5.28

Sinajs is getting unreliable

Need to get 5 sec snapshot data from IB directly. Implement this today.

* Request holdings only
* Should be able to recover prices of big caps through IB, not rely on fill
* Two things to work on

1. Fill today data by IB

req1StockHistToday

1. Live 5 sec data (refer to ON HK on the bottom bar)

Req1StockLive (for live)

Stock universe:

1. For all ptf stocks first
2. For all A50 stocks (in order for index to be computable)
3. For all stocks

# You need to the

**5.29**

Rolling futures

1. Orders file add date if current globalOrderMap has 1 order (first order)
2. Net delta compution, includes both front and back future.
3. How to roll futures

# While rolling

* Make sure delta is correct at all times
* Short roll – like premium
* Want to know the current roll price, roll percentile

Roll mechanisms:

* Roll indicator, if ON, then start rolling
* Frontfut and backfut defintions are not changeable. (FrontFut is defined by front expiry, which is only determined by current time, if it is before 15:00 on expiry date)
* You must roll front fut into backfut.
* Roll termination: roll until frontFut size == 0
* You can point activeFut to backfut anytime. (usually happens 1~2 days before expiry). Activefut is for trading delta.

Roll Strategies:

* (TWAP) time weighted, roll 1 lot every x minutes
* Roll automatically when price is attractive
* Find out the primary exchange of ASHR (done, add primary exchange = ARCA)
* How to submit a spread order

Implement an intraday percentile trader on small sizes (the middle ground for inventory trader and percentile trader(2 days))

Long rollers are compensated.

Short rollers need to pay 40 bps to roll, showing the bearishness of the market.

After market

1. Ytd was strong, ytd’s chasers are punished today
2. Failed to rebound to ytd’s high close.
3. Work on rolling today.