10/20 thoughts

PDD: autocorrelation not clear. MOpen strategy is not suitable.

Can easily shoot up 20% -> more suitable for doing dayOpenDev, not week or month.

For more stable

Put on positions world futures:

From April to now, you should long US short China.

Problems:

1. Long during down months
2. Stocks were too highly correlated
3. There was no rebalancing trades
4. Can only long chinese stocks, not short, caught in a downtrend
5. First step: make sure all your directions are correct
6. Second step: can do day trading

A combination of yDev, mDev, and wDev.

YDev is the most general direction. US is still positive on the year, when choosing stocks to long, focus on US.

China is down 23% on the year, choose things to short in China/HK.

Don’t like volatile month to month (3333 hk, PDD US, for example).

Cutting loss mechanism.

When y,m,w don’t agree, there is a problem. These should have small position.

When ytd is capturing full candles, it is considered to be explanatory. When the candle has a big upshadow or downshadow, it means that cannot explain and a more detailed time period needs to be used.

Losses this year:

1. Stocks lost about 500k, Futures lost about -200k
2. Q1: Delta out of control, Q3: delta against yDev
3. Q1: -370k, Q2: +40k, Q3: -320k
4. Look for yDev, mDev, wDev consistence.
5. Keep track of world markets