2.6

Positive f10, ok market generally.

Good to trade tmr.

Change ytd saving/loading logic. Focus on using OHLC data and bar data.

Revamp the fucking logic, code looks like a total mess.

Now getting ytd data doesn't hinge upon the data from sinastock, saved in a data set.

SQL morning process needs to be more streamlined, copy from ytd to y2, and copy from today to yest.

**Tuesday, February 07, 2017**

markets weak, just broke lows, hold off until pm.

PMY closed in the 90s.

Gardening, decor and plastic doing well.

Xina50 fut prem all erased. Cash shortage is causing funds to divert.

Wednesday

Thursday, February 09, 2017

ytd had negative am and positive pm which is the worst, liquidate pos at open.

Dev: record strat and strat times and returns.

Calc return of each entry, take average.

Calc which first entry generates greatest return.

Group by strat types.

Structure: map<String, map<LocalTime, Strat>>

Strat: type: ma break/vol/ am first break, etc (enum)

compute : for each name, return <LocalTime, Double>

Or Encapsulate strategy in a class, constructor: (LocalTime, StratEnum)

Or

calc return by strat: mp.get(name).entryset.stream.collect(groupingBy(e.getValue().getStrat(), averagingDouble(e.getValue().getReturn()));

**Saturday, February 11, 2017**

Focus on strong industry, stronger than index.

Max pos about 50%. Buy again next day strong sectors.

Enter on a dip.

Positioning follow the usual.

Go for high F1, F10, F10mxmnDiff.

Sat

2.12.2017

Top losses reasons:

Strong open.

Sector strength, stronger than index.

No overtrading on Thursdays.

No overtrading on weak index.

Catch stealth risers in vol and range in late mornings and late afternoons.

Strategy diversification between sectors trading and stealth trading.