1.1

Last year:

First quarter: +15k

Second Quarter: +425k

Third Quarter: + 30k

Fourth: +94k

Year: +564k.

Detail by month:

1. **-27k**
2. +28k
3. +13k
4. +75k
5. +157k
6. +194k
7. +74k
8. **-105k**
9. +60k
10. +96k
11. **-10k**
12. +8k

Jan: year start nervousness. Aftermath: control position on January.

Aug: Liquidation (due to margin trading, position adding and offloading too aggressive and fast.)

Aftermath: no more leverage was used after this.

Nov: year end profit taking. 11/23-11/27 thurs-fri-mon continuation. Aftermath: cut position.

Second half of the year didn’t generate much pnl.

2018 Trading improvements:

Stocks:

* Post crash T close accumulation
* Post crash T+1 PM accumulation

Futures:

* Surreptitious post close discount accumulation.
* PMCL autocorr

Stock strategy:

1. Pick high sharpe stocks
2. Start trading at 2:30, pick up low closers
3. Low closers tend to open lower, pick up more here.
4. Sell T-1 positions at close
5. Sell T-2 bot positions on open (tend to open high after high close)

1.2

Futs at 0.5 premium.