10.22.2018

* Screen hk stocks for positive ytd stocks
* Intraday : don’t go against dayDev (no short when dayDev>0, no buying back when dayDev<0).
* weekDev, wkdev>0,
* Year to date: this determines the direction.
* yDev, mDev, wDev, dayDev.
* System basics: using yDev as the direction, when mDev agrees -> tradable.
* Entrance points: wDev agrees, prevDayDev disagrees, dayDev agrees.
* Exit points: any bigger level trend disagrees.

Stock selection methodology:

1. Worldwide diversification: US, HK, China (each country net exposure = 0)
2. Long short neutral (long short net delta = 0)
3. Choose based on yDev and mDev agrees (direction setting),
4. weekDev d
5. dayDev is not for setting direction, it is for entrance only

Misc:

1. ambient sound: barely audible, cannot be too loud (annoyance), cannot be too low(cannot induce qi flow, a low volume feminine speech is calming to a male environment)
2. smell: smoke from neighbors, washroom plumbing smells, water quality, overall is bad. Moving is a must in the future.

Today:

1. screen hk and US markets for potential candidates, create systems to filter today.
2. Put on position to hedge off your short delta.
3. Avoid when others are active, take note of when specific people are active, 1-3pm,
4. Rebalance during AM open on agreeing openDev.

**10.23**

Previous lacking

1. Lacking a holistic understanding of where the markets are (with respect to yOpen, mOpen, wOpen)
2. Lacking understanding of relative strength of markets
3. Month candles are stable, anything less than month candle is a random walk

Goal

1. Know if your stock/index is below or above yOpen
2. Know which indices are strongest, which ones are weakest
3. build long short equity neutral
4. focus on trading month candles which are consistent with yDev

10.24.2018

* covered 1/3 of xina50 (made money on the adjustment, good)
* short 700 (30k) and 27 (50k)

Going forward:

1. adjust position in the morning in the opposite direction of ytd
2. intraday: no trading
3. up to 1/3 to 1/2 of position, then keep adjusting hedges
4. don’t trade against dayDev, wait until next day
5. adjust once per day
6. short stocks have negative yDev and mDev, long stocks have positive yDev mDev

10.27 review

1. trades were solid and made sense
2. devs work. Keep trading around position

going forward

1. automate

10.28