Trading 2017\_1\_16

Monday, January 16, 2017

Market down from the open, nothing to do.

Pricemapdetailed saving still has errors.

Separate saving is a must given the instability of priceMapDetailed.

PriceMap and priceMapBar is fine.

Today's index is not supportive, showing weakness. No need to participate.

Index strength is important, pick stocks stronger than index, esp. in terms of important parameters. Today index is weak.

Wednesday, January 18, 2017

Add:

**AMCOY>0**

**PMCOY<0**

* **F1 needs to include**
* **1mCP>50**
* **1MOP <50**
* **1mOPC>0.3**
* **F1>0**
* **f10maxmindiff>3 (f10 strength)**
* **retopc<0. (uncertainty)**
* **maxTY>1000. (reasonable strength)**
* **percentileY<70 (no greed rally)**
* **openPY < 70 (no y all day down)**
* **f10max<maxY (No greed)**
* stock selection is ranked according to amcoY

Index day support: Index F10>0

Index day support : index AMCOY>0.

Index pm support: index PMF10>0.

**Friday:**

Market strong today with solid f1 f10. Yesterday was down and this afternoon offers good opportunities.

Some key technical takeaways:

PriceMapBarConsumer is for feeding the strategies, get data from priceMapBar initially and updates its own hashmap live.

PriceMapBar is to collect the data, can be saved and reloaded.

The two are separate.

Today: entry point high compared to ytd. If strategy is looking for –pm trades then the point is for mean reversion which means entry point should be low compared with ytd's range.

中远海控 didn't have too much of a drop ytd (-0.2) and there was noon pulling it up.

Today lots of stocks are playable due to index being strong. Stocks which dropped a lot previously rebounded today.

Go light on trading mon/thur and look for stocks that retreated a lot recently. Entrance requirement:

1. Strong index support (index f10>0 with VR>1)
2. Weak ytd conditions. (big –retCH, big retHO)
3. First few days return weak (not at relative high levels)
4. F10>0, F1>0. (General opening strength conditions)

Judging from index f10, one can know which indices are strong/in play. Today CYB is definitely in play.

940VR of index is indicative of cyb

Before I ranked by amcoy.

You can also rank by retHO (rise) and retCH, drawdown from top.