8.13

Weekly strategy pnl breakdown

Pnl analysis

Parameter tuning

1. Increase percentileMATrader size (to 4). Increased PMCHY delta to 3mm for percentileMAtrader to keep accumulating size when pm drops.
2. Hilo trading. Use size 1 first.
3. Hilo – put in percentile constraint . (currently as of 8/13, condition is pmchy < 0 || percentile < 20.
4. First Tick trader– completely wrong on TUE -> cut its size. Needs to depend on percentile and pmchg, size to 1. Also, ftick was wrong on THU, using the last value instead of a computed value, keep track of open and ftick in orders.
5. TUE: missed trading on TUE for INTRADAYMA
6. Intraday MA sell and intradayFirstTick lost money -> reduce size, increase order wait time to 2 times usual, put in percentile and pmchy constraint
7. Make sure there is no trading during lunch (11:30 to 1pm)
8. Fut open buy made money when percentile is right. ( made money on 7th and 8th), record 2day percentile on futopen
9. Keep futopen timing at 1 min, but set percentile constraint, avoid last thurs selling at low percentile
10. Intraday profit taker – don't understand much about this, keep size to minimal

8.14

On ytd’s trading

1. percentileMATrader worked well, bought in the morning and sold overnight
2. hilo in the pm was too late
3. cancelling orders has problems. Correct and specify more details on order status.