9.17

Hk stock trader

* Output to separate file (detailed)
* Take into account sell short
* Symbol is trading system name(hk27), ticker is IB name (27).

Fixes:

* Hk stocks need to be until 12pm.
* Pmhilo needs to stop at 13:30

Markets:

1. Pm failed to rally
2. System flipped short.
3. No move in the PM -> not much to do .
4. Only moved about 50 bps from open to close -> no profitability.
5. Focus on stocks where the swing is much higher.

US stock trader:

1. Test short selling

HK exchange+IB:

One price around 9:20 (can be before or after), then 9:30.

9:20 is the only price. Have to capture this, then trade from the first tick.

Study how prices come for US open.

**Hk27 didn’t get saved.** Pricemapbardetail has problem.

US:

Add JD, PDD, NIO, and analyses these tickers.

HK:

Screen for all high vol stocks. Trade them with HILO.

9.19:

**XU:**

**DECOMMISSION:**

futOpenTrader -> not good enough.

futOpenDeviationTrader -> not stable.

futHilo trader -> have to cancel before 9:30, not stable

IndexFirstTickTrader-> this one is gambling (first tick can do anything, not scalable)

**CHANGES MADE**

pmDeviationTrader -> force fill

openDeviationTrader -> force fill

**HK:**

1. IOC not allowed in HK. Orders rejected. Try to get guarantee fill by directly filling at the bid/ask..
2. Tencent not volatile enough. Want liquid markets with extreme volatility.
3. Too expensive : paying 0.2% each way. (0.0027% transaction levy + 0.005% trading cost + 0.1% stamp + 0.08% IB brokerage = 0.1877% one way. Need to be a 40 bps swing to make a trade worth while. 4 trades that is already 0.8% of notional )

**US:**

1. Try IOC, if doesn't work, fill directly on bid/ask, if doesn't fill, keep filling on bid/ask (imitate FOC)
2. Check commissions and costs.

US OPEN (9/19):

1. Short sell first tick first didn’t work (not even an error message, must output all to log).
2. Record all IB messages to log (Time, order ID, message) -> resolved:sending them all to logs
3. Write post cutoff liquidation US trader -> resolved. After cutoff, if positive pos, sell if below open.
4. What if there are position after 10:00?
5. Liquidation if after certain point:

* average cost liquidation.
* Manual open liquidation. (wrote 9/19)

**9.20**

1. thurs low vol.

9.21

1. Intraday MA trader decommissioned (selling on volatile days, reducing strategy return) (done)
2. Added HK close trader (did well today), simulate cutoff trader. (done)
3. Future : added postAMCutoffLiq. (post 10:00) (US already includes this)
4. Add postPMcutoffLiq (post 13:30) (done)
5. Didn’t expect that rally at all – how to catch this one? Can’t -> cut wrong positions through postAMCutoffTrader -> declare as no trend -> at least don’t lose money caught in the wrong direction.
6. Add to US ptf tomorrow, pick volatile stocks automatically.
7. **Saving problems and loading: US stocks. Think this through carefully.**

US stock pick

1. Ytd big move
2. N day realized volatility very high.