

Contents

Preface	ix
CHAPTER 1 Eat a Percentage of What You Kill	1
CHAPTER 2 A Swift Reality Check	9
CHAPTER 3 The Basics of Double Auction Markets in the Real World	21
CHAPTER 4 Introduction to the ECN Platforms and Order Routing	29
CHAPTER 5 Dark Pool Liquidity and Alternative Trading Systems	41
CHAPTER 6 Combining Level 2 and Time & Sales: Reading the Consolidated Tape	47
CHAPTER 7 Week One on Live Trading	55
CHAPTER 8 Losing \$30,000 in Under a Minute	71
CHAPTER 9 Trading with a Real Edge	79

CHAPTER 10	The Psychology of Profitable Trading	91
CHAPTER 11	Choosing a Proprietary Trading Firm	107
CHAPTER 12	Strategy Diversification	117
CHAPTER 13	Volatility and the Crash of 2008	127
CHAPTER 14	Building Blocks of Trading Strategies	133
	Glossary	141
	About the Author	149
	Index	151

<http://www.pbookshop.com>