Trading 2017-2-13

Monday,

lots of bugs this morning. Priceburst function wasn't implemented well.

First it was checking for positive range instead of positive return.

It needs 2 positive returns which overpowers the average of the others. The correct sd should be quite big, something like 5-10.

On the graphBig, you need current : priceRange z-score, vol zscore, these need to be consistent with the same value computed elsewhere.

Weakness: didn't check size, vr, was focused on price movements.

Strength: fast? (not sure if it's a strength)

Overall: strategy parameters need to be tuned. There was no index support in the PM.

copper was the worst performaer following Friday's good session. Took profits.

In the morning there was a technical issue which crippled trading. Dialogs need to be managed like a set and needs to be killed with a button collectively instead of closing them manually.

Few strategies:

sectors trading, trade strong sectors.

Trade AM price breaks after 10am. (Enter when breaking previous high)

Trade pm price breaks. (vol

Tuesday, February 14, 2017

No index support. Trade lightly.

Some sectors with halting stocks need to be corrected.

Pick sectors that were weak ytd.

Large sizes, top 5 industries.

有色 underperformed ytd.

True range mean reversion is good to trade.

Focus on sector rotation trading.

Insurance and banks underperf due to ytd strength.

**Some technical additions:**

index links to stocks.

Wednesday, February 15, 2017

sector choice: ship building

Method: rank by COY, focus on the most negs.

Pick the one with the most HOY.

Morning strength followed by a subsequent retreat.

Sectors: 航空， 船舶

保险 secondary.

If there is index support, put 15% in shipbuilding and 15% in 航空

270k in each sectors. Three stocks of each. About 90k delta in each stock for 6 stocks. Half a buck of delta. Look for 1% rebound in these sectors. Target pnl is 1% which is 5000 on the position.

@ close

markets weaker than expected. Rally in am and retreat in pm sets up for tmrw.

Weak sectors tend to be weak.

Buy strong sectors on retreat better.

Thursday, February 16, 2017

Monday chases didn't yield good results. Strong Monday caused subseq days to be weak. Bearish momentum followed. Mon/Thur are light positioning days. Focus on weak sectors rebound. Morning strength is impt.

Friday, February 17, 2017

@944, bought a security stock.

Brokers stronger sector today, buying some delta . security selection was by highest VR.

Exited from ship with a decent profit.

Brokers retreated sharply.

Take note of two day mean reversion and don't chase into rallying out of true range.

Tuesday open strength is quite impt. Monday late strength was not good for the rest of the week. Monday light positioning was a plus, the losses from Monday late buying didn't cause dmg. Mon and thurs should continue using small positioning. Playing sectors that have had weak days is essential. Chased into brokers fri morning and the result is not good. Go into sectors that were weak.

Buying rallies on Monday close has been a nightmare with avg loss > 1.5%. china unicom and yili milk were the two worst. The entrance strategy was pm chasing on Mon. Monday strength translated into weakness for the rest of the weak. The plus side was that these positions were not big. Still emphasize on Tue wed fri as a general rule. Shipbuilder was bought on wed and two day holding return was good, it had a few days of doing nothing and it was the best performing stock.

Thurs was the least fav structure for the index due to –am and +pm, the positive pm did some dmg on fri which might cont onto next mon.

Trading broker had no ytd support and it was out of tr – not a v good trade.