10.9.2017

**Reinstate the HK live monitor**

Purpose:

Keep abreast of what’s happening in the HK market.

Follow important stocks only. Ignore smaller 老千股。

Keep track of AH spread, use it as a sentiment indicator. (A50 does follow H)

Note the limit of 100 per sec. Use semaphore.

1. Monitor mostly the high sharpe stocks
2. From 9:20 data starts to flow in (from IB)
3. Keep 1 day data in hibernate (for now, going forward might add 2 days)
4. Aim at about 500 stocks first. (HK main list)

Requirements:

1. Live ah spreads (AH ticker)

Technical:

New classes: HKData, HKStock, HKSave

HK Data:

1. Get (from IB) (how to request? How to receive? (receive it HKData as a handler or a separate handler)
2. Save (retrieve from historical or save to hib)

Streamline the current data acquisition process.

1. reqID needs to be linked with a global object that specifies contract being requested and handler.
2. Map<ReqID, Request> ReqID is an integer, request is constructed by (contract, handler)
3. Instead of handler, could be (contract,
4. Historical data can also be in the same framework.

Start with Request(contract, ITopMktDataHandler)

Problems:

1. Req ID generation is currently messy
2. Historical data and live market data not in the same framework.

Make sure HK live works first, then migrate XU later. Then migrate historical pricing.

**Weekend tasks in R**

Weekend tasks should include:

1. Trading recap (how did trading go?)
2. Brokerage (how much brokerage paid?)
3. ptf sharpe by day, aggregate AM and pm return, trading pnl.

**Optionality watch**

1. vol surface monitor
2. short dated vol term structure
3. arbitrage opportunities

**US Overnight trading:**

1. Interested stocks – accumulate if satisfies a drop threshold
2. Build up Overnight US monitor.

**Migration to IntelliJ**

* Netbeans is very buggy
* size is weird
* up/down arrow doesn’t scroll screen
* set up hibernate

Market:

A50 kept trading at premium for pretty much last week, someone might have leaked the news.

Set up live AH spread.

View AH only. Or view HK only. AH list needs to be present in trading folder.