

Commit

Don't liquidate allow_negative accounts

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master
ftxr-ios-v1.3.1-b55 ... FTX_UI_2022-11-08_d0d5182

garywang committed on May 22, 2020 Unverified

1 parent e724ab5 commit 3a07183

Showing 2 changed files with 7 additions and 4 deletions.

Split Unified

Filter changed files

- hkg/liquidation
 - detector.py
 - spot_margin_on_market.py

```

hkg/liquidation/detector.py
@@ -38,7 +38,10 @@ def detect_liquidations() -> None:
38 38     liquidating = (
39 39         account.margin_fraction < (account.maintenance_margin_fraction_requirement
40 40             * Decimal(0.99))
41 -     )
41 +     ) and not account.allow_negative
42 +     if liquidating and ENABLE_SPOT_MARGIN and not account.positions \
43 +         and account.margin_fraction == Decimal('-1'):
44 +         liquidating = False
42 45     if liquidating != account.liquidating:
43 46         account.liquidating = liquidating
44 47     if liquidating:

```

```

hkg/liquidation/spot_margin_on_market.py
@@ -80,7 +80,7 @@ def _liquidate_balance(balance: Balance, max_size: Decimal) -> Decimal:
80 80     market, order_size = _pick_market_and_size_for_usd(balance, max_size)
81 81     else:
82 82         order_side = Side.BUY
83 -     market, order_size = _pick_market_and_side_for_non_usd(balance, max_size)
83 +     market, order_size = _pick_market_and_size_for_non_usd(balance, max_size)
84 84
85 85     if order_size < market.size_increment:
86 86         return Decimal(0)
@@ -121,7 +121,7 @@ def _liquidate_balance(balance: Balance, max_size: Decimal) -> Decimal:
121 121         return order.size * order.price
122 122
123 123
124 - def _pick_market_and_side_for_non_usd(balance: Balance,
124 + def _pick_market_and_size_for_non_usd(balance: Balance,
125 125         max_size: Decimal) -> Tuple[Market, Decimal]:
126 126     market = (
127 127         sess.query(Market)
@@ -146,7 +146,7 @@ def _pick_market_and_size_for_usd(usd_balance: Balance,
146 146     account = usd_balance.account
147 147
148 148     max_balance = max([bal for bal in account.balances
149 -         if bal.use_as_collateral and bal.ticker != 'USD'],
149 +         if bal.use_as_collateral and bal.coin.ticker != 'USD' and bal.total > 0],
150 150         key=lambda bal: bal.usd_value, default=None)
151 151
152 152     if max_balance:

```

0 comments on commit 3a07183

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