4/30

Problems

1. MA trader isn’t outputting anything
2. Offers were at weird levels
3. Put in net units limit (should not exceed this limit) (abs units limit)

Problems:

Too many orders in the same direction.

5-10 seconds apart.

Code has problems. Should be immediate touch, without looking at bar beginning.

You need to push prices onto a list, then get the previous price off the list. The list cannot be too long.

5.6

Week:

Stocks: down -6k

Futs: +13k