10.23

Gotten rid of output file.

Using morningOutput for morningtask run only now.

AM started to crash which is not a good sign. Wait until you add.

Following last fri’s pm crash, today’s morning remained weak.

Whole market is feeling weak like in Jul, be careful with adding pos.

晌午饭吃了个煎饼果子，一碗胡辣汤，一杯豆浆，舒服！（悟空）

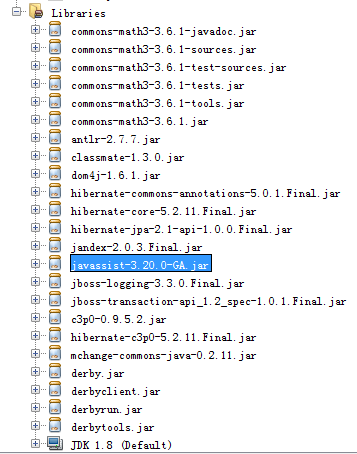
10.24.2017

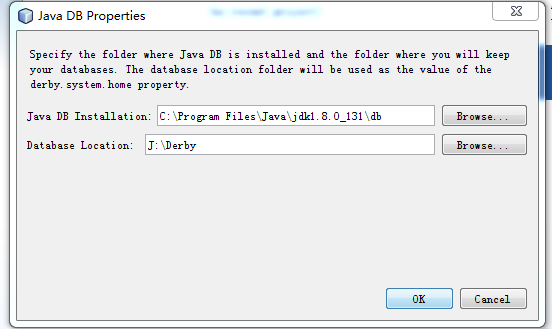
Ptf underperforming broad based indices.

H share open and close trading opportunities with top sharpe players.

In the spirit of trading around the position. You should have some HK stocks with highest sharpe and start trading intraday.

**Common pitfalls when you are downloading java project from github:**

1. Make sure you include derby.jar, derby client.jar, derbyrun.jar, derbytools.jar in the libraries, failure to include these will result in hibernate not working.
2. Make sure you include hibernate required files in the folder, as well as c3p0 folder in optional
3. 
4. Make sure derby installation and database location is both correct (if database is still pointing at an old database, the new code (from github) would not be able to unblob the old data type contained in the old database, i.e. apidemo.SimpleBar would not be able to be unblobed simply since the new simplebar has been migrated to auxiliary.SimpleBar)



10.25

Rebalancing

Cut :

今世缘 （二流白酒）

方大炭素 (周期)

Add:

美的 （家电，城市化）

永辉超市 （百货，消费，通胀）

Added:

中国平安：保险

华大基因： 高科技

伊利： 消费

大族激光 （科技, added）

Stop adding to stocks out of the required ytd sharpe range. Cutting or not depends on you.

Focus on consumption and inflation

Strength:

华大基因 very strong in rebounding.

No家电 exposure.

No inflation exposure.