Monday, May 23, 2016

Friday closed at day's highs. I was washed out at 13:45. Needed to wait until the close to fully realize the positive expected return. PM cum last Friday was 1.79~1.20, with pmMin and pmMax 13.9 and 14.05. The advantage is not that big.

Bidding at 9355, missed out on about 40 points of profit last Friday.

Morning recap:

Top peaked at around 10:15, barely putting past the median. Afternoon median return is about 30 bps, cum 16% over 20 years. Pm Min median is 13:42, pm max is 14:24.

Unconditional Mon afternoon has median > 0 across the board.

Hold this position until tomorrow morning.

Tuesday, May 24, 2016

Morning evaded the loss.

Afternoon bought 1 position.

1429 considering whether to put on further position @ 9292.

The pull started at 1430 sharp and it broke the PM high. It turns out to be another bullish PM session.