Just woke up.

Several things I was thinking about regarding trading during sleep

1. Intraday short doesn’t make money
2. Intraday long should be given more weight than short
3. Intraday buy size > sell size (index rises by 8 bps towards the close in expectation)
4. Shorting during the day will lose
5. Reason of trade pnl loss this week: selling on tues/fri
6. Only when -pmchy you have a advantage, there is no advantage when +pmchy , so stop trading this.
7. Trades that made money: futureOpenselling,
8. No selling during the day.
9. Buying during the day also resulted in losses in the previous week – minimize trading during the day, also put in a place a long volatility strategy, this will make up the losses from the intraday trading (buy low sell high).

**Changes:**

1. Changes all selling strategy size to conservative
2. Ftick profit taker – only sell at the close . If long, can buy whenever.
3. Intraday 1st tick Accumulator: only sell 14:55 (which means no selling)
4. First tick trader : buy3 sell 1
5. China hilo accumulator: only sell after 14:55 (which means mostly no selling, only accumulate on the long side)
6. Buying during the day

**Noon:**

1. All sells need to be after 14:50
2. percentileMA adjusts delta by selling **only after market** (only reduce delta after a rally day)
3. the short delta lost too much money last week
4. avoid selling intraday, this would lose money in the long run.
5. keep futOpenTrader which shorts before market
6. all intraday shorters put on hold (or short after 14:50)
7. engine sells a lot more than buying, due to ft mostly negative, pre-open fut negative, and
8. adjust buy size > sell size due to index rising during the day.
9. Selling is easier than buying from experience, when index ends high, market goes into rally mode, there is a lot of chances to sell.

Overall this year:

Ptf dropped 11% in value.

What needs to be done to avoid:

1. Automatic hedging
2. Hilo trader, hedging downside, covers when index rallies