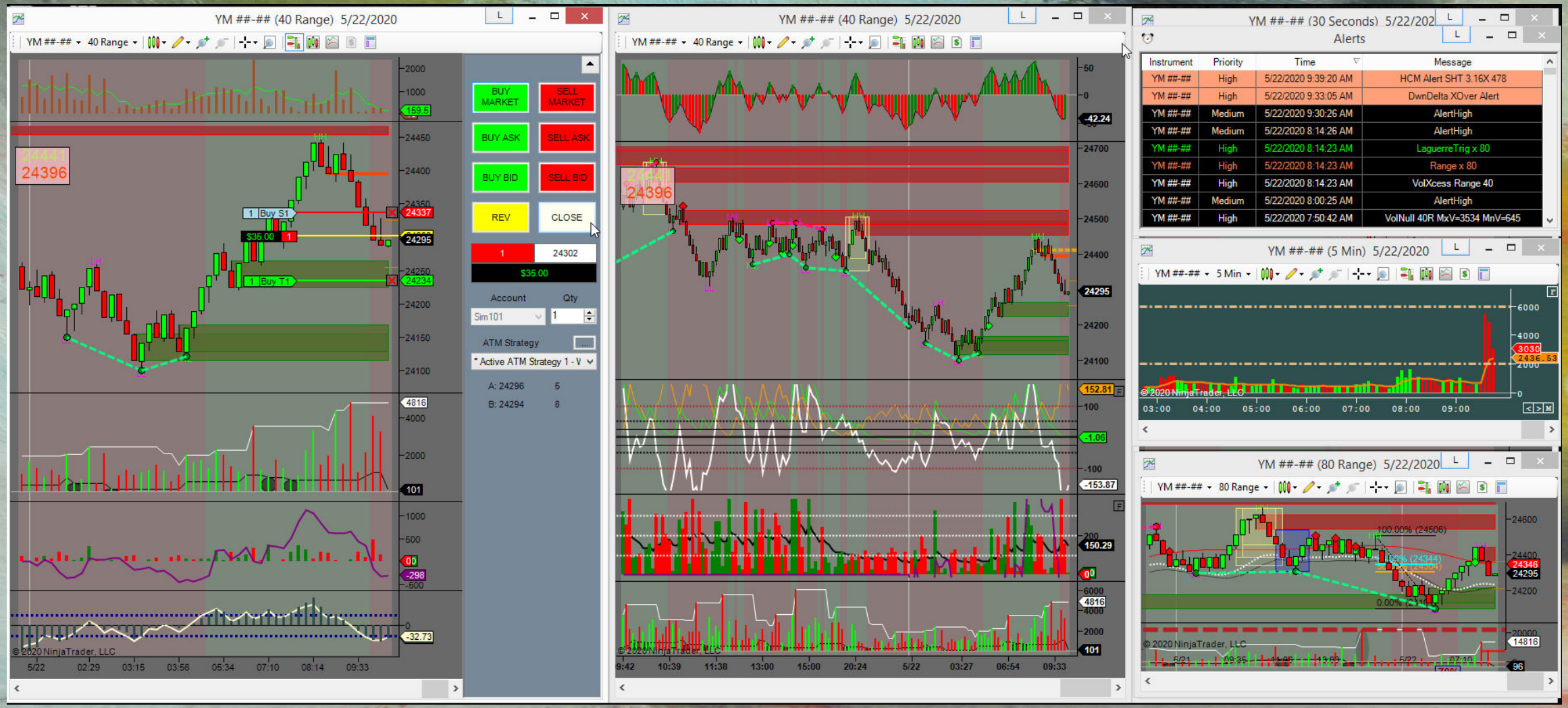
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24396
1 Buy S1
$35.00
1 Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24302
$35.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 1 - V
A: 24296 5
B: 24294 8
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## High 5/22/2020 7:50:42 AM VolNull 40R MxV=3534 MnV=645
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
0.00%

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24441
24288
1 Buy S1
$-85.00
1 Buy T1
24335
24319
24302
24261
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24302
$-85.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 1 - V
A: 24321 3
B: 24319 7
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YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24319
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
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YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
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YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24441
24288
STOPPED OUT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-120.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24344 6
B: 24342 8
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
0.00% (24344)

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24441
24288
REVERSE ON HARD DIVERGENCE.....
1 Sell T1
$35.00
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24342
$35.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24349 5
B: 24347 8
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
0.00%

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24441
24288
1 Sell T1
$-10.00
1 Sell S1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
1
24342
$0.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 2 - V
A: 24341 3
B: 24339 7
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## Medium 5/22/2020 8:00:25 AM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
0.00%

YM ##-## (40 Range) 5/22/2020

24441
24288

DIVERGENCE FAILING CLOSE OUT

BUY MARKET | SELL MARKET
BUY ASK | SELL ASK
BUY BID | SELL BID
REV | CLOSE
FLAT | ENTRY
-345.00

Account: Sim101
Qty: 1
ATM Strategy: WIDE WIDE SCALP
A: 24299 4
B: 24297 7

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YM ##-## (40 Range) 5/22/2020

24441
24288

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YM ##-## (30 Seconds) 5/22/202

Alerts

| Instrument | Priority | Time | Message |
|---|---|---|---|
| YM ##-## | High | 5/22/2020 10:00:01 AM | VolNull 40R MxV=4816 MnV=827 |
| YM ##-## | High | 5/22/2020 9:47:53 AM | DivX40 166/152 1 |
| YM ##-## | High | 5/22/2020 9:39:20 AM | HCM Alert SHT 3.16X 478 |
| YM ##-## | High | 5/22/2020 9:33:05 AM | DwnDelta XOver Alert |
| YM ##-## | Medium | 5/22/2020 9:30:26 AM | AlertHigh |
| YM ##-## | Medium | 5/22/2020 8:14:26 AM | AlertHigh |
| YM ##-## | High | 5/22/2020 8:14:23 AM | LaguerreTrig x 80 |
| YM ##-## | High | 5/22/2020 8:14:23 AM | Range x 80 |
| YM ##-## | High | 5/22/2020 8:14:23 AM | VolXcess Range 40 |

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

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YM ##-## (80 Range) 5/22/2020

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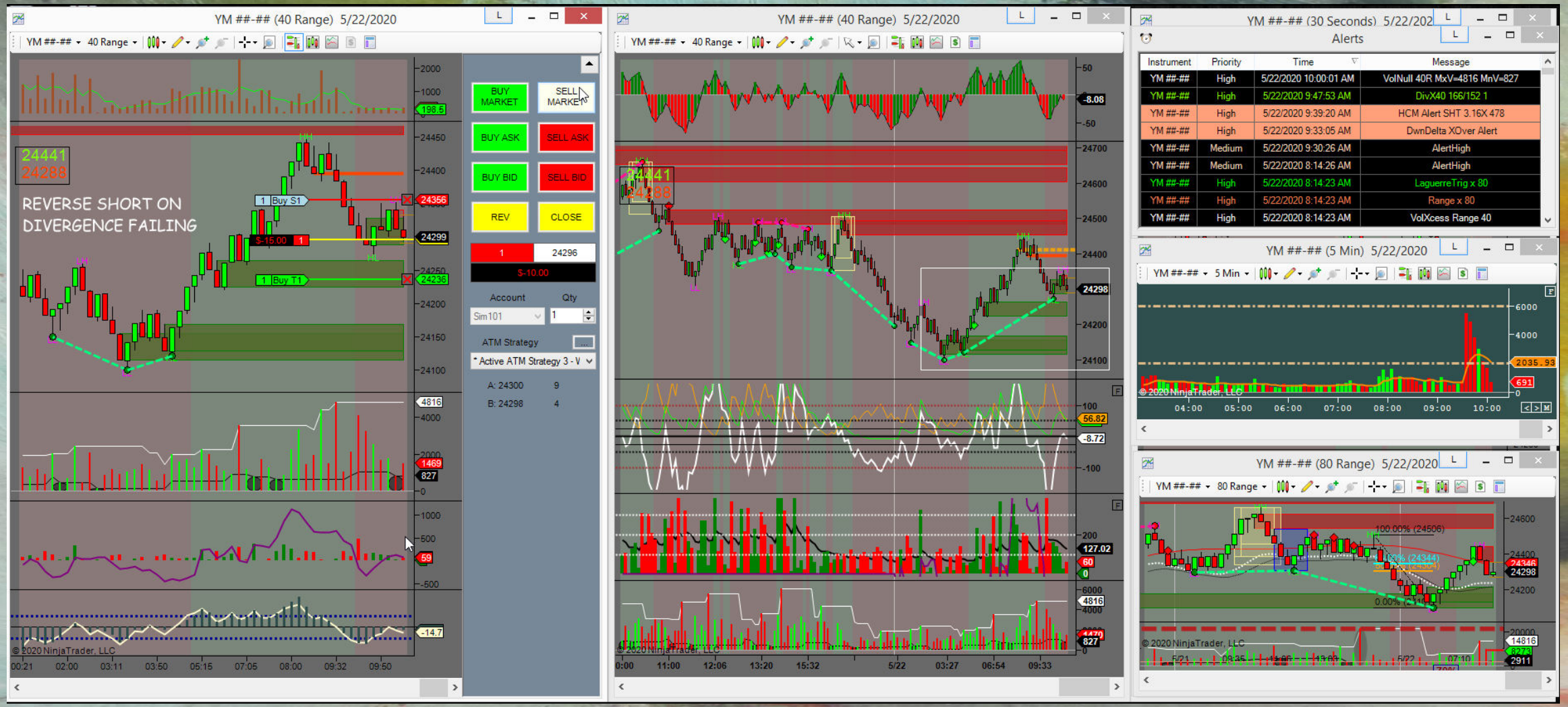
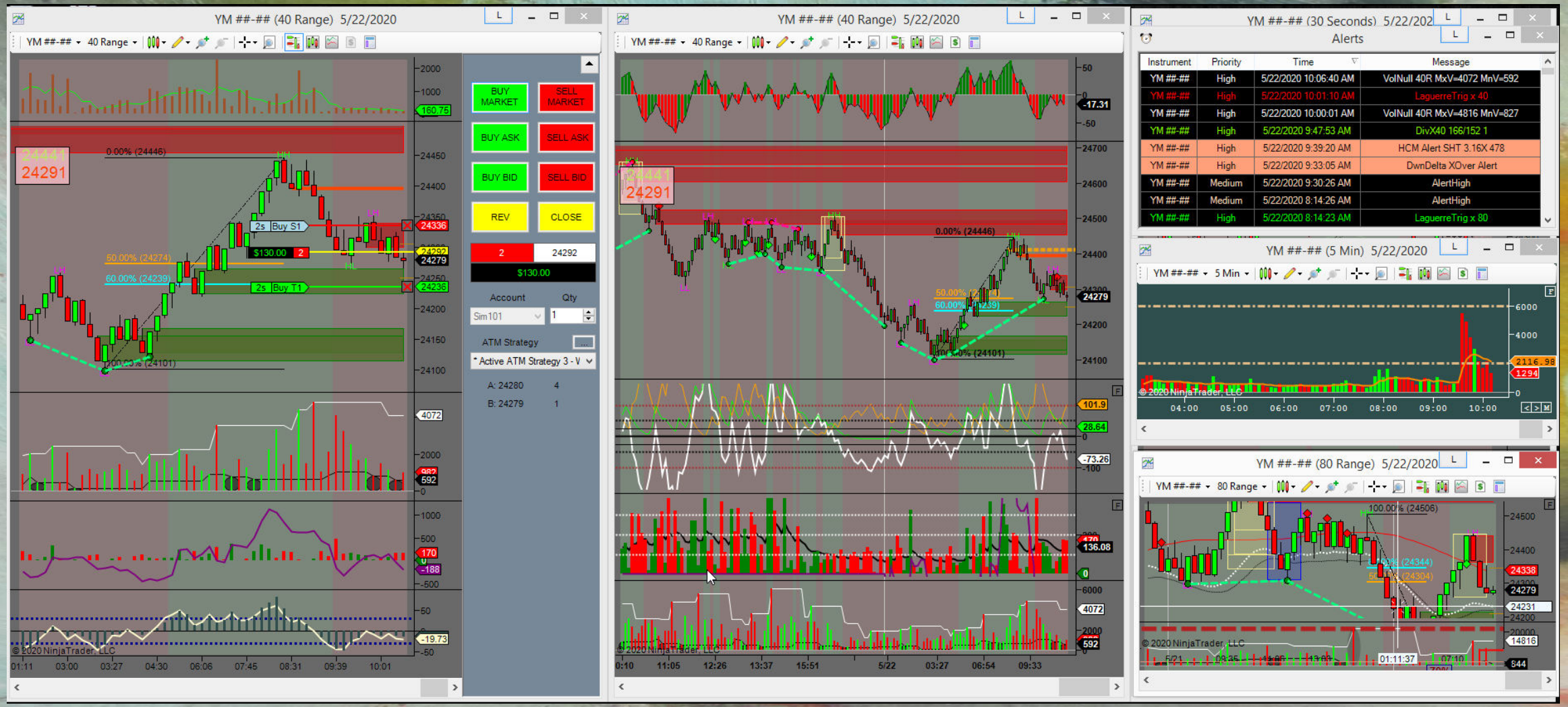
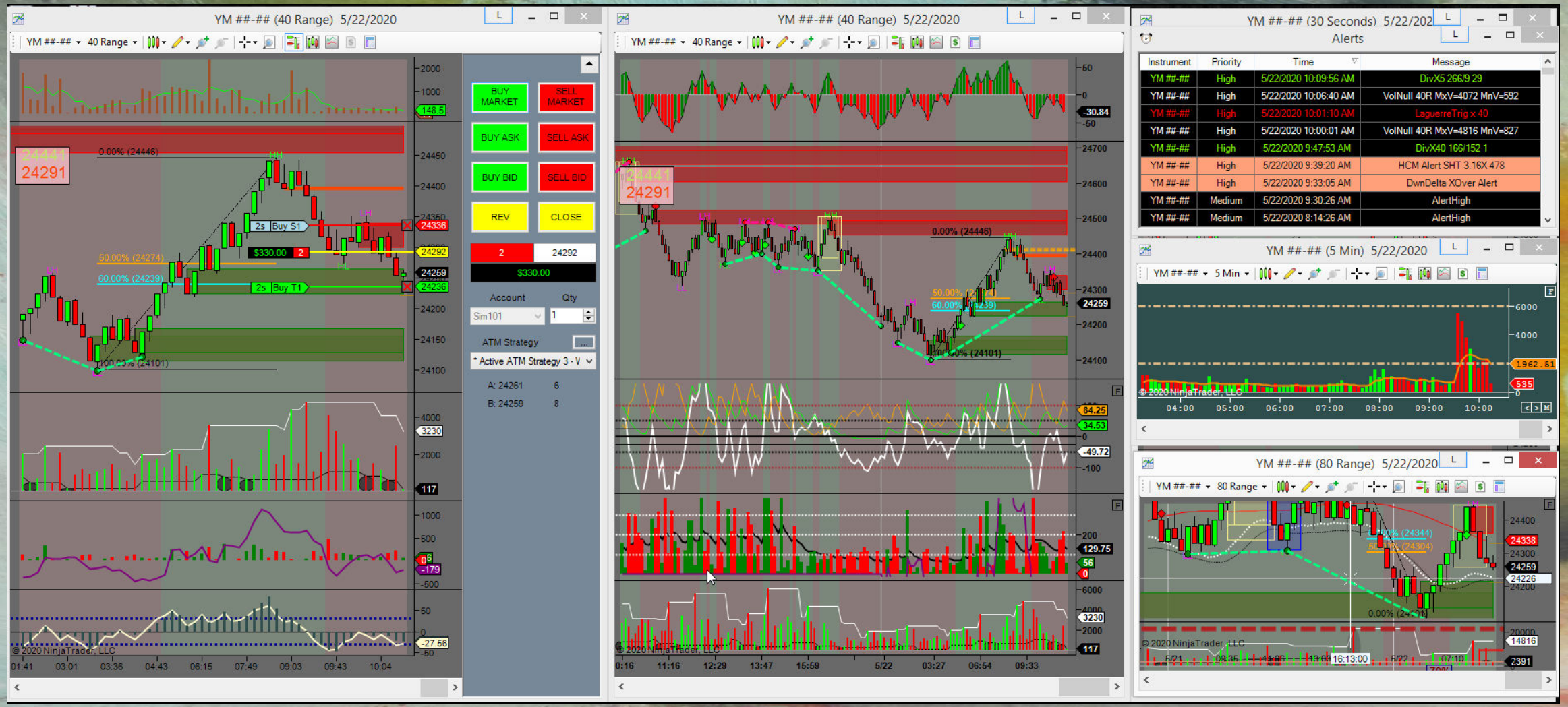

YM ##-## (40 Range) 5/22/2020
24441
24288
REVERSE SHORT ON
DIVERGENCE FAILING
Buy S1
Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 3 - V
A: 24300 9
B: 24298 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## High 5/22/2020 8:14:23 AM Range x 80
YM ##-## High 5/22/2020 8:14:23 AM VolXcess Range 40
YM ##-## (5 Min) 5/22/2020
YM ##-## (80 Range) 5/22/2020


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24291
0.00% (24446)
50.00% (24274)
60.00% (24239)
2s Buy S1
2s Buy T1
$130.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24292
$130.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 24280 4
B: 24279 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24291
0.00% (24446)
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## High 5/22/2020 10:01:10 AM LaguerreTrig x 40
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## High 5/22/2020 8:14:23 AM LaguerreTrig x 80
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24291
0.00% (24446)
50.00% (24274)
60.00% (24239)
2s Buy S1
2s Buy T1
$330.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24292
$330.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 24261 6
B: 24259 8
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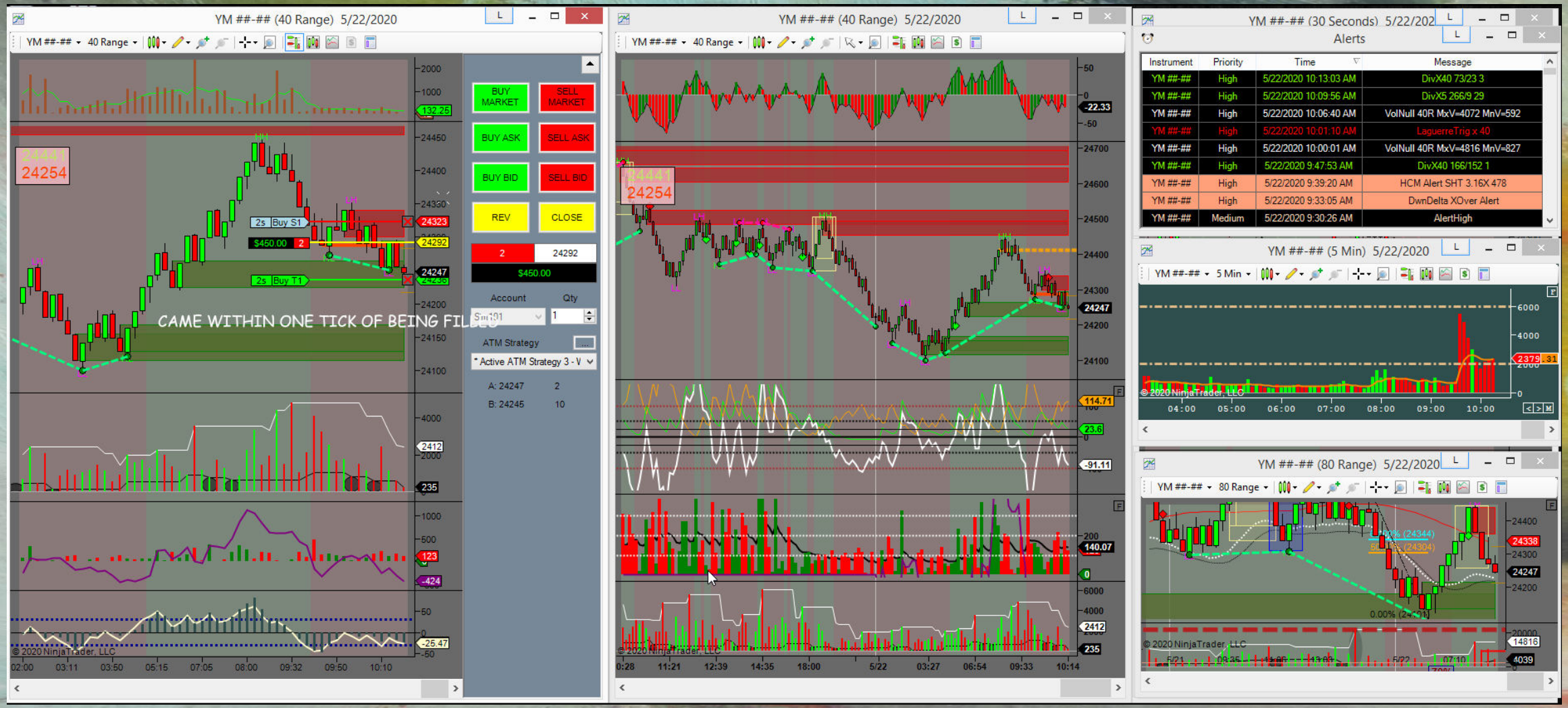
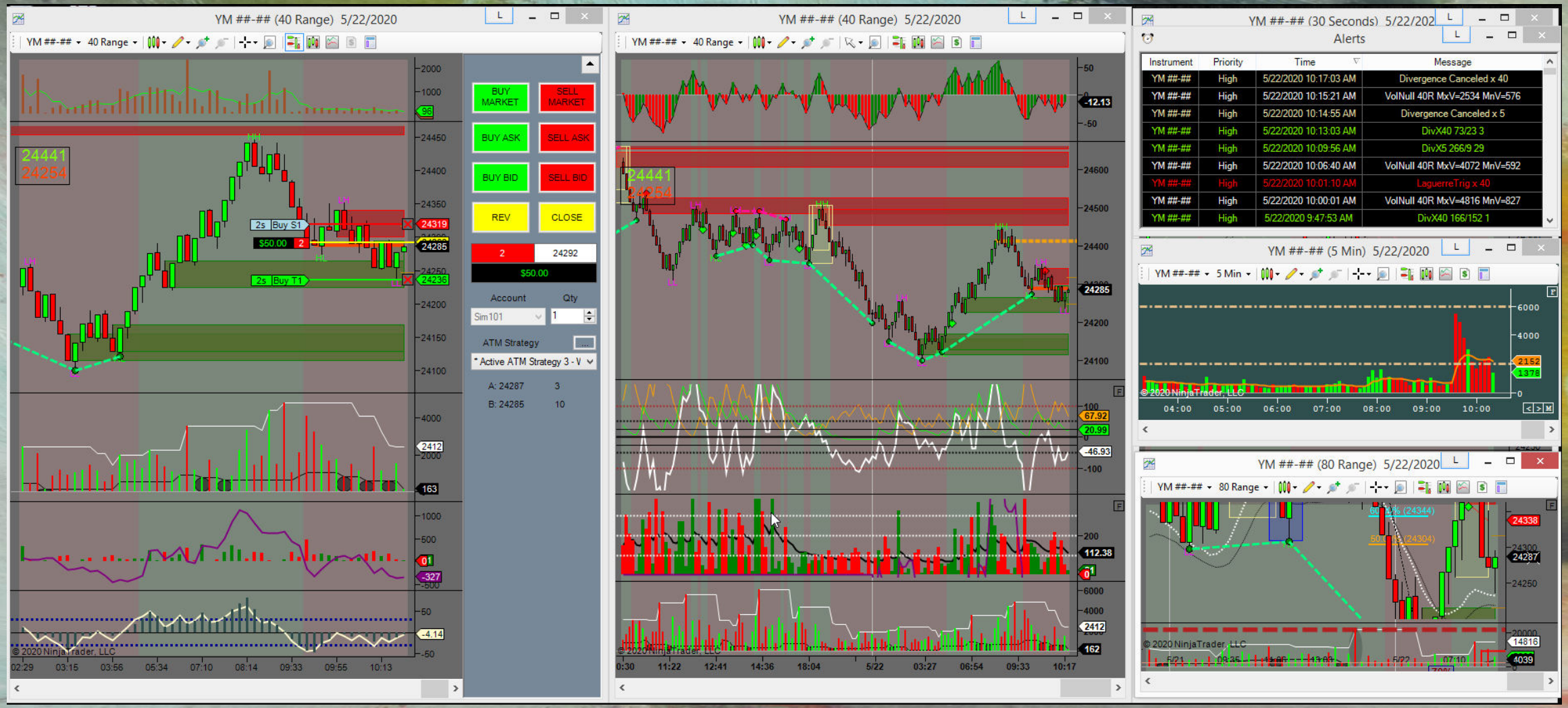
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## High 5/22/2020 10:01:10 AM LaguerreTrig x 40
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## Medium 5/22/2020 8:14:26 AM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24254
2s Buy S1
$450.00 2
2s Buy T1
CAME WITHIN ONE TICK OF BEING FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24292
$450.00
Account
Qty
ATM Strategy
* Active ATM Strategy 3 - V
A: 24247 2
B: 24245 10
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## High 5/22/2020 10:01:10 AM LaguerreTrig x 40
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## High 5/22/2020 9:39:20 AM HCM Alert SHT 3.16X 478
YM ##-## High 5/22/2020 9:33:05 AM DwnDelta XOver Alert
YM ##-## Medium 5/22/2020 9:30:26 AM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24441
24254
2s Buy S1
$50.00
2s Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24292
$50.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 24287 3
B: 24285 10
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YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## High 5/22/2020 10:01:10 AM LaguerreTrig x 40
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## High 5/22/2020 9:47:53 AM DivX40 166/152 1
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
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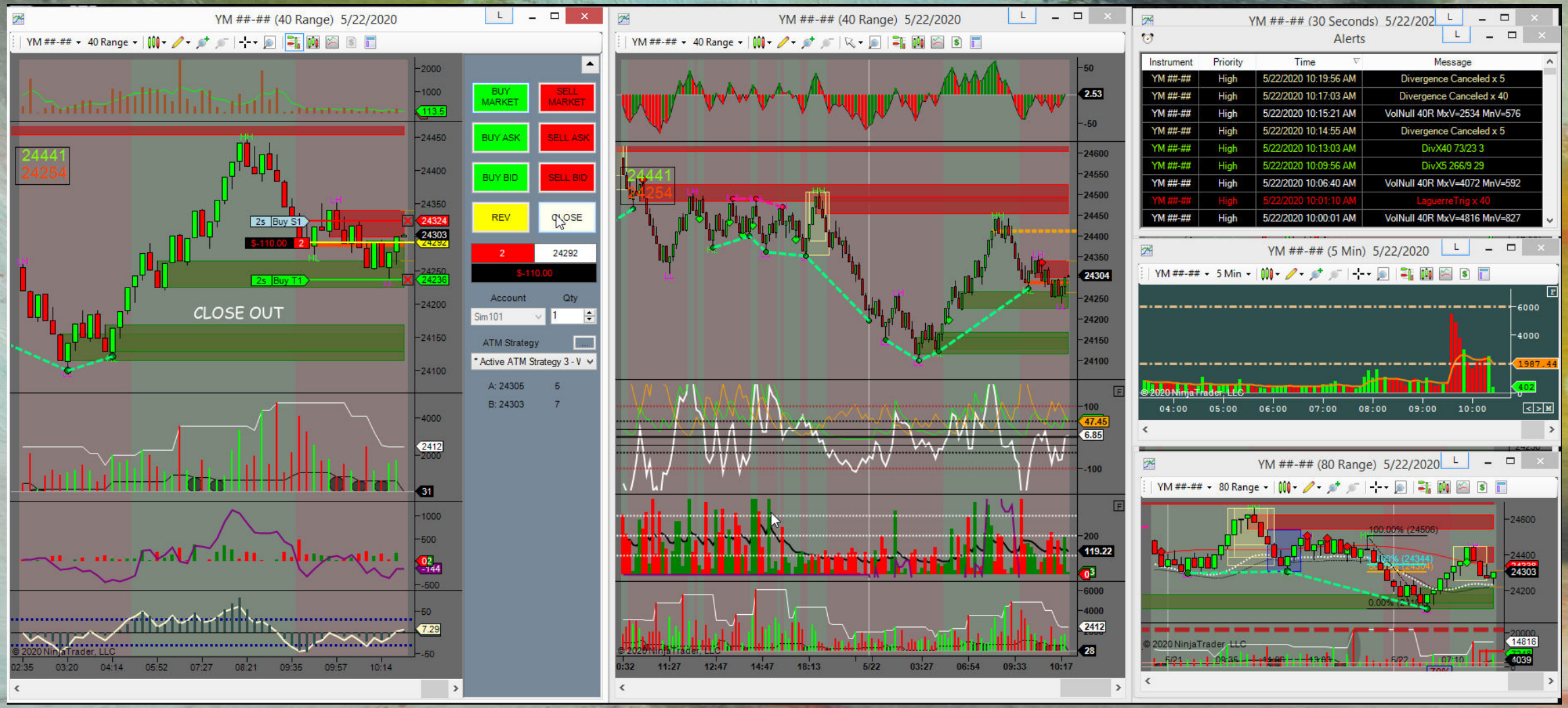
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24441
24254
CLOSE OUT
2s Buy S1
$-110.00
2s Buy T1
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24292
$-110.00
Account
Qty
Sim101
1
ATM Strategy
* Active ATM Strategy 3 - V
A: 24305 5
B: 24303 7
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## High 5/22/2020 10:01:10 AM LaguerreTrig x 40
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-435.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24301 12
B: 24299 4
24441
24254
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## High 5/22/2020 10:01:10 AM LaguerreTrig x 40
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)

YM ##-## (40 Range) 5/22/2020
Reverse long on asks coming back in.
UGLY
no market breadth
no momentum
no contract surge sticks out
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## High 5/22/2020 10:01:10 AM LaguerreTrig x 40
YM ##-## High 5/22/2020 10:00:01 AM VolNull 40R MxV=4816 MnV=827
YM ##-## (5 Min) 5/22/2020
Market participation dwindling
YM ##-## (80 Range) 5/22/2020

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24441
24254
2 Sell T1
2 Sell S1
$280.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24304
$280.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 24332 3
B: 24330 7
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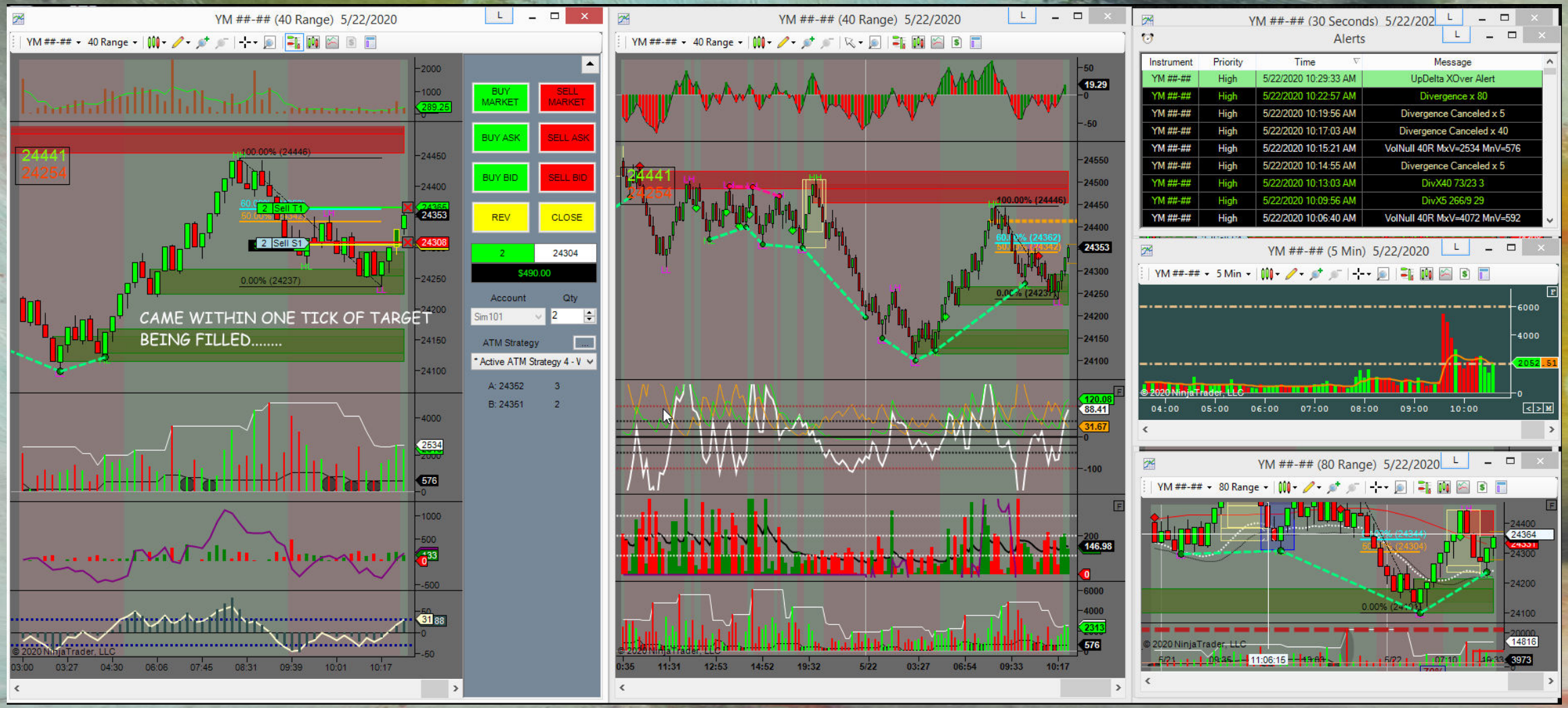
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
HARD DIVERGENCE


YM ##-## (40 Range) 5/22/2020
CAME WITHIN ONE TICK OF TARGET
BEING FILLED.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
$490.00
Account
Qty
ATM Strategy
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## High 5/22/2020 10:06:40 AM VolNull 40R MxV=4072 MnV=592
YM ##-## (5 Min) 5/22/2020
YM ##-## (80 Range) 5/22/2020
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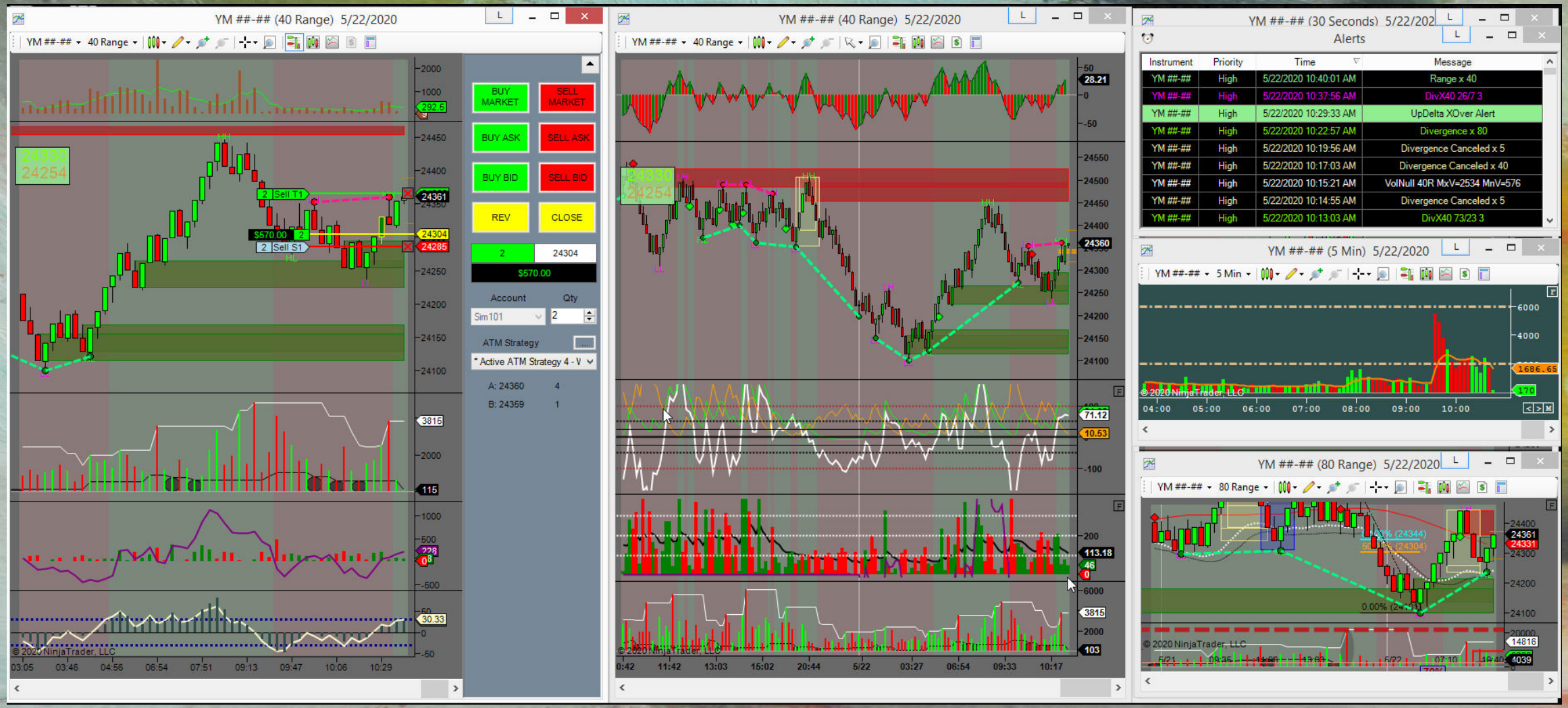
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
2 Sell T1
$200.00 2
2 Sell S1
24365
24324
24304
24285
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24304
$200.00
Account
Qty
Sim101
2
ATM Strategy
* Active ATM Strategy 4 - V
A: 24324 12
B: 24322 8
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## High 5/22/2020 10:09:56 AM DivX5 266/9 29
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2 Sell T1
2 Sell S1
$570.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 24360 4
B: 24359 1
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:13:03 AM DivX40 73/23 3
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
2 Sell T1
2 Sell S1
$220.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24304
$220.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 4 - V
A: 24326 3
B: 24325 1
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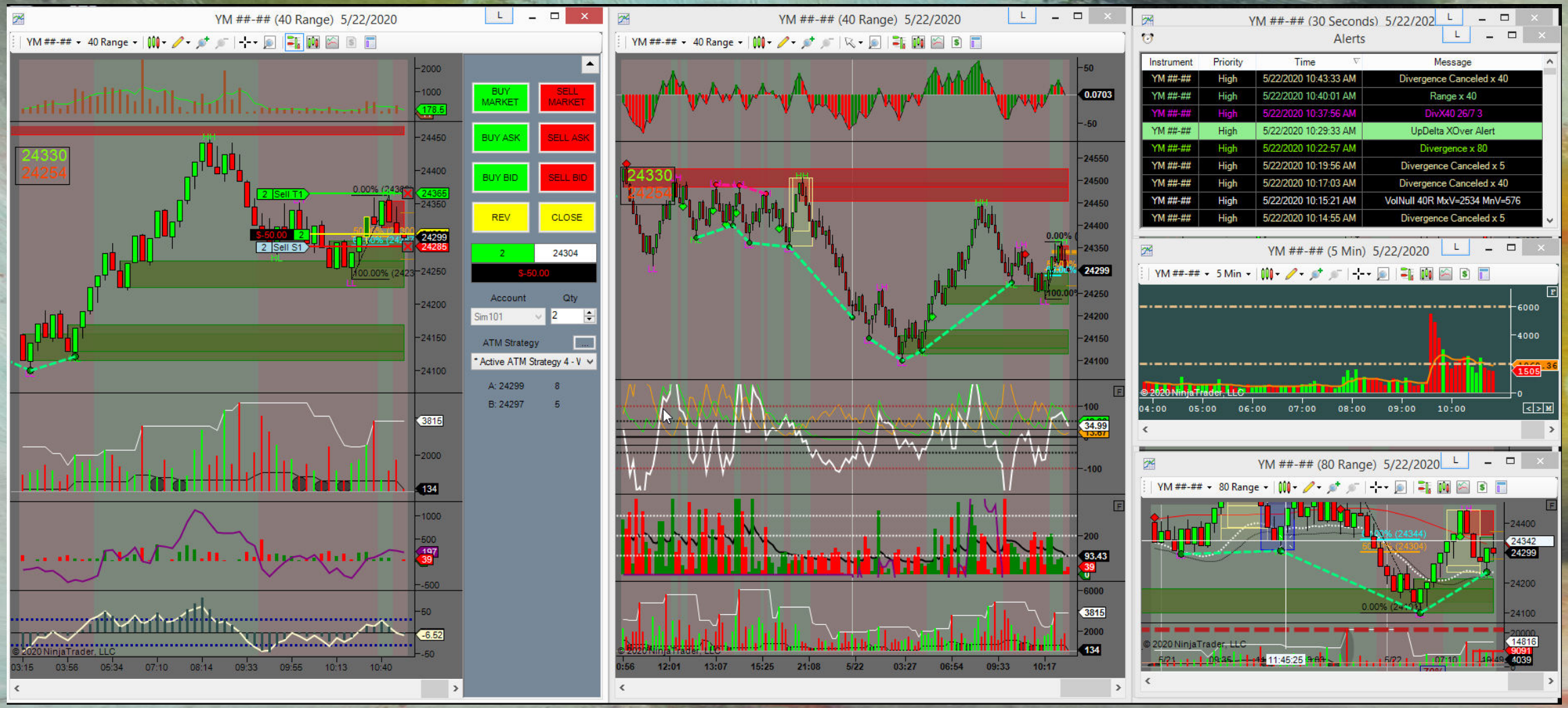
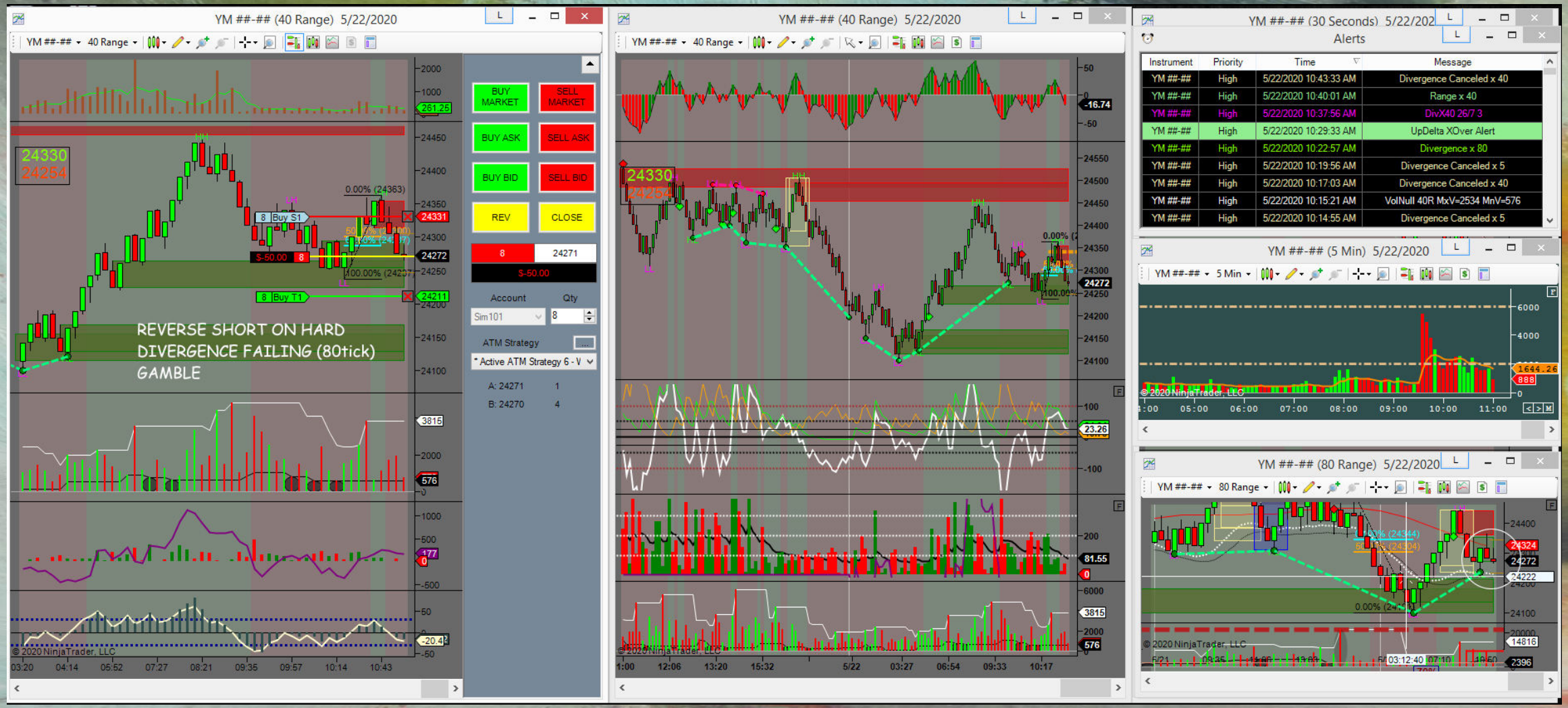
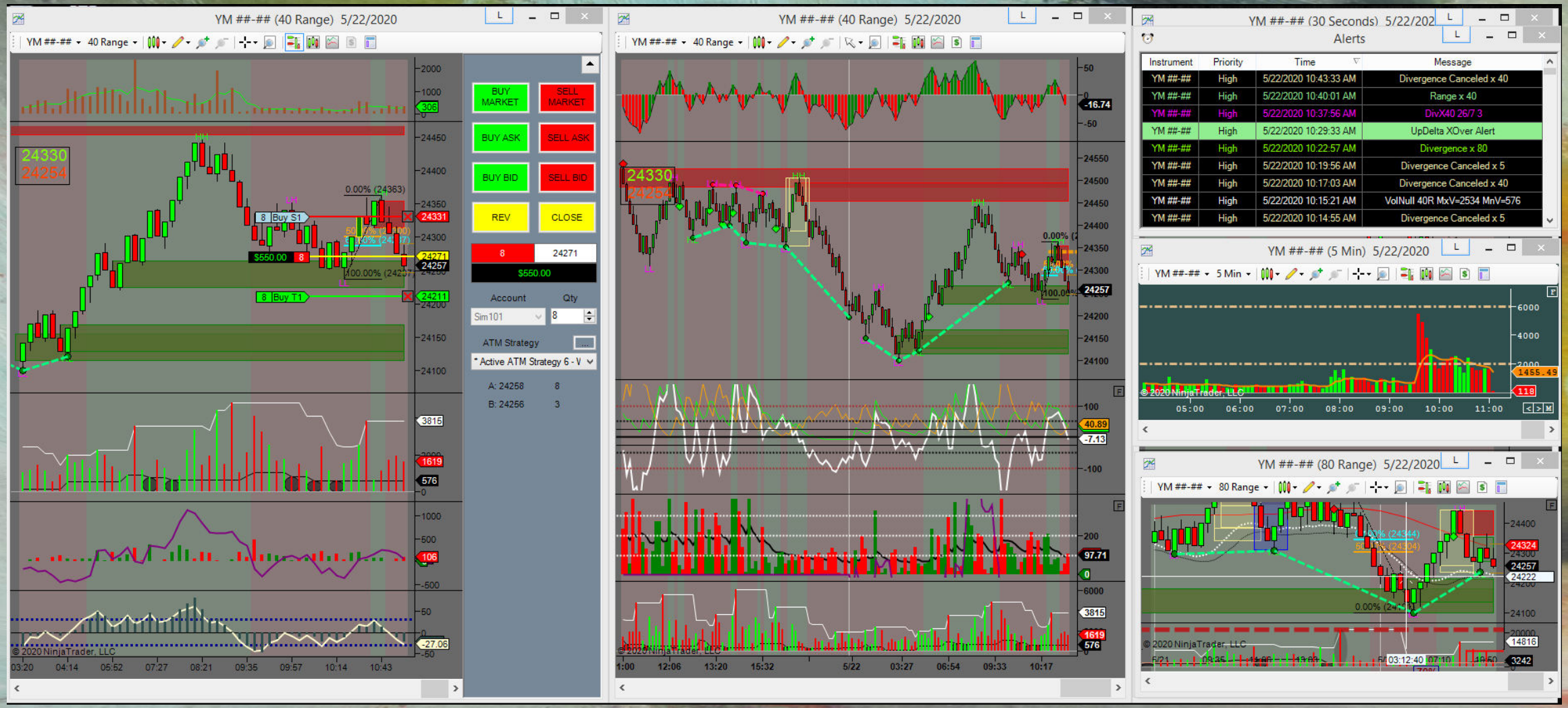
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
2 Sell T1
2 Sell S1
$-50.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
2
24304
$-50.00
Account
Qty
Sim101
2
ATM Strategy
* Active ATM Strategy 4 - V
A: 24299 8
B: 24297 5
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
STOPPED OUT
0.00% (24363)
100.00% (2423
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-595.00
Account
Qty
Sim101
2
ATM Strategy
WIDE WIDE SCALP
A: 24287 8
B: 24285 6
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
0.0703
24286
33.86
94.05
3815
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
1530.32
135
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
24331
24286
14816
9275
4039

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
0.00% (24363)
100.00% (24237)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-595.00
Account
Qty
Sim101
3
ATM Strategy
WIDE WIDE SCALP
A: 24271 5
B: 24269 6
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
REVERSE SHORT ON HARD
DIVERGENCE FAILING (80tick)
GAMBLE
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 6 - V
A: 24271 1
B: 24270 4
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
0.00% (24363)
8 Buy S1
$550.00 8
100.00% (24257)
8 Buy T1
24331
24271
24257
24211
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
8
24271
$550.00
Account
Qty
Sim101
8
ATM Strategy
* Active ATM Strategy 6 - V
A: 24258 8
B: 24256 3
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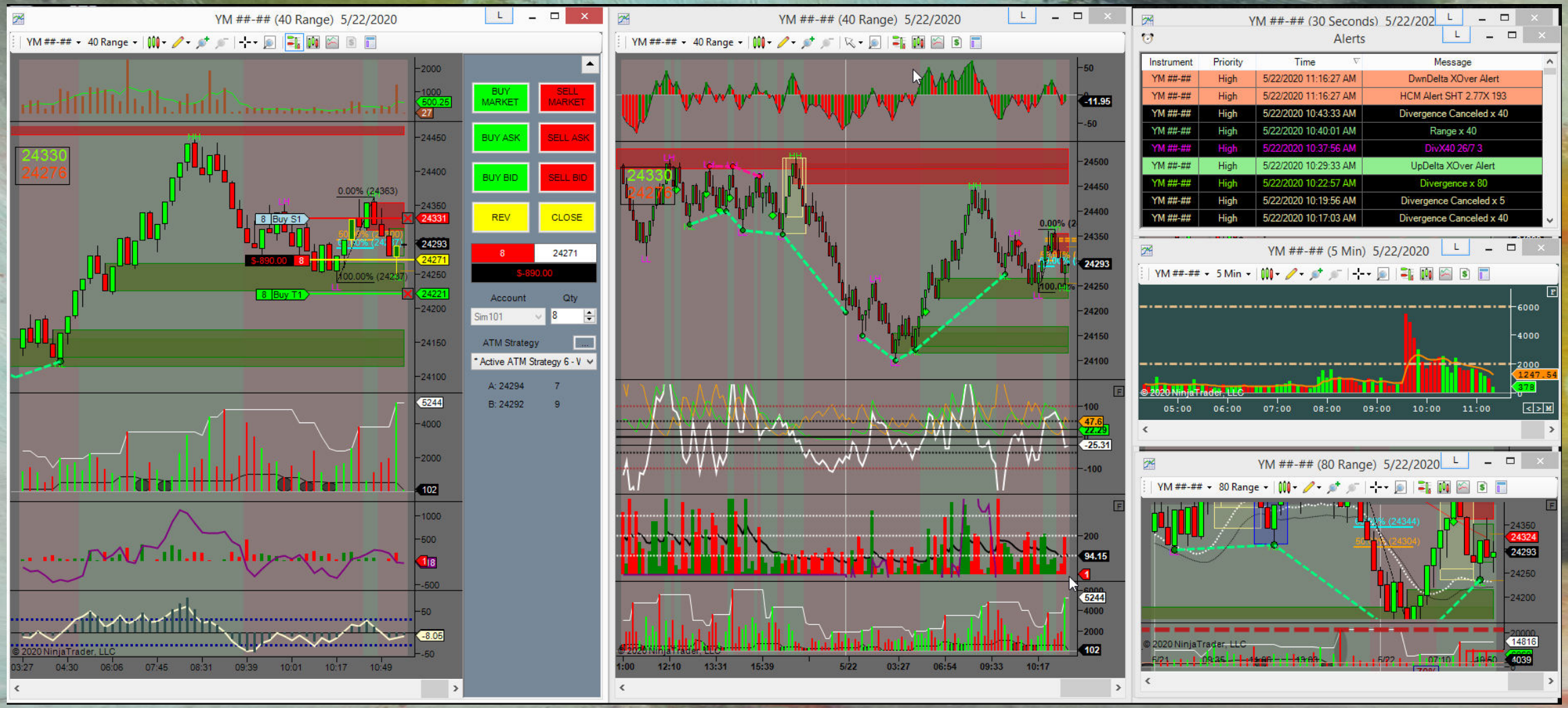
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24254
0.00% (2
24257
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:15:21 AM VolNull 40R MxV=2534 MnV=576
YM ##-## High 5/22/2020 10:14:55 AM Divergence Canceled x 5
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
24324
24257
24222
© 2020 NinjaTrader, LLC


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24276
0.00% (24363)
100.00% (24237)
8 Buy S1
8 Buy T1
$-890.00
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
8
24271
$-890.00
Account
Qty
Sim101
8
ATM Strategy
* Active ATM Strategy 6 - V
A: 24294 7
B: 24292 9
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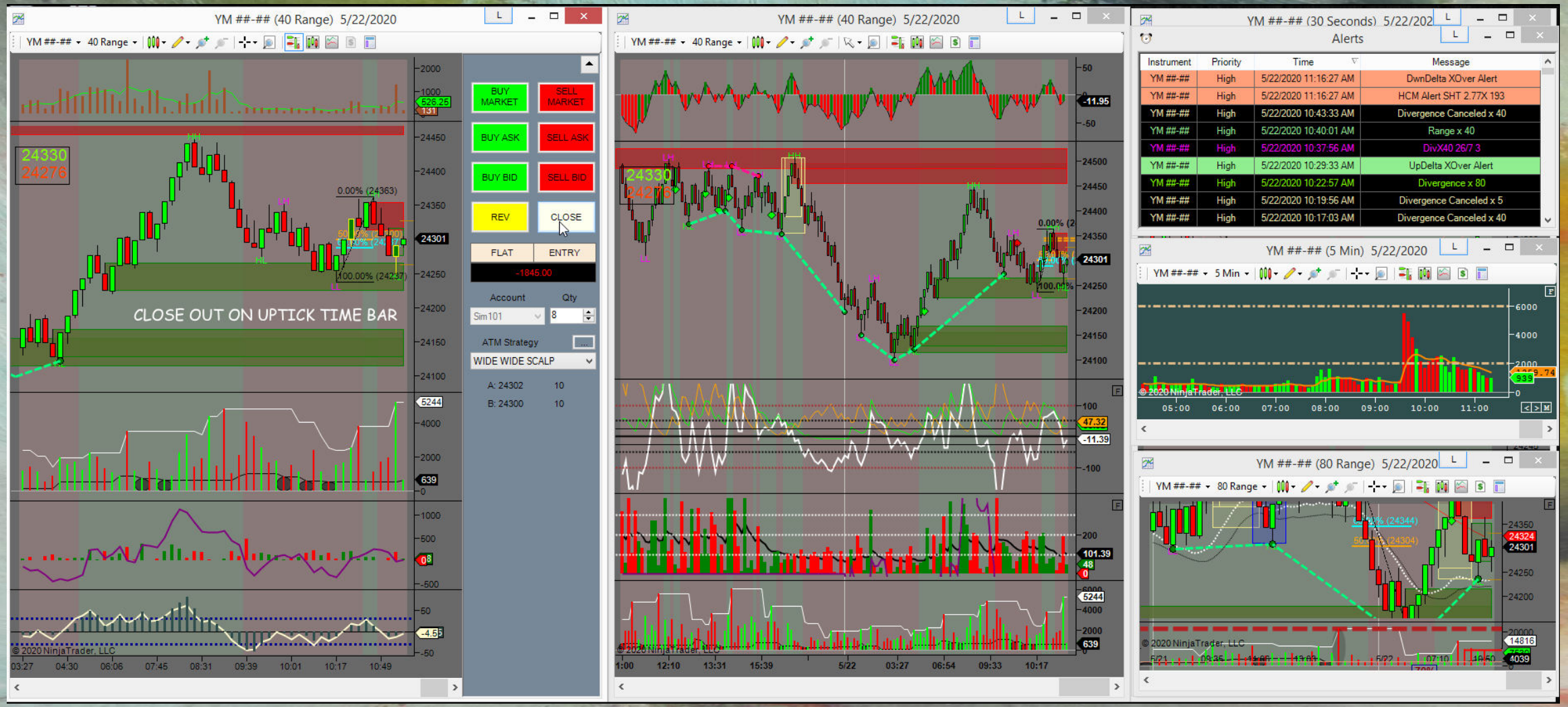
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 11:16:27 AM DwnDelta XOver Alert
YM ##-## High 5/22/2020 11:16:27 AM HCM Alert SHT 2.77X 193
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24276
0.00% (24363)
100.00% (24237)
CLOSE OUT ON UPTICK TIME BAR
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-1845.00
Account
Qty
Sim101
8
ATM Strategy
WIDE WIDE SCALP
A: 24302 10
B: 24300 10
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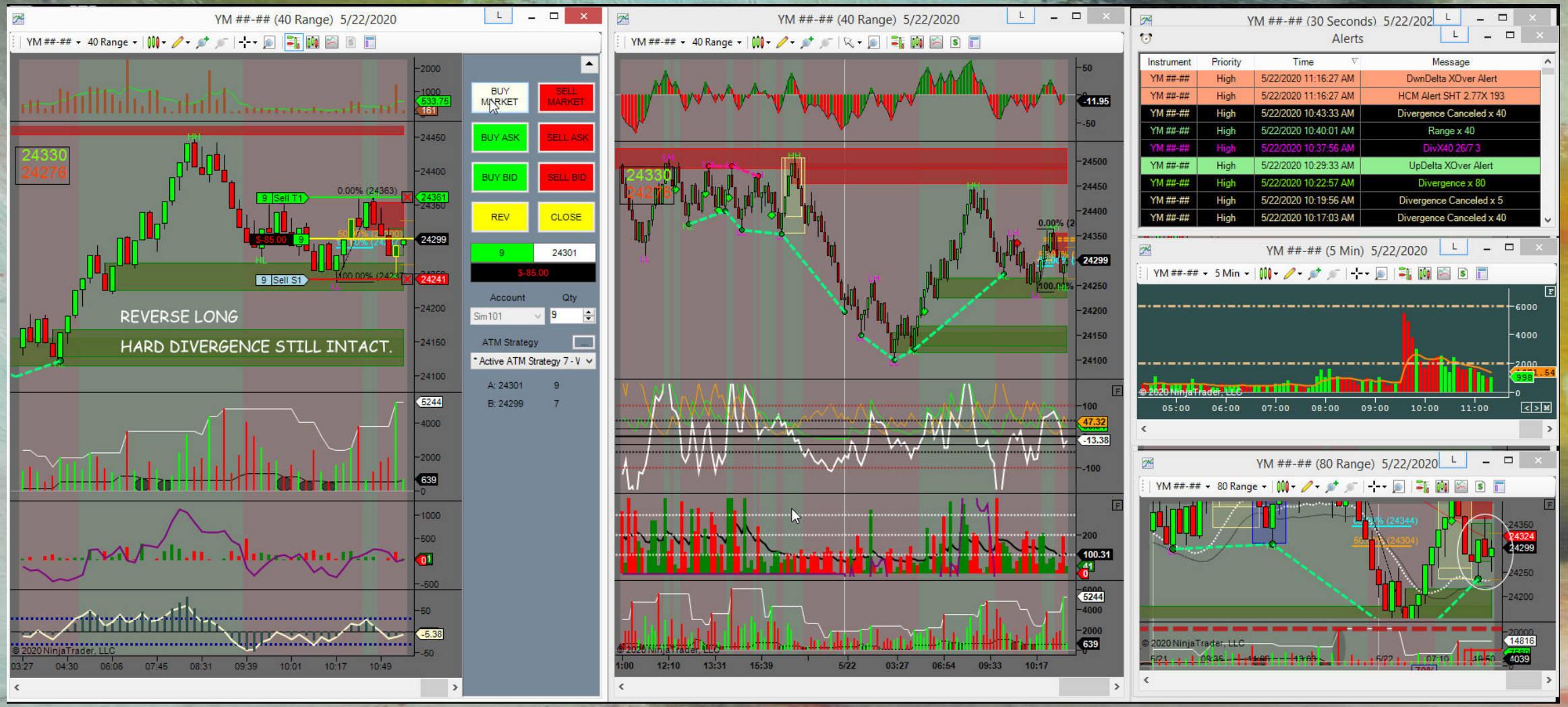
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 11:16:27 AM DwnDelta XOver Alert
YM ##-## High 5/22/2020 11:16:27 AM HCM Alert SHT 2.77X 193
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range


YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24330
24276
9 Sell T1
9 Sell S1
$-85.00
REVERSE LONG
HARD DIVERGENCE STILL INTACT.
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
9
24301
$-85.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 7 - V
A: 24301 9
B: 24299 7
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 11:16:27 AM DwnDelta XOver Alert
YM ##-## High 5/22/2020 11:16:27 AM HCM Alert SHT 2.77X 193
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24276
CLOSE OUT
0.00% (24363)
100.00% (24237)
24265
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOS
FLAT
ENTRY
-3100.00
Account
Qty
Sim101
9
ATM Strategy
WIDE WIDE SCALP
A: 24266 8
B: 24264 6
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
24276
0.00% (2
100.00%
24265
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 11:16:27 AM DwnDelta XOver Alert
YM ##-## High 5/22/2020 11:16:27 AM HCM Alert SHT 2.77X 193
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## High 5/22/2020 10:29:33 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 10:22:57 AM Divergence x 80
YM ##-## High 5/22/2020 10:19:56 AM Divergence Canceled x 5
YM ##-## High 5/22/2020 10:17:03 AM Divergence Canceled x 40
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/22/2020
UGLY UGLY UGLY: WHAT WAS I THINKING ?????????
24330
24276
REALLY NO REASON TO TRADE TODAY
MARKET BREADTH NEUTRAL
MOMENTUM LACKING
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-3100.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24301 4
B: 24300 2
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
contracts staccato, nothing sticks out
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/22/2020 12:00:56 PM AlertHigh
YM ##-## High 5/22/2020 11:39:56 AM DivX5 131/45 2
YM ##-## High 5/22/2020 11:37:41 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 11:37:41 AM HCM Alert LNG 3.16X 422
YM ##-## High 5/22/2020 11:16:27 AM DwnDelta XOver Alert
YM ##-## High 5/22/2020 11:16:27 AM HCM Alert SHT 2.77X 193
YM ##-## High 5/22/2020 10:43:33 AM Divergence Canceled x 40
YM ##-## High 5/22/2020 10:40:01 AM Range x 40
YM ##-## High 5/22/2020 10:37:56 AM DivX40 26/7 3
YM ##-## (5 Min) 5/22/2020
MARKET PARTICIOPATION DWINDLING
YM ##-## (80 Range) 5/22/2020

YM ##-## (40 Range) 5/22/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
-3100.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24326 7
B: 24324 15
-contract surge
-hard divergence
-volume
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 12:36:08 PM VolXcess 1.45 Range 80
YM ##-## High 5/22/2020 12:34:56 PM DivX5 517/6 86
YM ##-## Medium 5/22/2020 12:30:55 PM AlertHigh
YM ##-## Medium 5/22/2020 12:12:26 PM AlertHigh
YM ##-## High 5/22/2020 12:08:24 PM DivX40 474/45 10
YM ##-## Medium 5/22/2020 12:00:56 PM AlertHigh
YM ##-## High 5/22/2020 11:39:56 AM DivX5 131/45 2
YM ##-## High 5/22/2020 11:37:41 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 11:37:41 AM HCM Alert LNG 3.16X 422
YM ##-## (5 Min) 5/22/2020
YM ##-## (80 Range) 5/22/2020

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
12
24325
$-80.00
Account
Qty
Sim101
12
ATM Strategy
* Active ATM Strategy 8 - V
A: 24325 9
B: 24323 10
12 Sell T1
12 Sell S1
0.00% (24363)
100.00% (24237)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 12:36:08 PM VolXcess 1.45 Range 80
YM ##-## High 5/22/2020 12:34:56 PM DivX5 517/6 86
YM ##-## Medium 5/22/2020 12:30:55 PM AlertHigh
YM ##-## Medium 5/22/2020 12:12:26 PM AlertHigh
YM ##-## High 5/22/2020 12:08:24 PM DivX40 474/45 10
YM ##-## Medium 5/22/2020 12:00:56 PM AlertHigh
YM ##-## High 5/22/2020 11:39:56 AM DivX5 131/45 2
YM ##-## High 5/22/2020 11:37:41 AM UpDelta XOver Alert
YM ##-## High 5/22/2020 11:37:41 AM HCM Alert LNG 3.16X 422
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
12
24325
$640.00
Account
Qty
Sim101
12
ATM Strategy
* Active ATM Strategy 8 - V
A: 24336 12
B: 24334 10
12 Sell T1
12 Sell S1
0.00% (24363)
100.00% (24237)
$640.00
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
0.00% (24363
100.00% (242
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 5/22/2020 12:39:56 PM | Divergence Canceled x 5
YM ##-## | Medium | 5/22/2020 12:38:26 PM | AlertHigh
YM ##-## | High | 5/22/2020 12:38:19 PM | HCM Alert LNG 2.61X 525
YM ##-## | High | 5/22/2020 12:38:19 PM | LaguerreTrig x 40
YM ##-## | High | 5/22/2020 12:38:19 PM | Divergence Canceled x 40
YM ##-## | High | 5/22/2020 12:36:08 PM | VolXcess 1.45 Range 80
YM ##-## | High | 5/22/2020 12:34:56 PM | DivX5.517/6 86
YM ##-## | Medium | 5/22/2020 12:30:55 PM | AlertHigh
YM ##-## | Medium | 5/22/2020 12:12:26 PM | AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
© 2020 NinjaTrader, LLC
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
12
24325
$1660.00
Account
Qty
Sim101
12
ATM Strategy
* Active ATM Strategy 8 - V
A: 24353 2
B: 24352 8
12 Sell T1
12 Sell S1
0.00% (24363)
100.00% (24237)
© 2020 NinjaTrader, LLC
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/22/2020 1:23:56 PM AlertHigh
YM ##-## High 5/22/2020 12:39:56 PM Divergence Canceled x 5
YM ##-## Medium 5/22/2020 12:38:26 PM AlertHigh
YM ##-## High 5/22/2020 12:38:19 PM HCM Alert LNG 2.61X 525
YM ##-## High 5/22/2020 12:38:19 PM LaguerreTrig x 40
YM ##-## High 5/22/2020 12:38:19 PM Divergence Canceled x 40
YM ##-## High 5/22/2020 12:36:08 PM VolXcess 1.45 Range 80
YM ##-## High 5/22/2020 12:34:56 PM DivX5 517/6 86
YM ##-## Medium 5/22/2020 12:30:55 PM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)
© 2020 NinjaTrader, LLC

YM ##-## (40 Range) 5/22/2020
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
12
24325
$2020.00
Account
Qty
Sim101
ATM Strategy
* Active ATM Strategy 8 - V
A: 24360 9
B: 24359 1
12 Sell T1
12 Sell S1
$1960.00
0.00% (24363)
100.00% (24237)
WATCH REAL TIME, BIDS BEING ABSORBED BY BARS.....
© 2020 NinjaTrader, LLC
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument | Priority | Time | Message
YM ##-## | Medium | 5/22/2020 2:01:56 PM | AlertHigh
YM ##-## | High | 5/22/2020 1:59:55 PM | DivX5 8/2 4
YM ##-## | Medium | 5/22/2020 1:23:56 PM | AlertHigh
YM ##-## | High | 5/22/2020 12:39:56 PM | Divergence Canceled x 5
YM ##-## | Medium | 5/22/2020 12:38:26 PM | AlertHigh
YM ##-## | High | 5/22/2020 12:38:19 PM | HCM Alert LNG 2.61X 525
YM ##-## | High | 5/22/2020 12:38:19 PM | LaguerreTrig x 40
YM ##-## | High | 5/22/2020 12:38:19 PM | Divergence Canceled x 40
YM ##-## | High | 5/22/2020 12:36:08 PM | VolXcess 1.45 Range 80
YM ##-## (5 Min) 5/22/2020
YM ##-## (80 Range) 5/22/2020
100.00% (24506)
0.00% (24344)

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
12
24325
$3100.00
Account
Qty
Sim101
12
ATM Strategy
* Active ATM Strategy 8 - V
A: 24379 4
B: 24378 6
12 Sell T1
12 Sell S1
0.00% (24363)
100.00% (24237)
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument
Priority
Time
Message
YM ##-## Medium 5/22/2020 2:01:56 PM AlertHigh
YM ##-## High 5/22/2020 1:59:55 PM DivX5 8/2 4
YM ##-## Medium 5/22/2020 1:23:56 PM AlertHigh
YM ##-## High 5/22/2020 12:39:56 PM Divergence Canceled x 5
YM ##-## Medium 5/22/2020 12:38:26 PM AlertHigh
YM ##-## High 5/22/2020 12:38:19 PM HCM Alert LNG 2.61X 525
YM ##-## High 5/22/2020 12:38:19 PM LaguerreTrig x 40
YM ##-## High 5/22/2020 12:38:19 PM Divergence Canceled x 40
YM ##-## High 5/22/2020 12:36:08 PM VolXcess 1.45 Range 80
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)

YM ##-## (40 Range) 5/22/2020
TARGET FILLED
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
300.00
Account
Qty
Sim101
ATM Strategy
WIDE WIDE SCALP
A: 24387 2
B: 24386 1
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YM ##-## (30 Seconds) 5/22/2020
Alerts
Instrument Priority Time Message
YM ##-## Medium 5/22/2020 2:03:55 PM AlertHigh
YM ##-## Medium 5/22/2020 2:01:56 PM AlertHigh
YM ##-## High 5/22/2020 1:59:55 PM DivX5 8/2 4
YM ##-## Medium 5/22/2020 1:23:56 PM AlertHigh
YM ##-## High 5/22/2020 12:39:56 PM Divergence Canceled x 5
YM ##-## Medium 5/22/2020 12:38:26 PM AlertHigh
YM ##-## High 5/22/2020 12:38:19 PM HCM Alert LNG 2.61X 525
YM ##-## High 5/22/2020 12:38:19 PM LaguerreTrig x 40
YM ##-## High 5/22/2020 12:38:19 PM Divergence Canceled x 40
YM ##-## (5 Min) 5/22/2020
YM ##-## (80 Range) 5/22/2020

YM ##-## (40 Range) 5/22/2020
RE ENTRY, EVERYTHING INTACT
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument
Priority
Time
Message
YM ##-## (5 Min) 5/22/2020
YM ##-## (80 Range) 5/22/2020

YM ##-## (40 Range) 5/22/2020
stalling.....
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
Account
Qty
ATM Strategy
YM ##-## (40 Range) 5/22/2020
bids coming back in.....
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument
Priority
Time
Message
YM ##-## High 5/22/2020 2:07:57 PM HCM Alert LNG 2.6X 580
YM ##-## High 5/22/2020 2:04:56 PM Divergence Canceled x 5
YM ##-## High 5/22/2020 2:04:29 PM LaguerreTrig x 80
YM ##-## Medium 5/22/2020 2:03:55 PM AlertHigh
YM ##-## Medium 5/22/2020 2:01:56 PM AlertHigh
YM ##-## High 5/22/2020 1:59:55 PM DivX5 8/2 4
YM ##-## Medium 5/22/2020 1:23:56 PM AlertHigh
YM ##-## High 5/22/2020 12:39:56 PM Divergence Canceled x 5
YM ##-## Medium 5/22/2020 12:38:26 PM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## (80 Range) 5/22/2020
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YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
CLOSE OUT
24308
24276
0.00% (24363)
100.00% (24237)
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
315.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24395 8
B: 24393 7
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument Priority Time Message
YM ##-## High 5/22/2020 2:07:57 PM HCM Alert LNG 2.6X 580
YM ##-## High 5/22/2020 2:04:56 PM Divergence Canceled x 5
YM ##-## High 5/22/2020 2:04:29 PM LaguerreTrig x 80
YM ##-## Medium 5/22/2020 2:03:55 PM AlertHigh
YM ##-## Medium 5/22/2020 2:01:56 PM AlertHigh
YM ##-## High 5/22/2020 1:59:55 PM DivX5 8/2 4
YM ##-## Medium 5/22/2020 1:23:56 PM AlertHigh
YM ##-## High 5/22/2020 12:39:56 PM Divergence Canceled x 5
YM ##-## Medium 5/22/2020 12:38:26 PM AlertHigh
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)

YM ##-## (40 Range) 5/22/2020
YM ##-## 40 Range
BUY MARKET
SELL MARKET
BUY ASK
SELL ASK
BUY BID
SELL BID
REV
CLOSE
FLAT
ENTRY
315.00
Account
Qty
Sim101
1
ATM Strategy
WIDE WIDE SCALP
A: 24420 1
B: 24419 3
0.00% (24408)
100.00% (24237)
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YM ##-## (40 Range) 5/22/2020
YM ##-## (30 Seconds) 5/22/202
Alerts
Instrument | Priority | Time | Message
YM ##-## | High | 5/22/2020 3:59:55 PM | Divergence Canceled x 5
YM ##-## | Medium | 5/22/2020 3:59:55 PM | AlertHigh
YM ##-## | Medium | 5/22/2020 3:55:26 PM | AlertHigh
YM ##-## | High | 5/22/2020 3:54:55 PM | DivX5 202/1 202
YM ##-## | High | 5/22/2020 3:31:29 PM | Minute x 5
YM ##-## | High | 5/22/2020 3:31:29 PM | UpDelta XOver Alert
YM ##-## | High | 5/22/2020 3:23:34 PM | DwnDelta XOver Alert
YM ##-## | High | 5/22/2020 3:23:34 PM | Divergence x 80
YM ##-## | High | 5/22/2020 3:14:55 PM | Divergence Canceled x 5
YM ##-## (5 Min) 5/22/2020
YM ##-## 5 Min
YM ##-## (80 Range) 5/22/2020
YM ##-## 80 Range
100.00% (24506)