Monday, September 18, 2017

Find places where it gives you energy instead of taking it away or harmful.

2010-1 that was recovery, going uphill.

2013-5 only in Van for a week and ended up with pneumonia.

Toronto was also energy-sucking. If you notice things gradually going downhill, physical condition starts to suck.

2010-8 was in top condition after SZ-HK, then slowly went downhill until 2011-2 (started sleeping at 2am and could not wake up before 10). The apartment had a view of the garbage collection point. Lived with other Chinese. Overall

晨鸣 entered top sharpe.

9.19

Added some chen ming paper.

Most good ytd stocks are doing poorly – not good market.

Not

9.21

最近交易太随意。 8月11清仓以后一直在小仓位活动。 最近从新开始做点交易，但是频繁犯错误。有一些追高的问题。而且现策略比较浪费时间，没有效率，没有最高的产出比。 所以要有所改进。

1. 整体低仓位
2. 昨天收低 (绿盘加仓)
3. N天之内涨多跌少
4. 活跃 (最活跃的票)
5. 可承受单股巨幅下跌风险（和其他股票对冲）
6. Get ready for 5-10% swing.

XINA:

1. Swing trading
2. 收最低加仓

If index is to go up, banks will have to revalue.

Focus on sectors that will be forced to revalue due to inflation. (paper, wine, banks)

Stocks with positive earnings.

Sectors with scarcity, goods that are in demand.

Lithium for the first half of the year.

Weekly replace stocks (stock list is stagnant)

Ytd Sharpe needs to be generalized to monthly and quarterly sharpe.