Goals:

* Create group ranges for the following in accordance with time passed (For now don’t create different datasets for 0 days, >0 days, just create one dataset for all time)
  + Create points for Day of Week
  + Create ranges for Time of Day
  + Create points 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
  + Create points for Time Passed to P/L

Implementation:

* Ranges are to be split into 4 groups based on their P/L
  + BAD – <0%
  + OKAY – 0% - 50%
  + GOOD – 51% - 150%
  + BEST – >150%
* Check the performance of each x-point or range, depending on which dataset you’re using
  + At each point calculate what’s the percentage of BAD, OKAY, GOOD, and BEST
    - Day of Week to P/L
    - Days to Exp. to P/L
    - Time Passed to P/L
  + Split each chart into small ranges and calculate what’s the percentage of BAD, OKAY, GOOD, and BEST
    - Ranges to think about:
      * Time of Day to P/L – 1 minute
      * Diff % to P/L – 1%
      * Vol/OI to P/L – 1
      * Implied Volatility to P/L – 1%
      * Delta to P/L – 0.01
      * Gamma to P/L – 0.01
      * Vega to P/L – 0.01
      * Theta to P/L – 0.01
      * Rho to P/L – 0.01
* Determine if the point or range is BAD, OKAY, GOOD and BEST based on which percentage is the highest
  + Ex. BAD = 10%, OKAY = 10%, GOOD = 10%, BEST = 70%. Since BEST has the highest percentage, that point, or range goes in the BEST category
* 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