7.30

Implement first tick trader + newHiLoTrader

**Observations:**

Chinese like to clutter. When they swim, they like to follow each other, so you see situations where few swimmers follow each other and the rest of the lane empty.

Take advantage of this: you need to have better tech than average, which enables you to take advantage of their cluttering behavior, not go against it because it will tend to last for some time.

2 competing modes of thought:

1. Fight with them – get ahead and sell to them.
2. Be on the different direction and wait for reversal to happen

2 is much more difficult as craze can last a long time.

Identify high/low vol regimes is important.

Choose day’s delta based on first tick.