Trading 2017\_1\_23

Morning trades under water.

Picked strong f1.

Stocks with weak ma20 (华闻传媒) got sold off.

Tuesday

Today experimented with pm buying.

AM buying worked better based on f1.

Late pm chases were not good as there were not much pm support.

红阳 lost. F1 did not make up the gap.

M2m was good.

四维图新 down 3%. Stock opened high on Mon, classic trap. That's why Monday need to be traded with small position, a lot of things like this can happen.

Tuesday weak opc with strong f1 with mon /\ is good trade.

华闻传媒 was another good trade. Strong f1, f10 with opc<0, bought at 0 percentile wrt ytd range, good trade.

Today's pm trades were off signals generated by size explosion.

**Wednesday, January 25, 2017**

US etfs trading at a premium 40bps.

2822 at -30bps, 3147 at +80bps.

Markets expectation relatively bullish.

Today gc will trade high due to tomorrow being final day of trading. (thurs effect/second last day of trading effect). If higher than 20, do some, ytd locked in today's rates @ 20%. (1d @ 5.9%, 2d @ 13%).

Limit buying to 25%, liquidate pos.

Be wary of –f10.

CYB had a all day down ytd, more position here if +f10.

@923

XU dumped about 40 bps at open. Should have hedged the ptf. Today's market is fidgety due to high opportunity of holding due to high gc, with a bad opc and inability to hold until close, this is the issue with trading on wed.

@959

Ytd chasing strategy did not work. Reason being today having liquidity issues ahead of weekend. If market heads down as indicated by people selling

@1100

moutai in downward trend.

Selling off followed by a pullup.

Avoid trading am down stocks, no rebound plays.

圆通 very strong. Breaking ytd range.