Grid Trading Robot

Status Report

Overview

The grid trading robot is/will be trading the following Poloniex accounts for ADSactly:

1. Market Cap 10: the top 10 altcoins listed at CoinMarketCap.com
2. Strategic: the altcoins of our strategic partners (Burst, qora, GAME, etc)
3. Radar: the coins we think are bullish
4. VIP accounts: ADSactly members who have deposited 5-10 BTC are eligible to have a personal account traded (?)

Currently 1, 3 and 4 are actively being traded at Poloniex. The file batch/run.py orchestrates the monitoring and adjustment of each account. Although performance is acceptable, a single account run (monitoring trade changes, making adjustments) takes about 4 minutes in order to avoid order rejection from Poloniex due to spurious nonce or throttling errors.

This document gives an overview of what work remains to be done on the functioning robot.

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# Urgent

## Change specified order of checking sell and buy grids.

If sell grid exhausts, then elevate buy grid

destroys the buy grid, making it impossible to place sell orders

above buy grid action

# Important

## Raise exceptions on genuine errors from Poloniex

### barfs when not enough BTC

DEBUG:root:Timebook=deque([1490990437.169, 1490990437.755, 1490990437.963, 1490990438.258], maxlen=4), Elapsed over time frame = 1.089000

INFO:requests.packages.urllib3.connectionpool:Starting new HTTPS connection (1): poloniex.com

DEBUG:requests.packages.urllib3.connectionpool:"POST /tradingApi HTTP/1.1" 200 None

DEBUG:poloniex:

<buy>

<args>{'nonce': 1490990438258L, 'amount': '153', 'rate': '9.26362174518e-05', 'command': 'buy', 'currencyPair': 'BTC\_GNT'}</args>

<RESULT>{"error":"Not enough BTC."}</RESULT>

</buy>

<PLACE\_ORDERS>

Traceback (most recent call last):

File "gridtrader.py", line 471, in <module>

dispatch\_command(main)

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 306, in dispatch\_command

dispatch(parser, \*args, \*\*kwargs)

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 174, in dispatch

for line in lines:

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 277, in \_execute\_command

for line in result:

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 260, in \_call

result = function(\*positional, \*\*keywords)

File "gridtrader.py", line 462, in main

g.poll()

File "gridtrader.py", line 368, in poll

).place\_orders(self.exchange)

File "gridtrader.py", line 245, in place\_orders

self.trade\_ids.append(r.orderNumber)

File "c:\Users\supreme\Dropbox\Arbit\GridTradingProject\GridTraderPoloniex\src\exchange.py", line 41, in orderNumber

raise Exception("There was an error in me: {0}".format(self))

Exception: There was an error in me: PoloniexAPIData(error=u'Not enough BTC.')

#]0;/c/Users/supreme/Dropbox/Arbit/GridTradingProject/GridTraderPoloniex/src#

supreme@DESKTOP-UEIEDEC MSYS /c/Users/supreme/Dropbox/Arbit/GridTradingProject/GridTraderPoloniex/src

$

### barfs when not enough altcoin

<sell>

<args>{'nonce': 1491291927894L, 'amount': '1690.1', 'rate': '6.72282e-05', 'command': 'sell', 'currencyPair': 'BTC\_GNT'}</args>

<RESULT>{"error":"Not enough GNT."}</RESULT>

</sell>

Traceback (most recent call last):

File "gridtrader.py", line 526, in <module>

dispatch\_command(main)

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 306, in dispatch\_command

dispatch(parser, \*args, \*\*kwargs)

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 174, in dispatch

for line in lines:

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 277, in \_execute\_command

for line in result:

File "C:\Users\supreme\install\Anaconda2\lib\site-packages\argh\dispatching.py", line 260, in \_call

result = function(\*positional, \*\*keywords)

File "gridtrader.py", line 516, in main

g.poll()

File "gridtrader.py", line 409, in poll

).place\_orders(self.exchange)

File "gridtrader.py", line 220, in place\_orders

self.trade\_ids.append(r.orderNumber)

File "c:\Users\supreme\Dropbox\Arbit\GridTradingProject\GridTraderPoloniex\src\exchange.py", line 41, in orderNumber

raise Exception("There was an error in me: {0}".format(self))

Exception: There was an error in me: PoloniexAPIData(error=u'Not enough GNT.')

## ICP is used on each grid re-creation

On an extended bull run, you exhaust your holdings

## Report coin balances at start/end of session

## Query coin balances via command-line

# Nice to Have

## Summary of analysis

## Check amount of holdings against configured core position

OR:

the ICP is X% of whatever holdings we have on site