10.8

央行降准为了缓解外围大跌.

抛弃金钱关系, 任何了解你账户信息的人, 包括银行, 证券, 保险,信托经济. 这些要保持距离. 和这些人交际是愚蠢的. Meeting basho sets incentives. Concept of 初心 in a relationship onset – this gets the ball rolling and people are consistent. (need to reconcile cognitive dissonance – behave consistently). If a relation starts based on monetary considerations, that will not change.

做自己的事, 做事有目的性, 目标明确. 步步为营, 行动为上.

这段时间就卓有成效对于深圳的语言机构进行了考察研究. 从性价比各方面进行分析.

早些年就是谋略太少, 总在随波逐流. 现在所有时候都在谋略.

对于basho exclusiveness, paid entry, meeting regularity, common interest等分析nullify了以前的methodology, 包括library, bookstore, vacation. 去他地也失去意义. Four seasons也产生了很大的价值. 包括每天getaway, relax, piano on 6th fl, chatting with four seasons people, rolling in water, 这些都产生很好的utility. 如果不去谋略, 就没有如此好的环境. 所以要深耕细作点评的各个类型, 看如何提高生活质量, 保证每天接触upscale basho, aim at meetup regularity, class setting, confined space. Initial meeting basho is important.

Noon:

经过国庆一周迭代, 完成了测试halfhour/quarterhour/minuteHour的交易情况. 都没有open来的好, scalable. 在别人放假的时候工作还是收获颇丰的.

SGX今天跌的不多. 指数跌的都上周港股的跌幅.

剔除银行的分行风险.

下午去东亚开户(东亚加入了小额转账系统, 渣打都没加入, 只能手动转). 这样每个外资行30w左右, 一共1m. 中资exposure在200k each. 不要在任何银行超过40w.

工行有万3手续费. (跨行, 同行面手续费) 而且不能即时到帐, 要T+2, 小额可以即时到帐.

招行:

9点.5点10

快速模式.

实时模式最快, 5万. (100万, 一天500万)

快速, 超过5万最快

普通, 一到两个工作日.

次日, 跨行, 要等到12点之后以普通模式汇出. 可撤出. 对方不着急. 想撤的话可以用.

自己需要选择.

In general, try to increase the pie, not transferring the pie. Focus on acquiring resources, not moving around resources. Spending too much energy on resource movement (potentially problematic) is not a good use of your time.

After market analysis:

1. Establishing pm direction takes 6 trades
2. This would increase unnecessary cost, PM would decrease pnl.
3. Keep the position alive past close, delay liquidation
4. Extend to full day first, then extend to next 4am. (open deviation)

10.9

1. 昨日降准对市场没帮助, 跟2015年7月一样
2. 波动性加大
3. Key: change size based on last2sec.
4. 奇数trade 都是covering,
5. 偶数trade, 根据距离前一个trade的time可以改变baseSize
6. sgxDev自相矛盾: cannot exceed certain dev, but offset price

noon:

1. removed price offset, only use waitSec
2. observe MAX\_DEV, over this no trade. (currently at 20 bps)
3. key is changing baseSize. Make sure it is robust. Key idea behind baseSize: beginning, low size, when breaks hilo later in the day, attribute more size.
4. Even trades sofar (0,2,4) -> If last order was more than 30 minutes ago, use big size. First trade -> conservative.

Buy size: pos<0? flatten+baseSize:baseSize.

Sell size: pos>0? Flatten + baseSize:baseSize

1. Odd trades sofar (1,3,5) -> closing trade conservative.

BuySize: pos<0?flatten:baseSize.

SellSize: pos>0?flatten:basesize.

1. Eliminate risk: due to size mismatch, naked position which can’t be covered due to waitSec. Closing trade
2. When waitSec is preventing trade, check to make sure size is flat.

After market:

1. Today market was up 1%, index rebound was very small
2. PM not necessary to trade, pm trading will increase costs. Apply all available trading resources to open, make money on whole day move, give up half day moves.
3. AM trader’s problem: offset was above max\_dev, so eliminated offset, only waitSec is now restricting trades. Size is also important, baseSize changes when wait time has been long, this rewards long time no trade and punishes lot of recent orders.
4. If no trade on day – fine.

10.10.2018

Morning bugs

1. Autoloading of pricemapbar detailed-> system didn’t trade properly. Solution: no autoloading until after 9:30
2. Data is missing from pmb detailed. Fill from 9:00 to current, with the most detailed data possible. There is 1 sec bars.

Aim:

1. Nothing needs to be done from opening Chinamain in the morning. No autoload. Just leave there and things should run smoothly.

Pm change :

1. 8 trades got KO’ed
2. Change 8 to 4, no point 8.
3. Change profit taker: moderate limit on thresh (50 bps) but make retreatRatio higher (from 0.3 to 0.8). Exceed 50 bps, come back 40 bps -> cut. Exceed 1%, come back 80 bps -> cut. When it takes profit, only retain a bit of profit.