Goals:

* Create group ranges for the following in accordance with time passed (0 days, >0 days, and all time)
  + Create ranges for Day of Week and possibly Time of Day
  + Create ranges for Days to Exp.
  + Create ranges for Diff %
  + Create ranges for Volume/Open Interest
  + Create ranges for Implied Volatility
  + Create ranges for Greeks
    - Delta
    - Gamma
    - Vega
    - Theta
    - Rho

Implementation:

* Ranges are to be split into 4 groups based on their P/L
  + Bad – <0%
  + Okay – 0% - 25%
  + Good – 26% - 50%
  + Best – >50%
* First implementation should isolate each variable when creating each range
* Implementation after should attempt to create ranges based the relation of each variable
* During implementation attempt to check if any variable doesn’t matter