IFRC GUIDE

SIMULATION.IFRCVDM.COM

September 22, 2020

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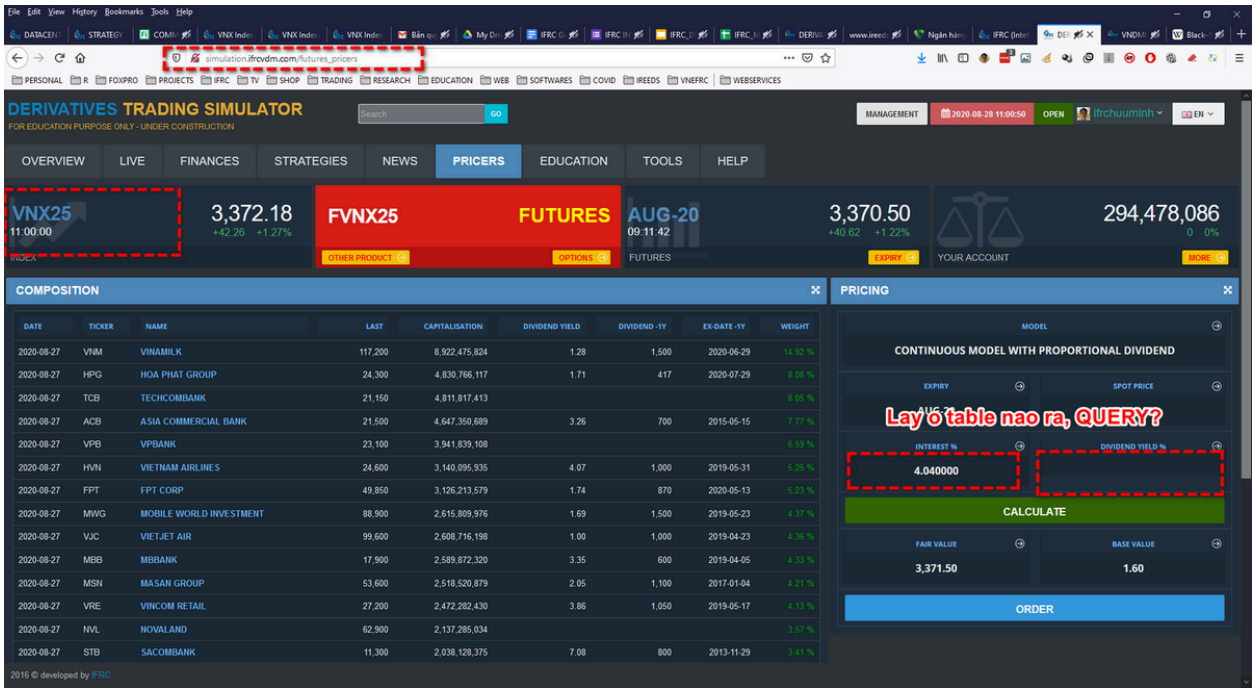
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BUGS AND REQUESTS

REQUEST

1. PRICERS, FUTURES: INTEREST AND DIVIDEND YIELD (High)



Query 1: select vcr.usymbol, vus.time from vdm_contracts_ref vcr left join vdm_underlying_setting vus on vcr.codeint = vus.codeint where vcr.dsymbol = 'FVNX25'

Query 2: select r from vdm_contracts_setting_exc where dsymbol = 'FVNX25' and active = 1 and product = 'FUTURES' ORDER BY expiry asc limit 1

2. DATA FOR SHOW IN CHART (High)



Query:

Lấy chart_startend bằng query select chart_startend from vdm_underlying_setting WHERE codeint = 'INDSPX'

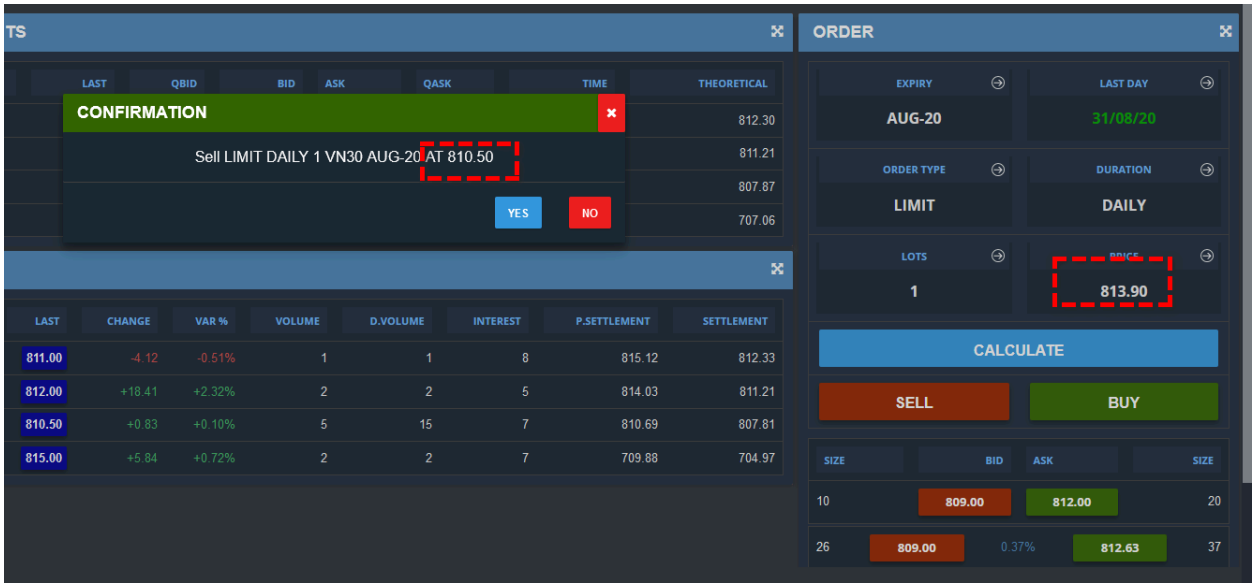
SELECT dsymbol, idx_last, time FROM vdm_underlying_intraday where codeint = 'INDSPX' AND idx_last > 20 AND time BETWEEN '5:00:00' AND '4:00:00' ORDER BY date asc, time asc

BUGS

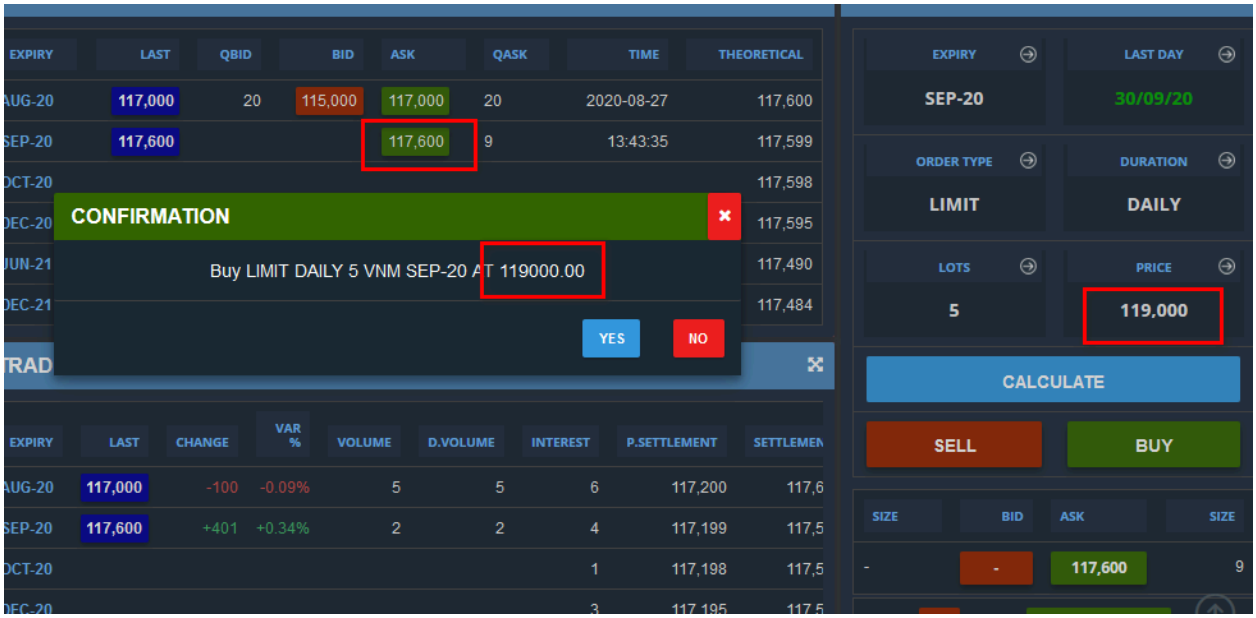
3. SIMULATION FUTURES

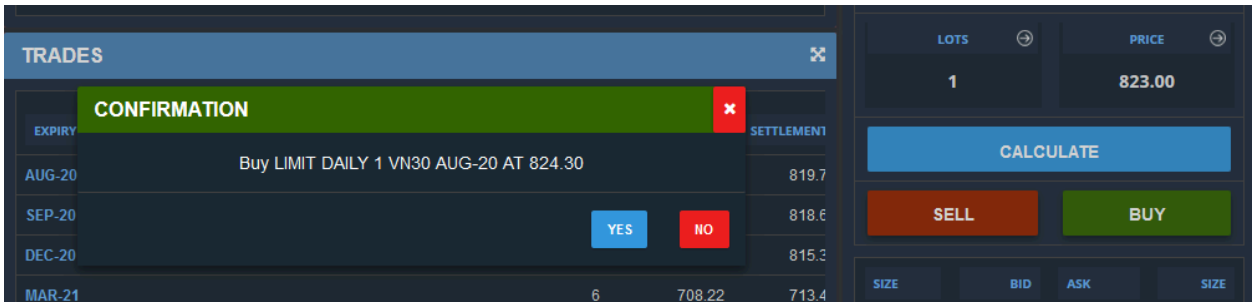
- http://ifrcvdm.com/management

4. CALCULATE/PRICE/ORDER (HIGH)

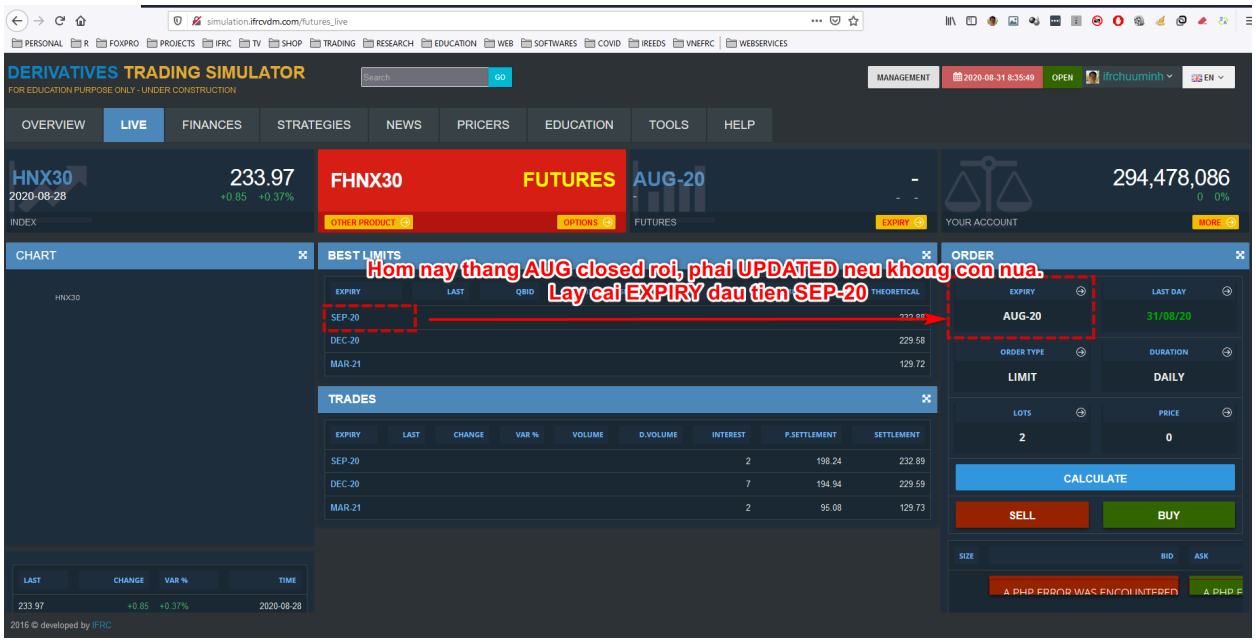


- Sau khi CALCULATE, bam ORDER no ghi vao PRICE (OK)
- Nhung BUY/SELL, Khong lay gia o PRICE (NOT OK)



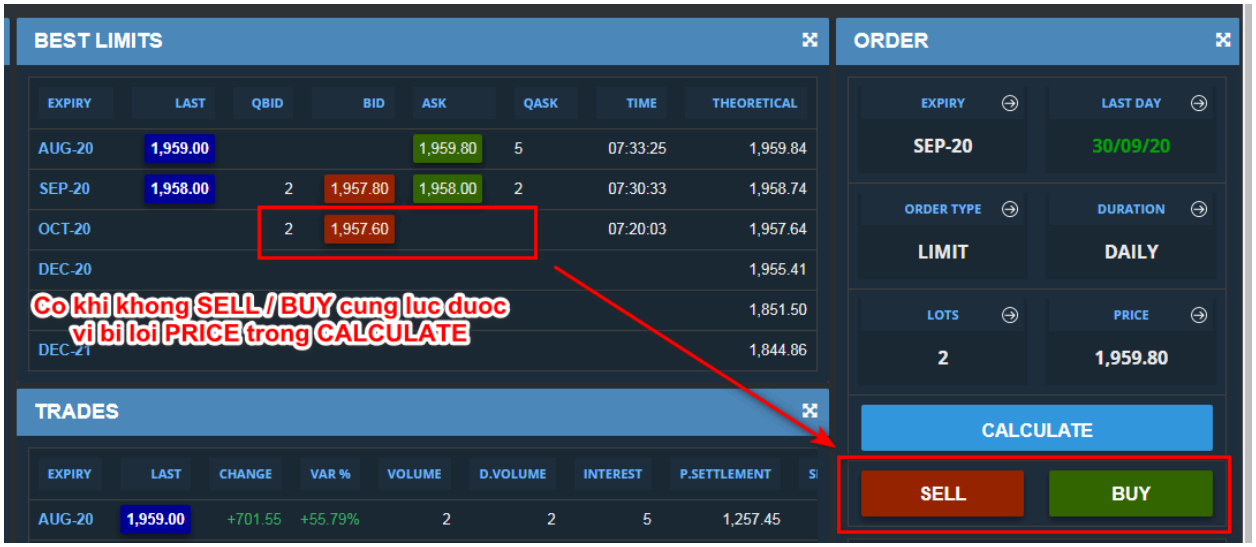


5. CHANGE EXPIRY



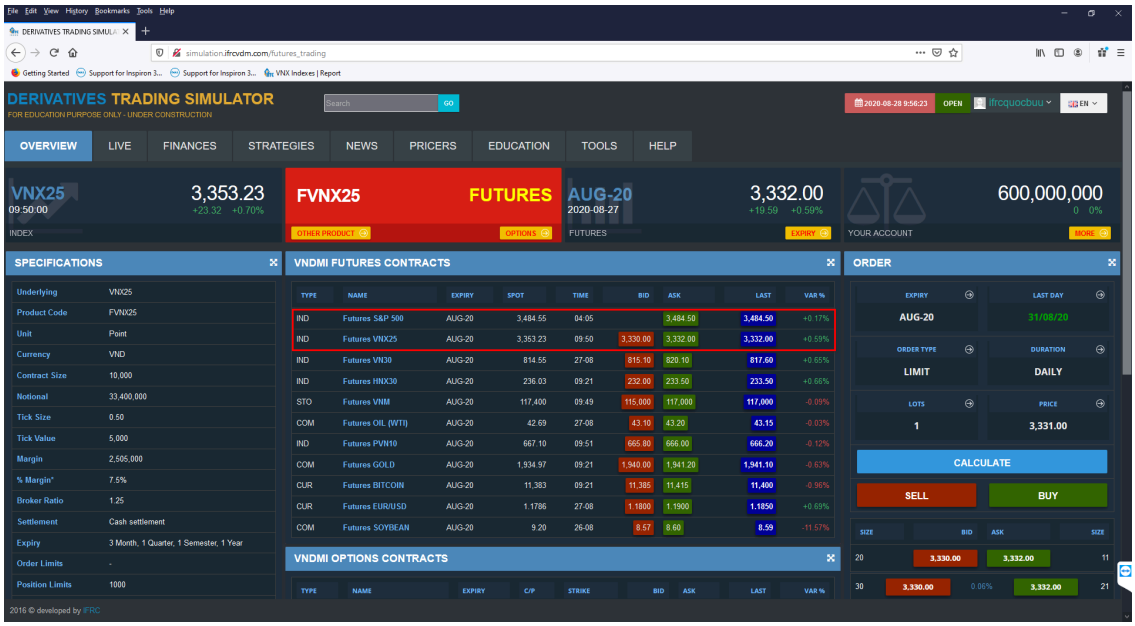
6. CANNOT SELL / BUY SIMULTANEOUSLY

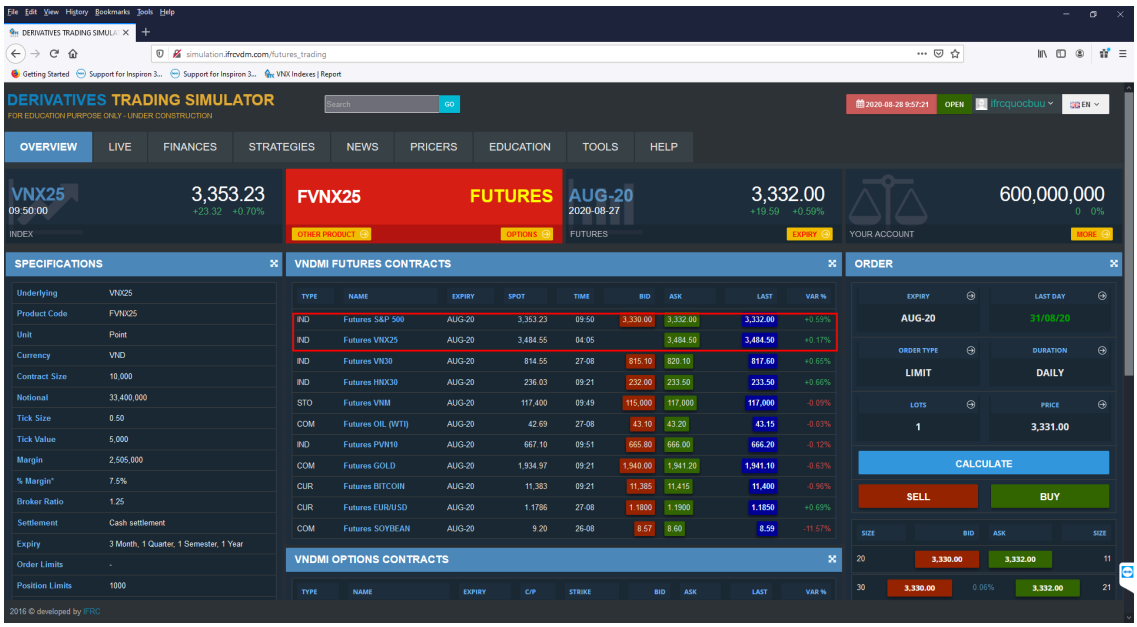
Co khi khon SELL /BUY cung luc duoc hoac phai nhan hai lan moi thuc hien duoc ORDER



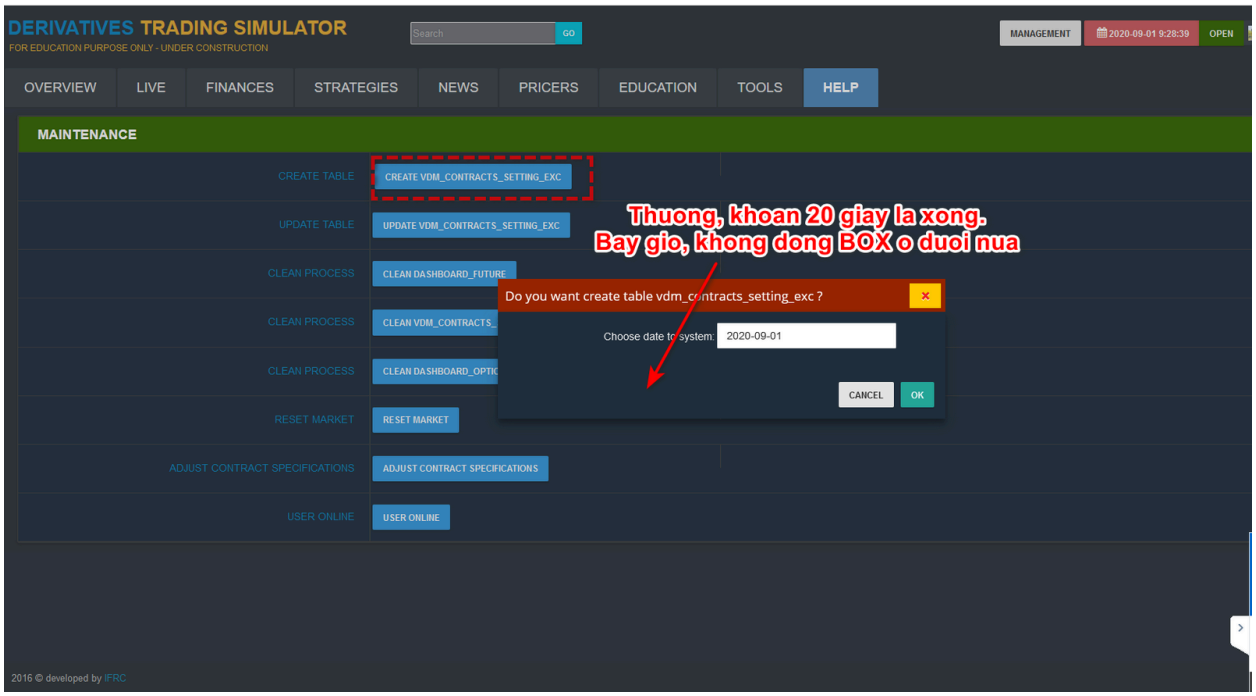
7. OVERVIEW (SPX/VNX25) EXCHANGED AFTER REFRESH

Xoa gia tri cua cot ORDER (SPX) trong table VDM_CONTRACTS_REF

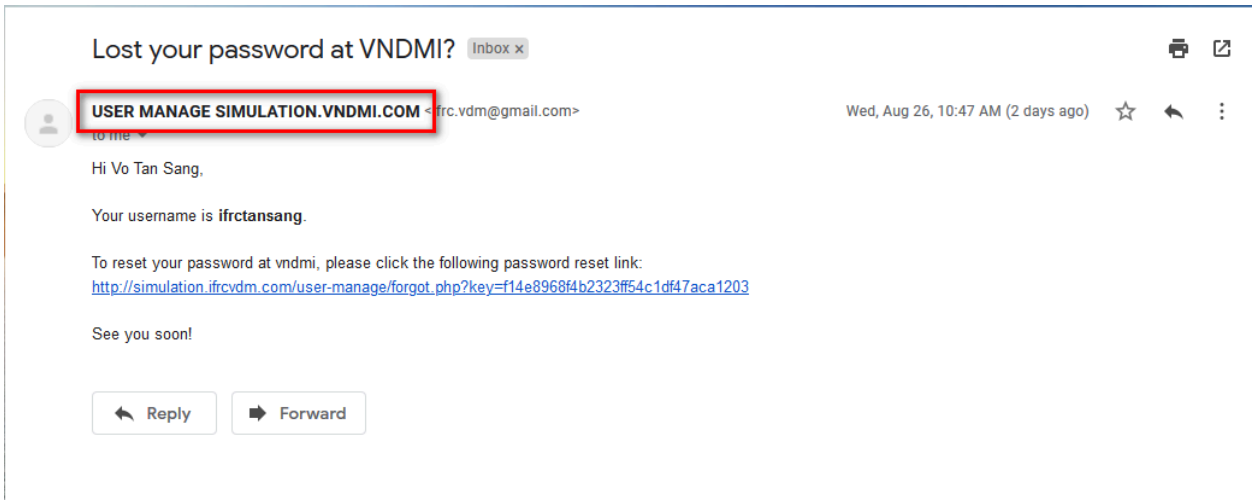


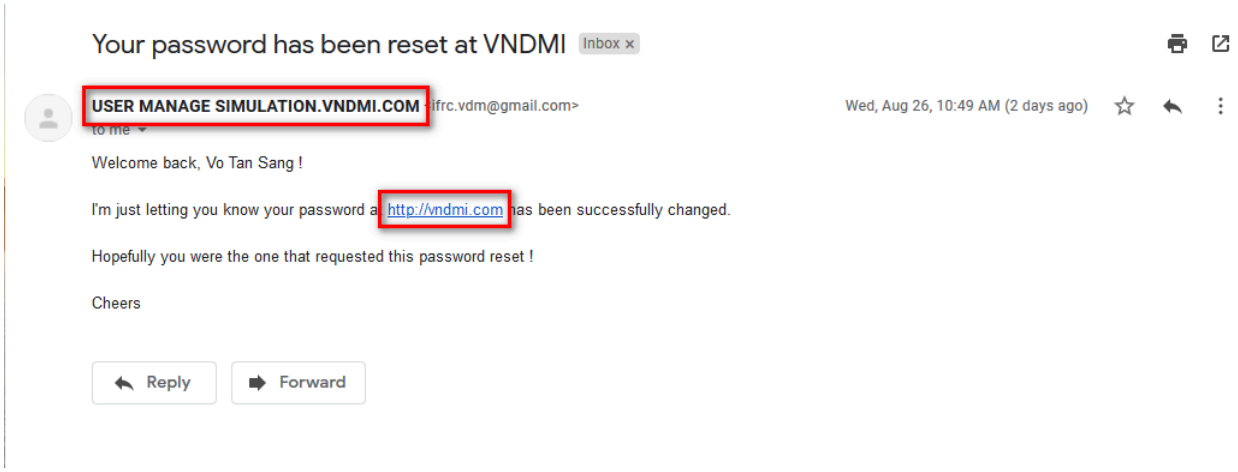


8. MAINTENANCE



9. EMAIL MESSAGE (Low)





Change email message to the right link.

10. FIX SOYBEANS

Dien gia tri (CMDSOYBEANS) vao cot CODEINT trong bang DASHBOARD_FUTURES

Chay BATCH:

T:/R/BATCH/EFRC/BUSINESSINSIDER_DOWNLOAD_SOYBEAN_SPOT.bat,

T:/R/BATCH/EFRC/SIMULATION_VDM_SETTING.bat,

T:/R/BATCH/EFRC/SIMULATION_CALCULATION_MARKET_MAKER.bat

11. FIX OVERVIEW SHOW NEW PRODUCTS

Run SQL Query:

update dashboard_future as df, vdm_contracts_ref as vcr set df.dsymbol = vcr.dsymbol where (df.product = vcr.ucode and df.type = vcr.dtype)

12. FIX SCREEN ERROR (VN30, HNX30)

Run SQL Query:

update vdm_contracts_ref set active=0 where (dsymbol in ('OVN30','OHNX30'))

13. FIX TITTLE BITCOIN

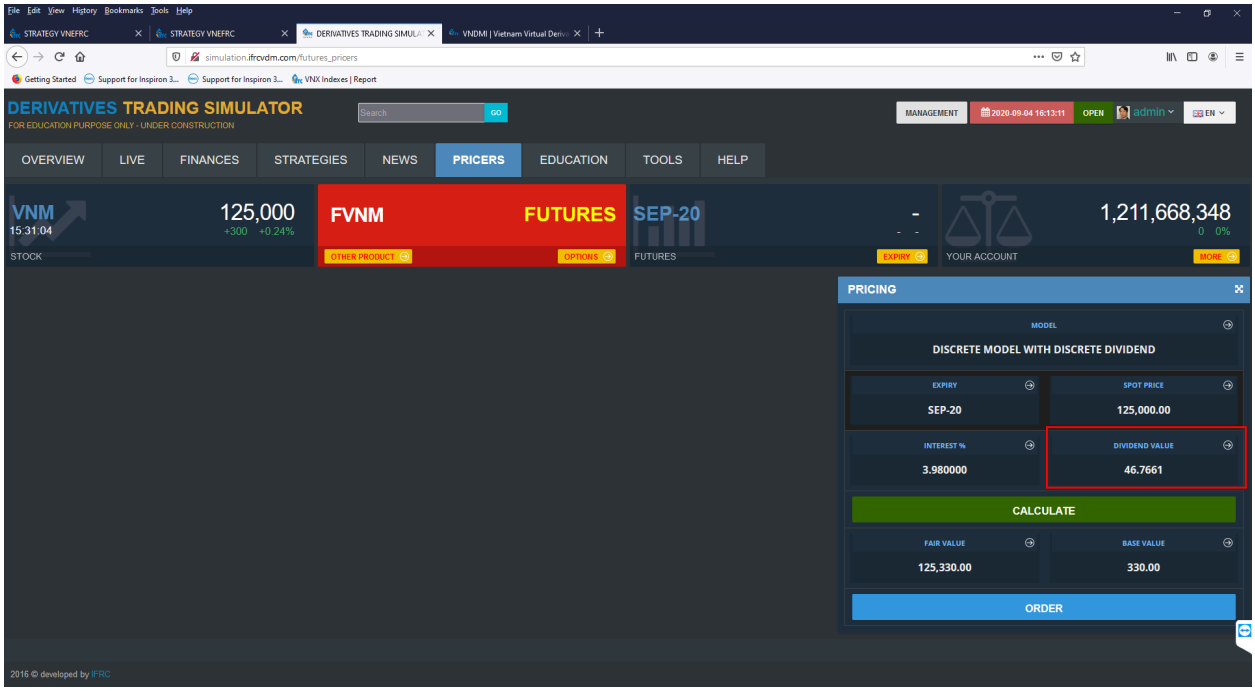
Run SQL Query:

update vdm_contracts_ref set usymbol='BTCUSD' where (dsymbol in ('FBTCUSD'))

14. FIX OPEN NEW TRADING DAY BUGS

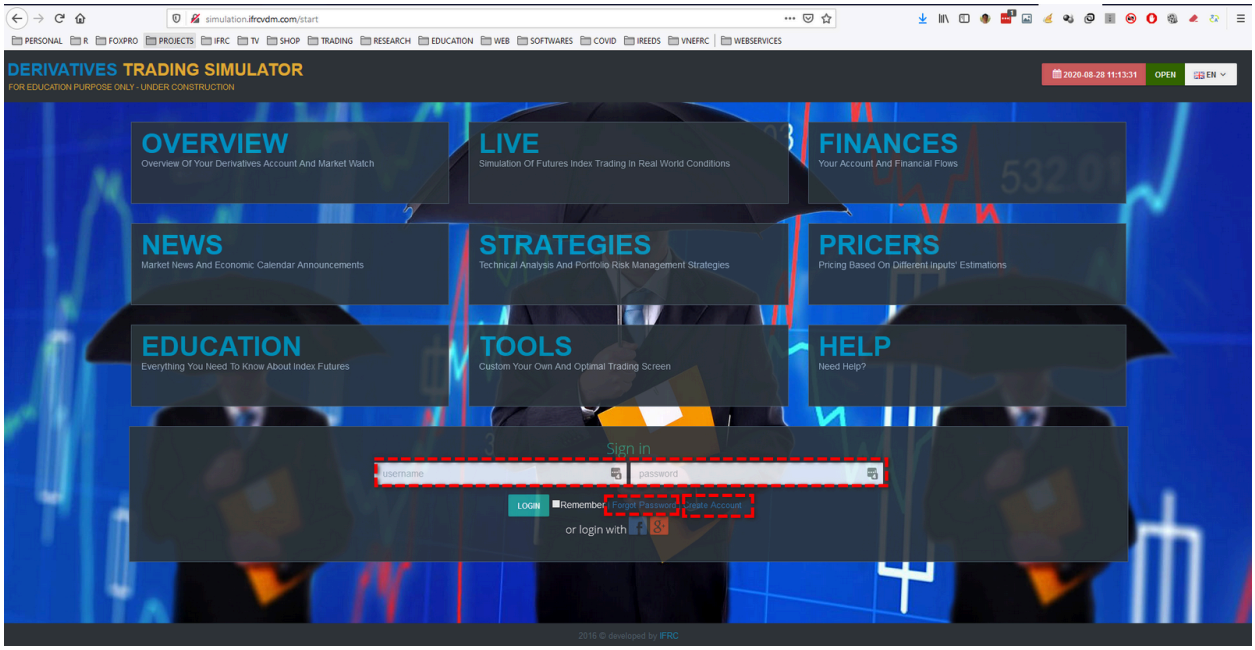
Cac gia tri trong cot EXPIRY_LASTDAY trong bang VDM_CONTRACTS_REF phai co trong cac cot cua bang VDM_CALENDAR_CONTRACTS

15. DIVIDEND VALUE/RATE NO SHOW FOLLOW PRODUCT WITHOUT SELECT MODEL



USER MANAGEMENT

CREATION ACCOUNT



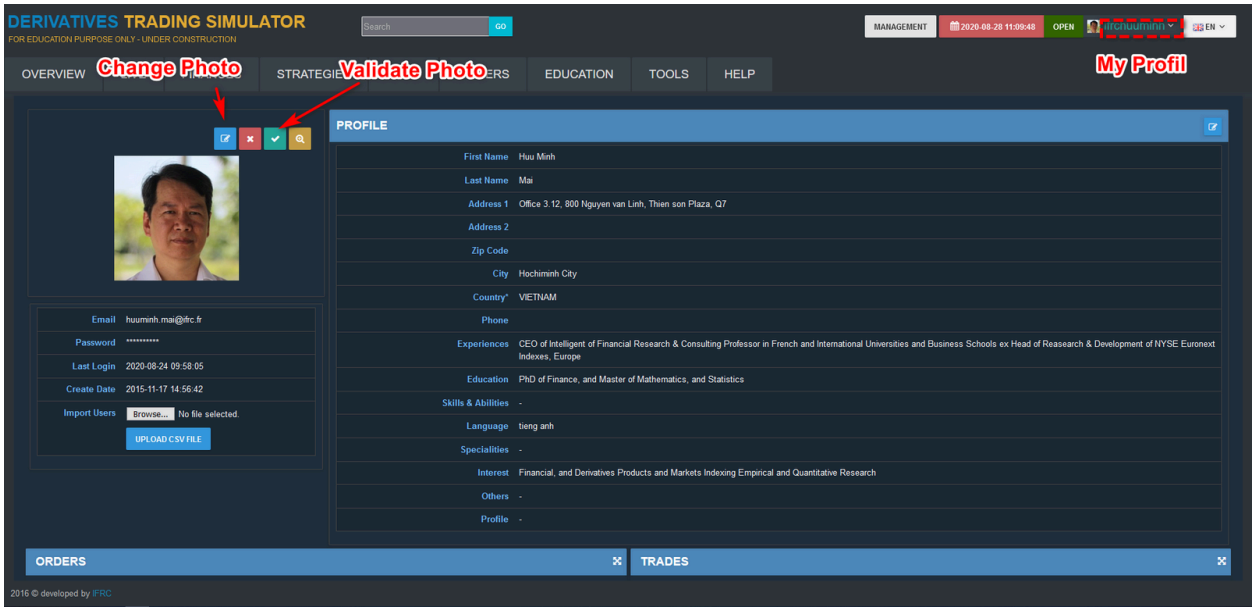
ACTIVATE ACCOUNT

By registered email

FORGET PASSWORD

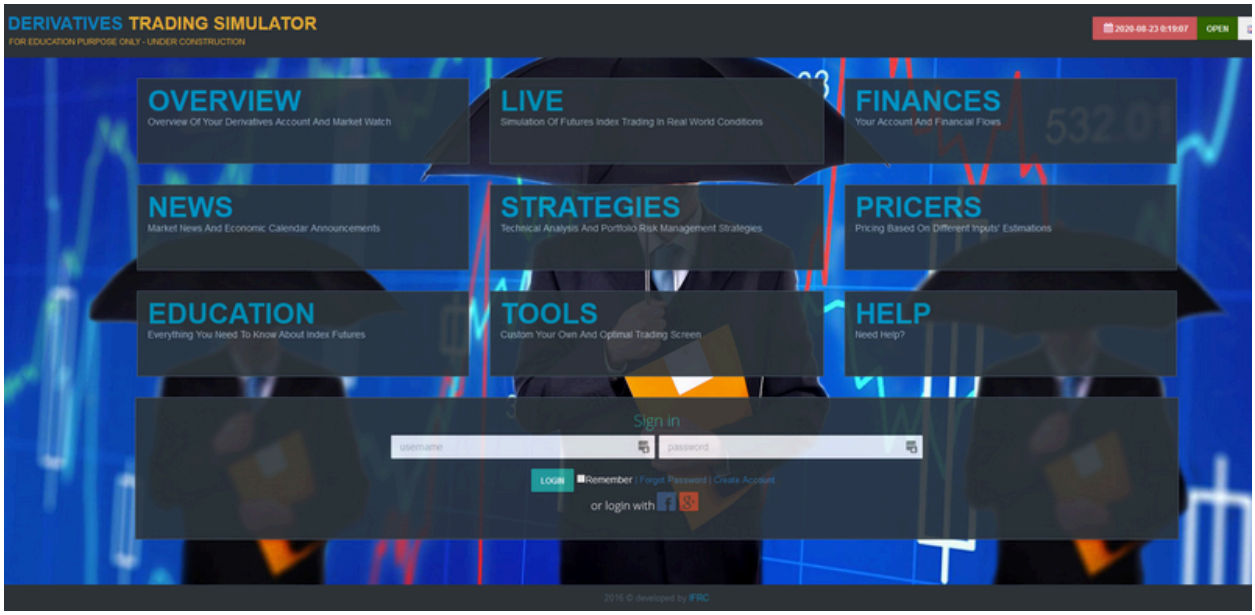
see above image

ADD PERSONAL INFORMATION



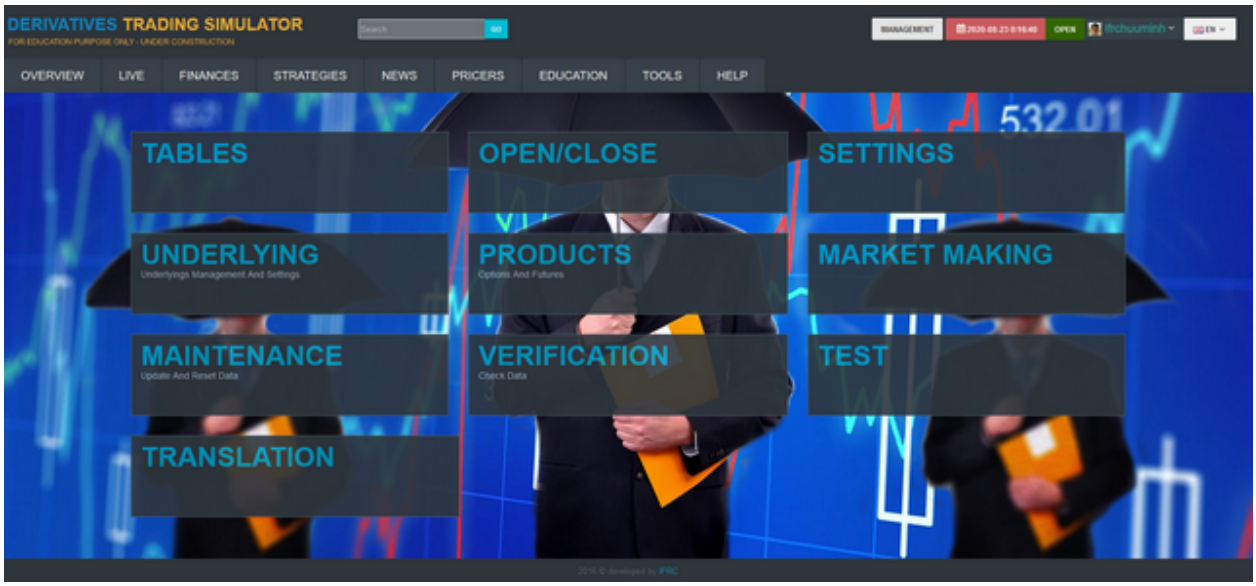
PAGES

LOGIN (start)

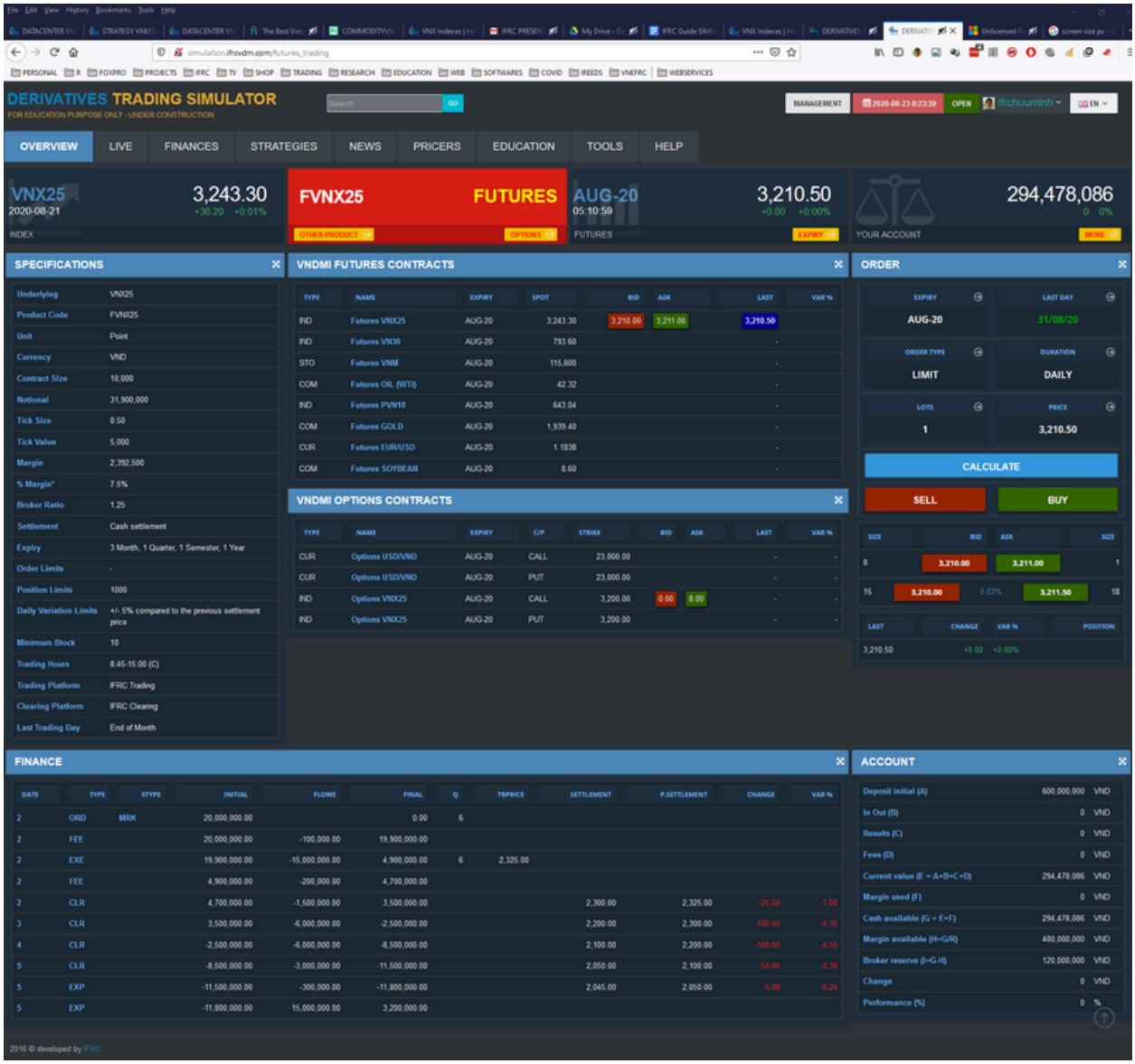


800

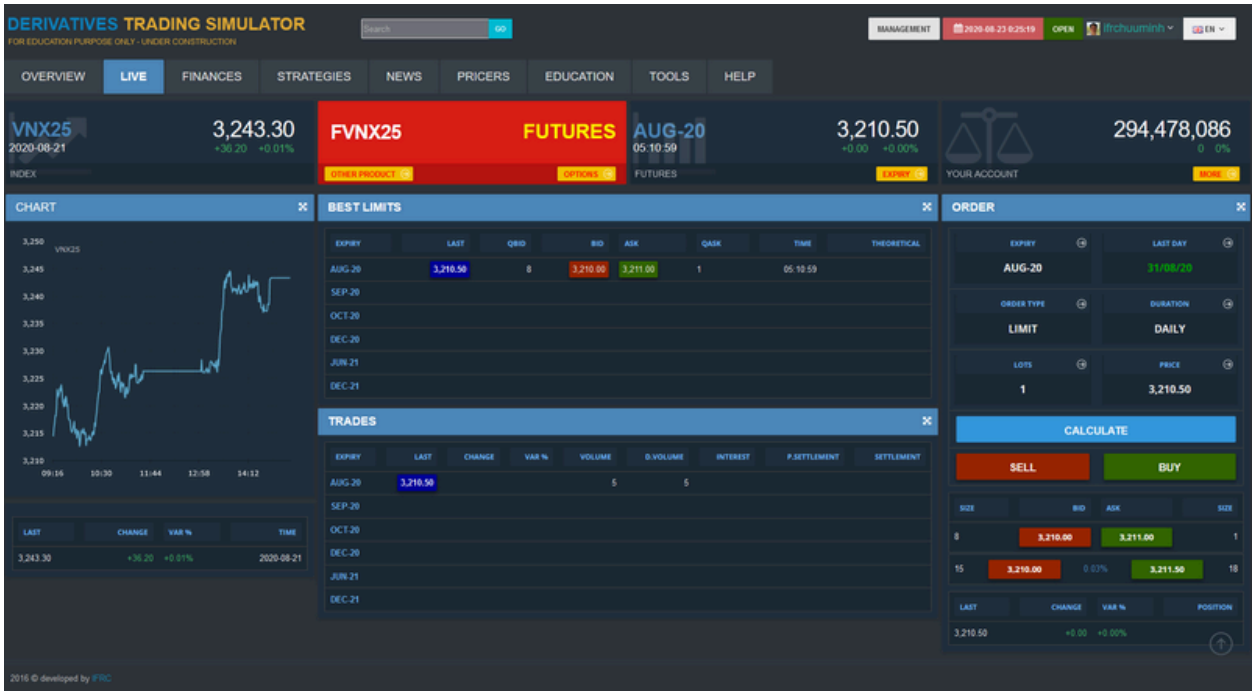
MANAGEMENT (management)



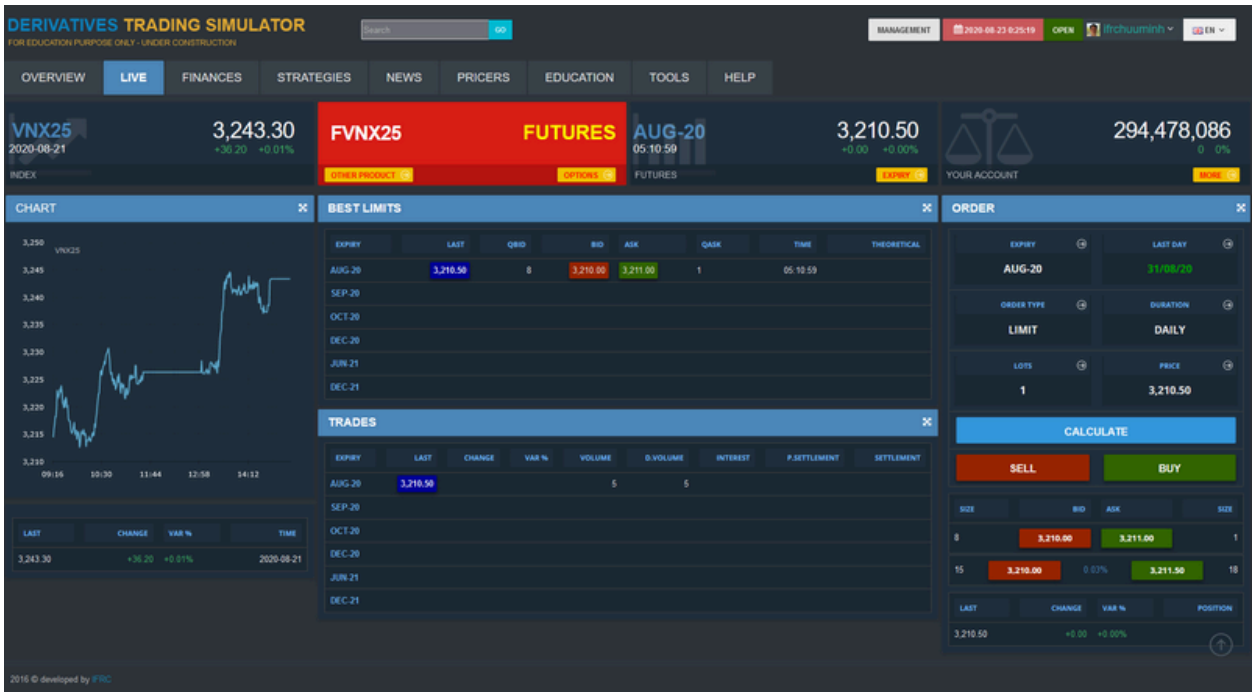
OVERVIEW (futures_trading): DONE



LIVE (futures_live): DONE

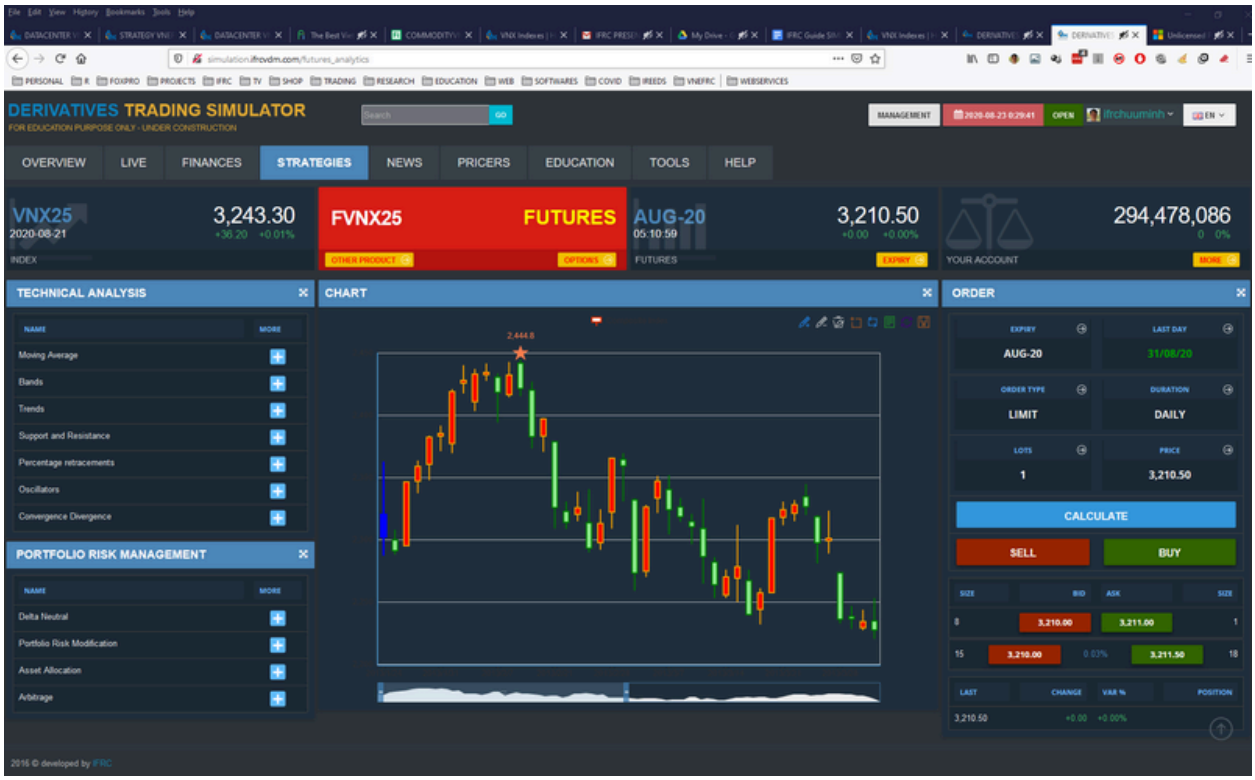


FINANCES (futures_finances): DEMO only

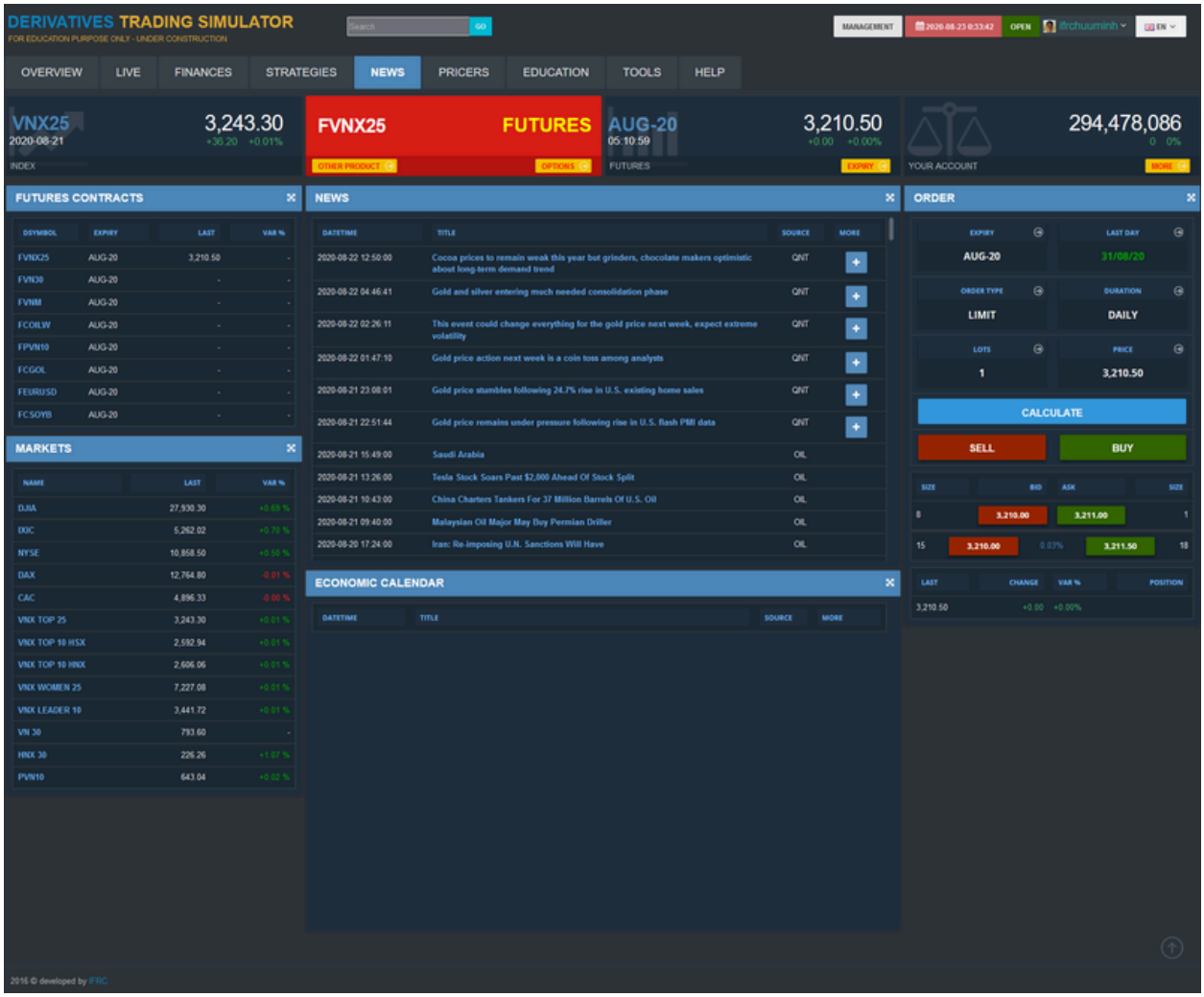


STRATEGIES (futures_analytics): DEMO only

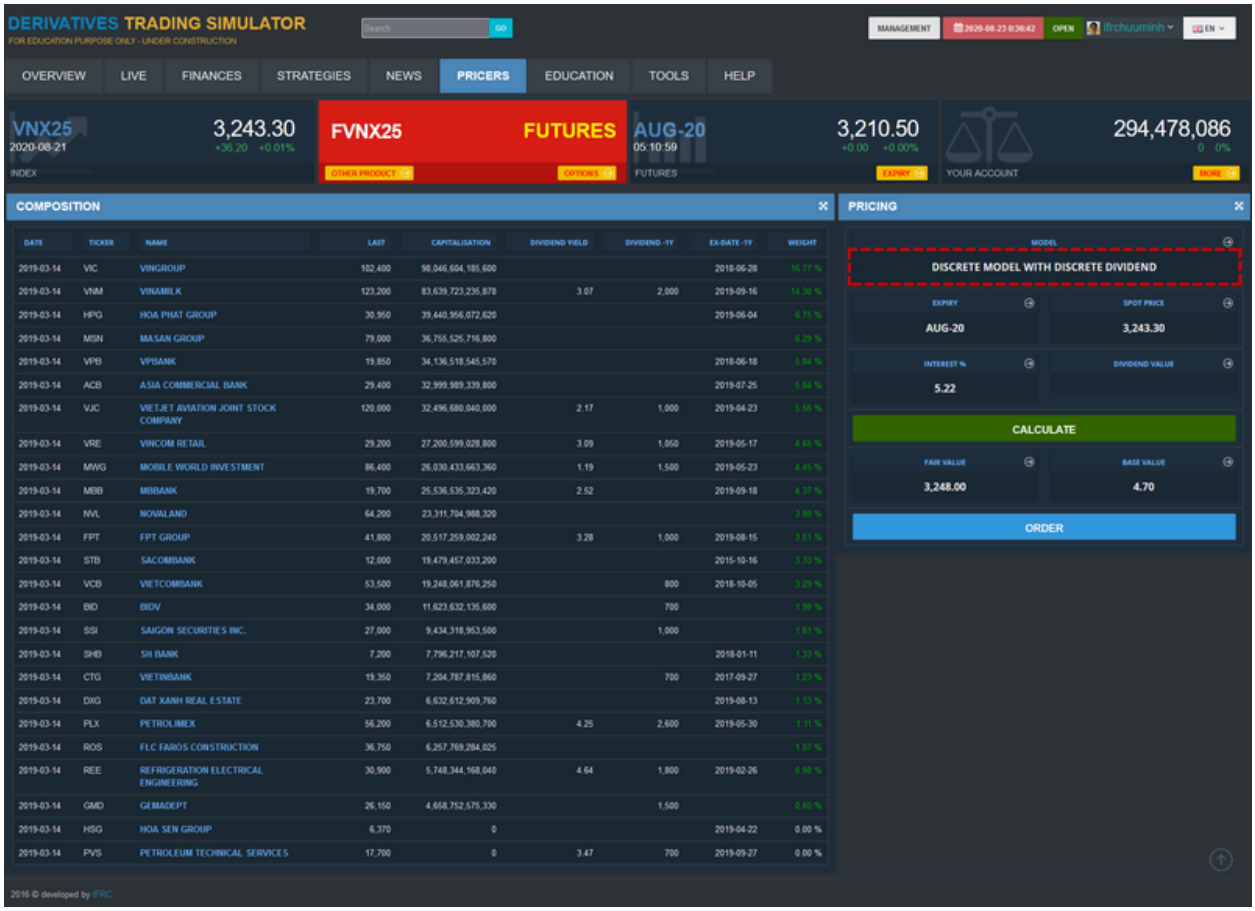
redirect to another website

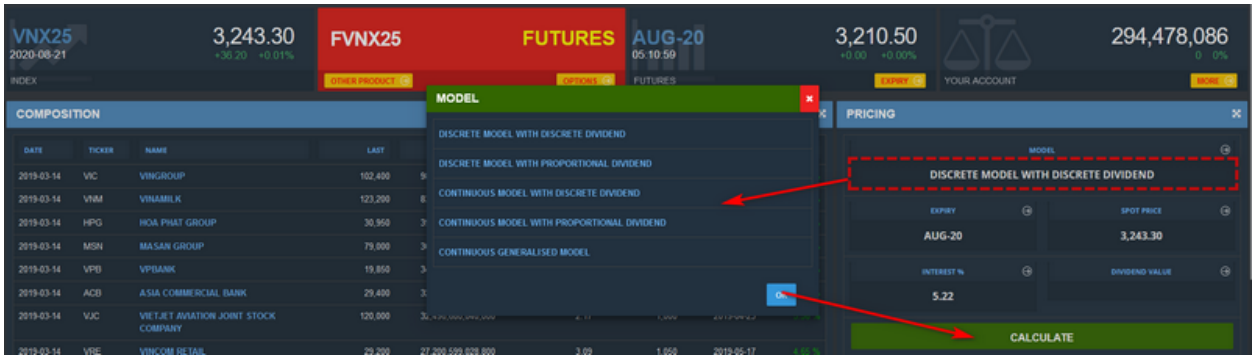


NEWS (futures_news): DONE



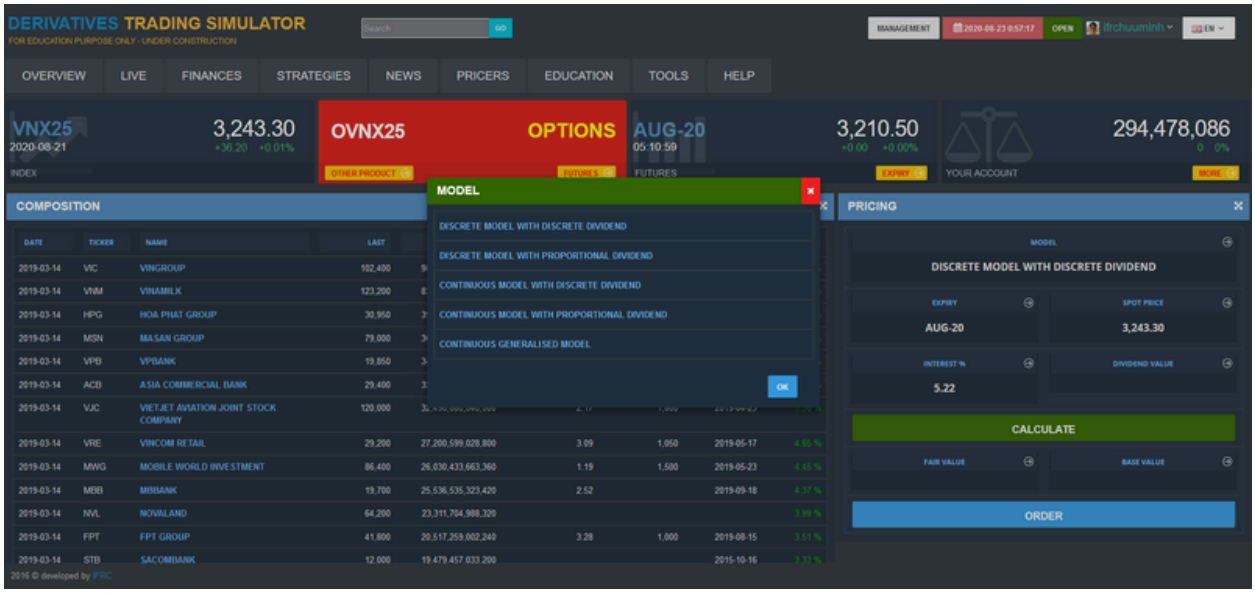
PRICERS (futures_pricers): DONE



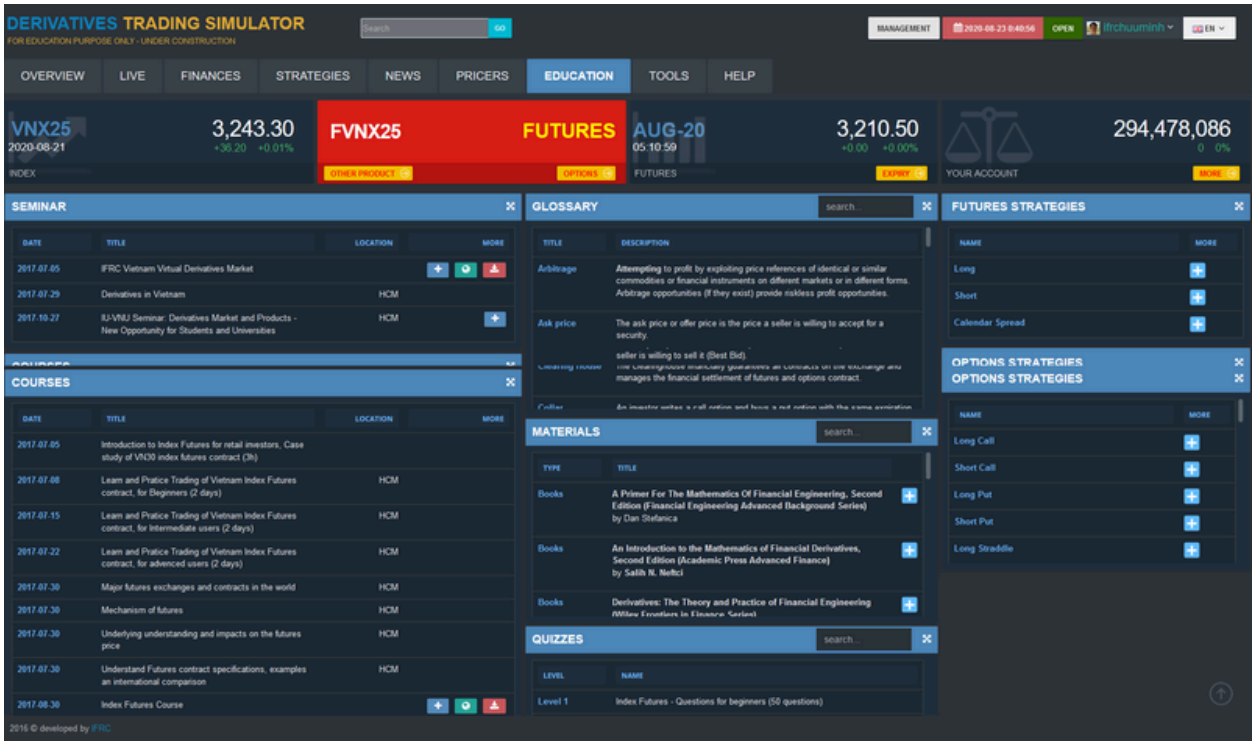


PRICERS (option_pricers): DONE

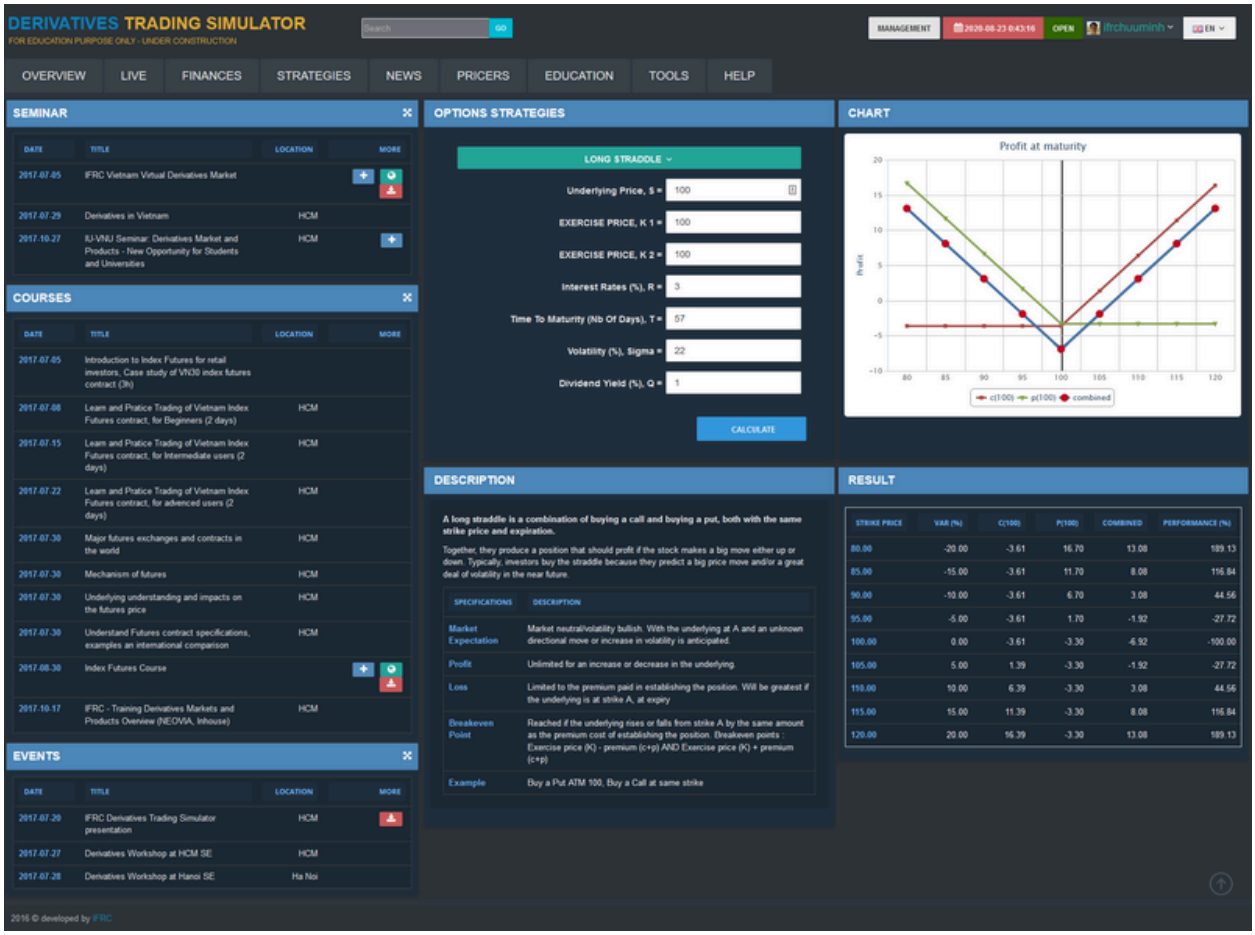
- ...
- Continuous Generalised Models



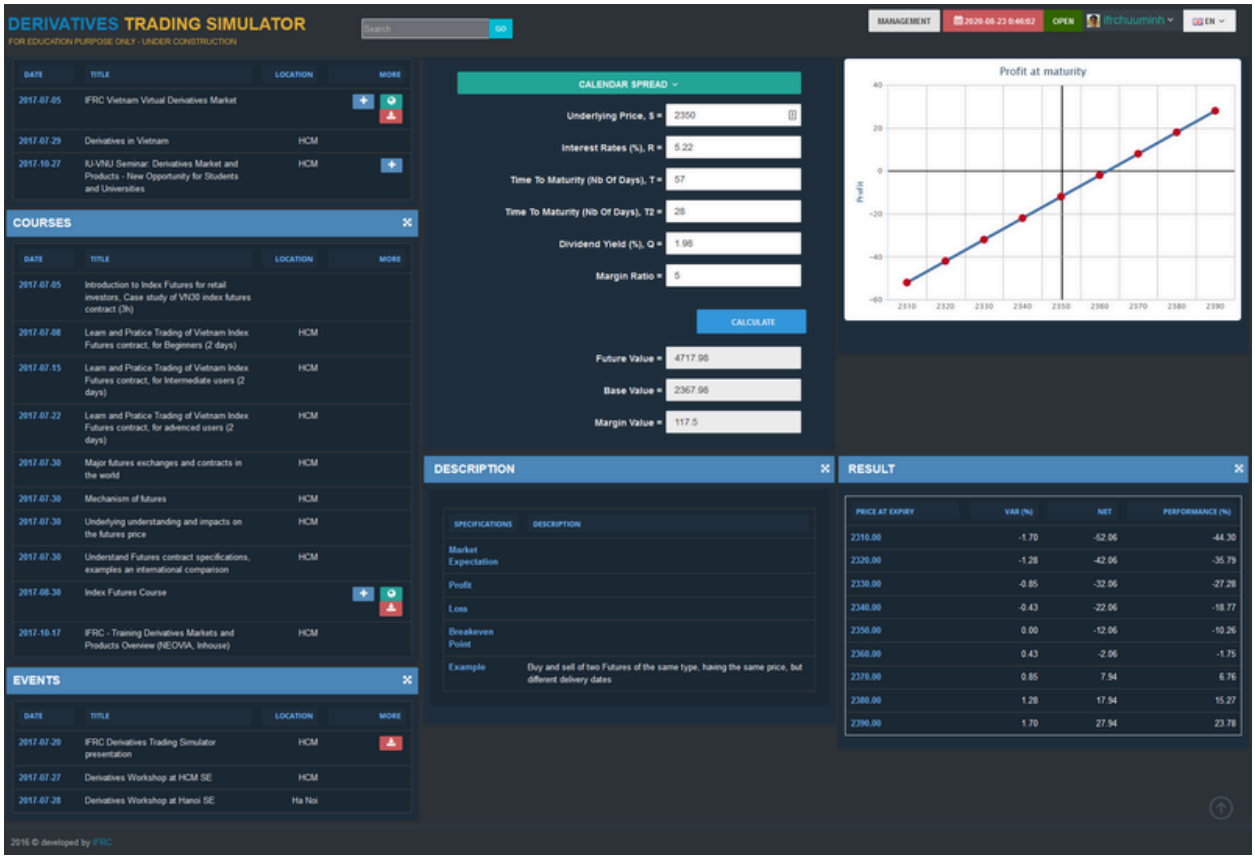
EDUCATION (futures_education): DONE



Derivatives Strategies OPTIONS

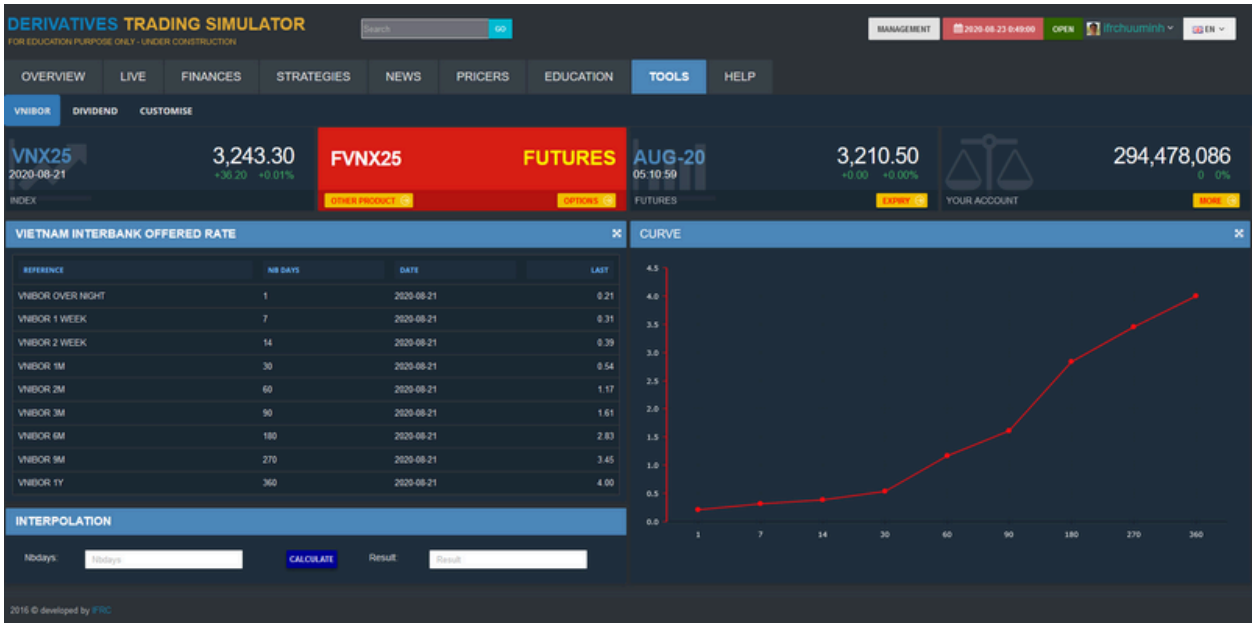


Derivatives Strategies FUTURES

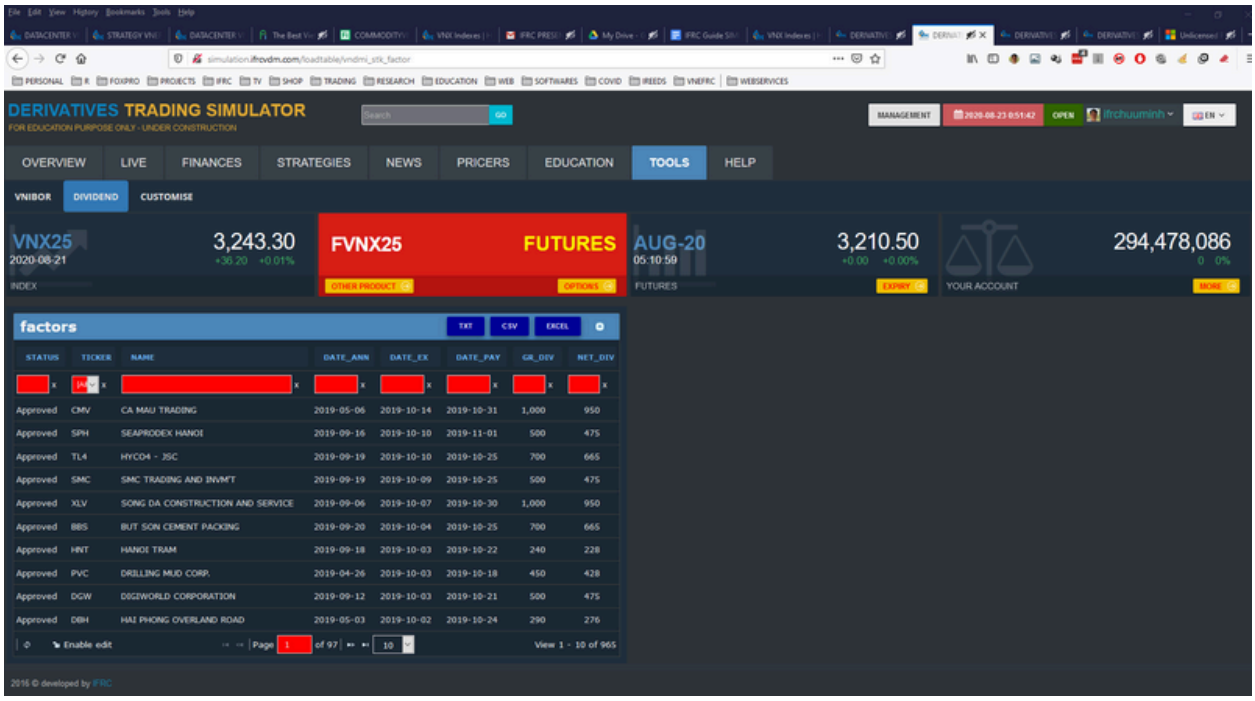


TOOLS : DONE

VNIBOR

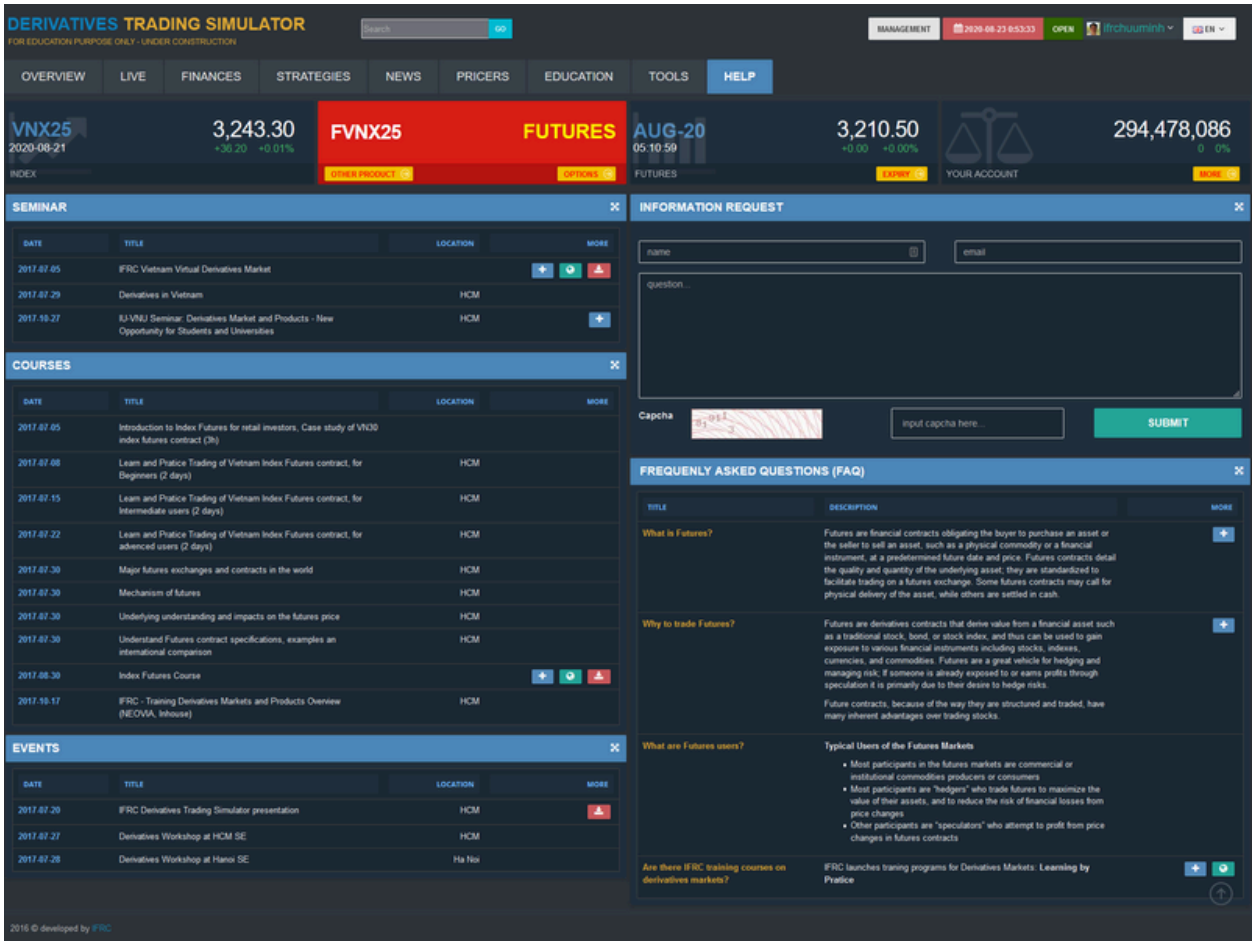


DIVIDENDS



HELP (futures_help): DONE

- Information request
- FAQ



TABLES

TABLES

HOW

Login

USERS

- ifrcdemo:welcome

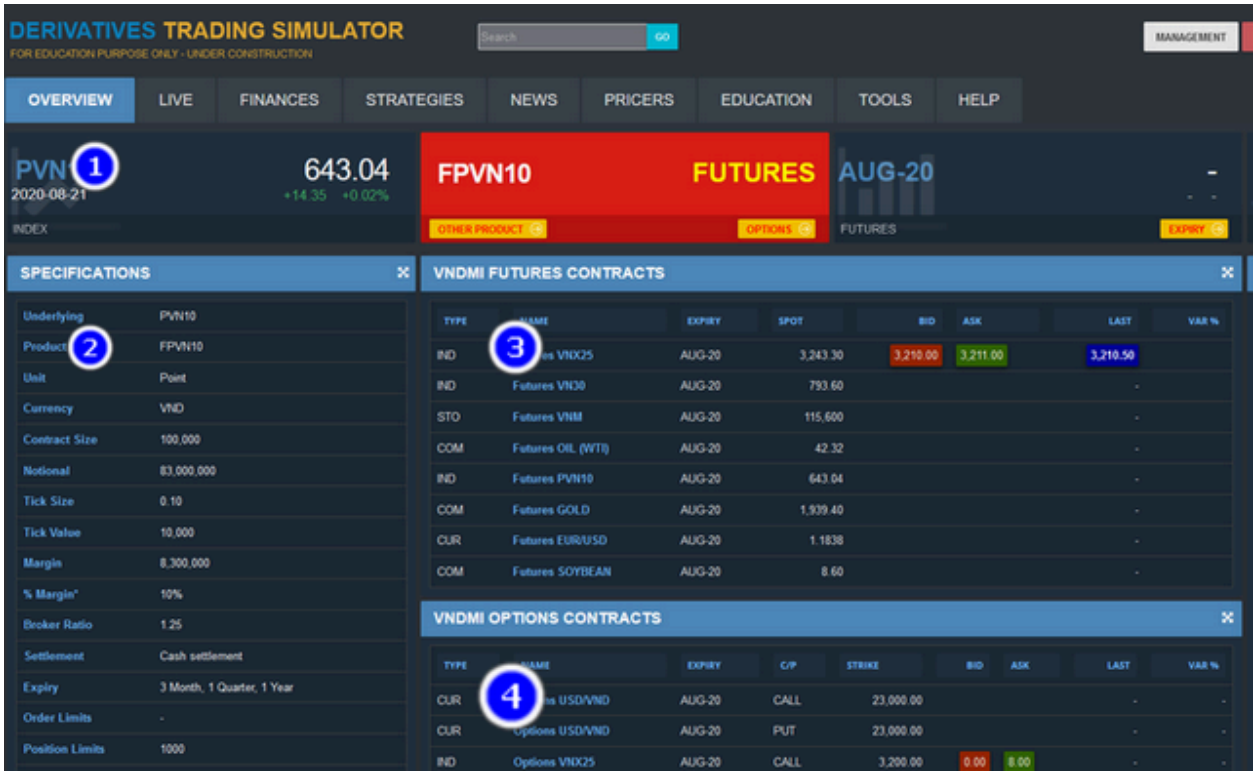
NAVICAT

- HOST = simulation.ifrcvdm.com
- PORT = 3306
- USERNAME = simulati_user1

OTHER

- host: 125.212.252.107
- user: xxxx

Update OVERVIEW page



SECTION 1: UPDATE TABLE VDM_UNDERLYING_SETTING

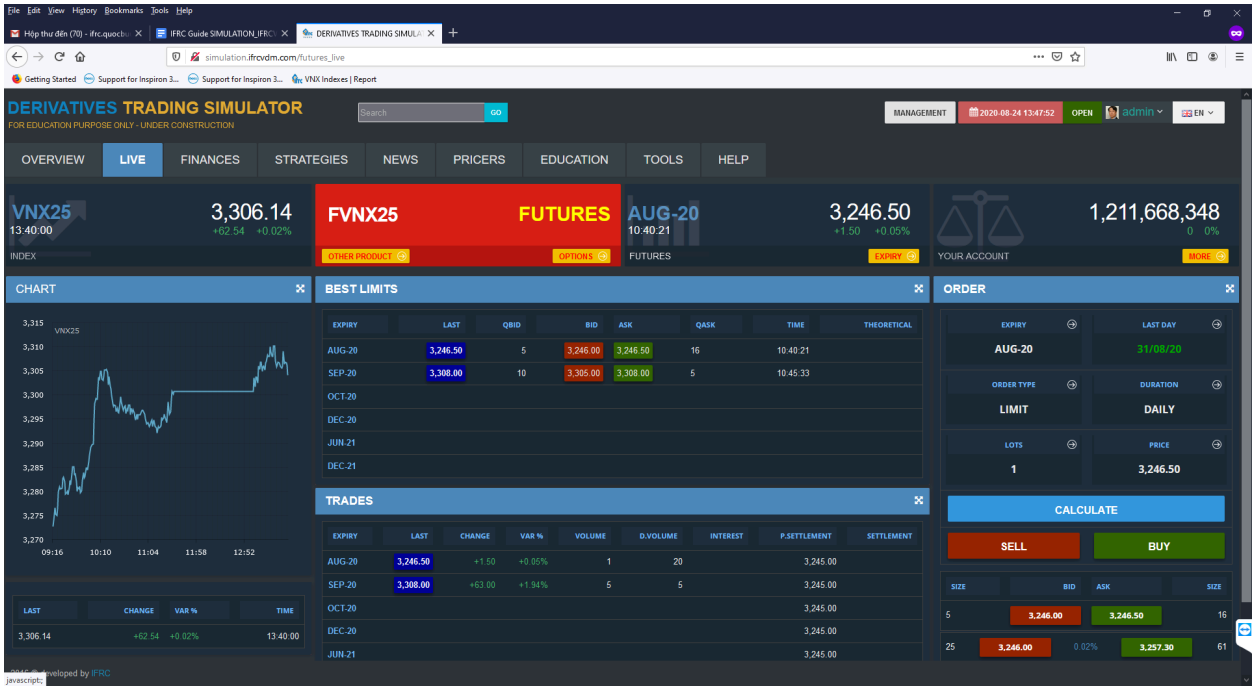
Mo SCRIPT “U:/EFRC/DATA/VDM/IFRCVDM_LIBRARY.R”

Chay FUNCTION (SIMULATION_VDM_SETTING())

SECTION 2: UPDATE TABLE vdm_contracts_specification_data, vdm_contracts_ref

SECTION 3:

Nhan chon san pham de vao trang chi tiet



Chon lua DIEU KIEN cho LENH (Ky Han, So Luong, Gia,..)

Chon MUA/BAN

***CHART: UPDATE TABLE VDM_UNDERLYING_INTRADAY**

Mo SCRIPT “U:/EFRC/DATA/VDM/IFRCVDM_LIBRARY.R”

Chay FUNCTION (SIMULATION_CHART())

SECTION 4: UPDATE TABLE dashboard, vdm_contracts_ref, vdm_underlying_setting

Mo SCRIPT “U:/EFRC/DATA/VDM/IFRCVDM_LIBRARY.R”

Chay FUNCTION:

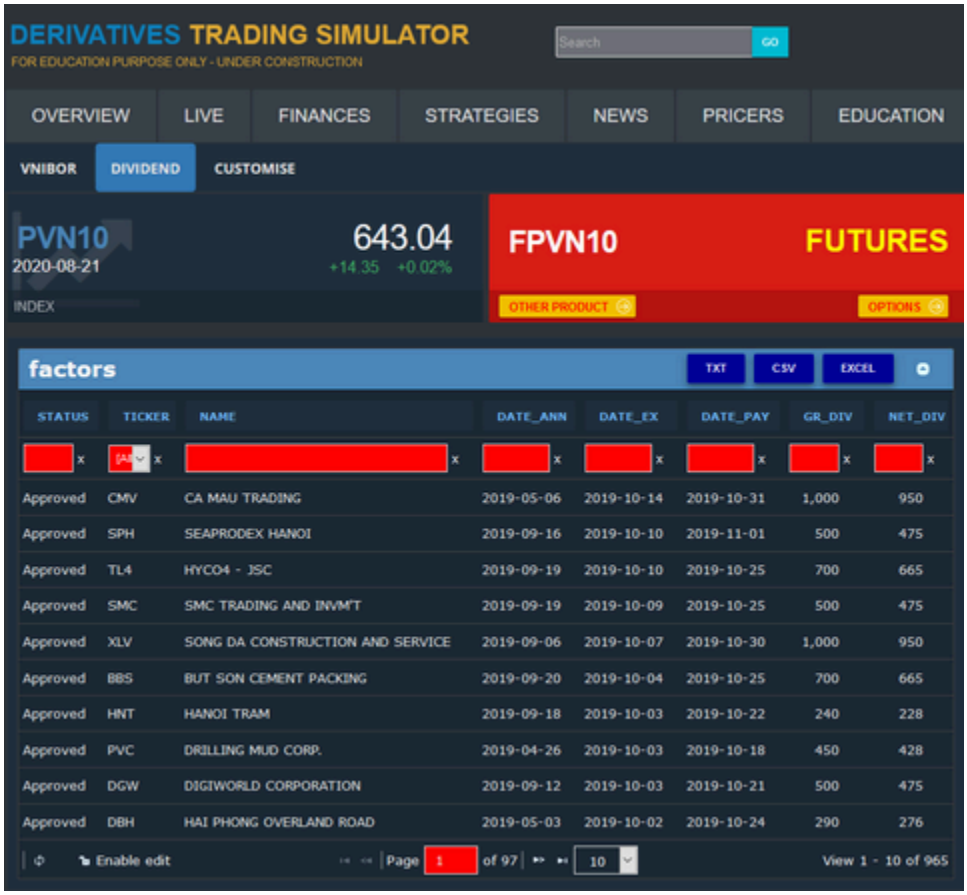
SIMULATION_VDM_SETTING(),

SIMULATION_CALCULATION_CONTRACTS_DIV(),

R_EXECUTE_MYSQL_QUERY(pConnexion = "ifrcvdm.com", pName = "SETTLE_CALCULATION_OPTIONS"),

VDM_MARKET_MAKING_OPTIONS(List_users=list(), List_symbols=list())

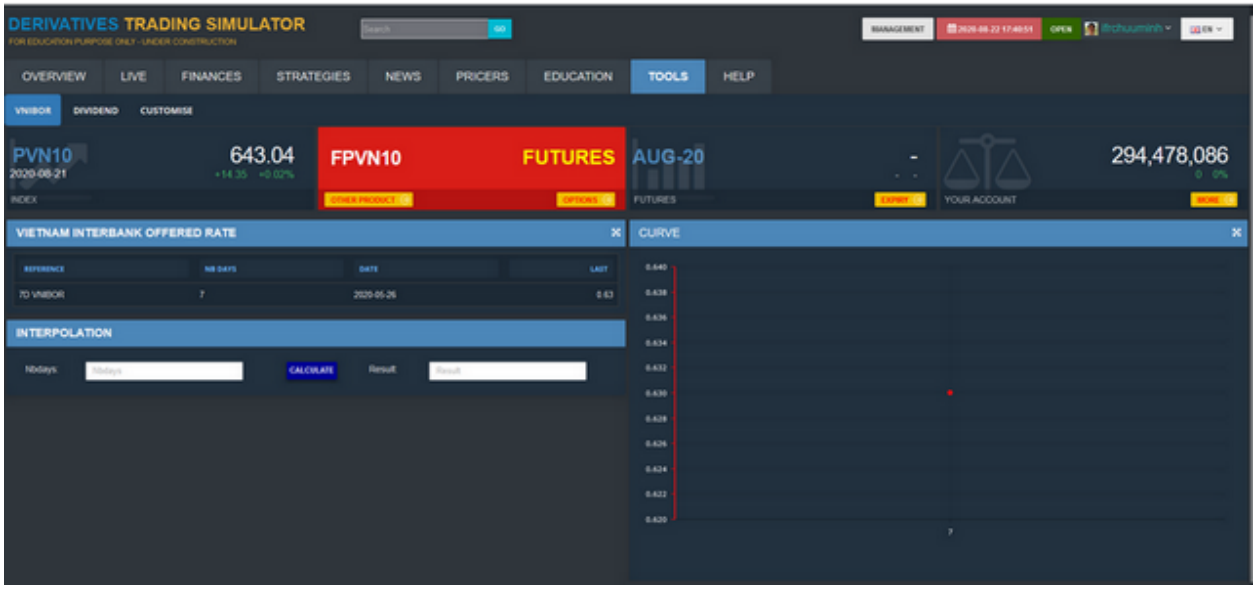
Update COMPOSITION table



Mo SCRIPT “U:/EFRC/DATA/VDM/IFRCVDM_LIBRARY.R”

Chay FUNCTION (SIMULATION_COMPOSTION())

Update VNIBOR table



Change slide background

Mo phan mem WINSCP nhap thong tin Hostname, Username, password.

Double click vao “/root/”.

Nhap link
"/var/www/vhosts/vnefrc.com/strategy.vnefrc.com/commingsoon/images/bg/"

Nhap hinh khac vao, dat ten giong voi hinh bi xoa.

Change intro text

Nhap link "/var/www/vhosts/vnefrc.com/strategy.vnefrc.com/_/modules/welcome/views/"

Mo file "intro.php"

Line 147

Create Account

Dau tien phai co dia chi email. Sau do nhan vao "create account" va dien thong tin.

Kiem tra lai email, xem tai khoan co duoc "Active" chua. Nhan vao link trong email

(http://strategy.vnefrc.com/user-manage/activate.php?key=.....)

Khi tai khoan ma duoc Active, tro lai website de dang nhap lai.

Neu trong truong hop dang nhap lai thanh cong thi tiep tuc.

Neu dang nhap chua thanh cong thi vao connection strategy.vnefc.com, table login_users. Sua cot login_max = 999.

Hoac Nhan chuot phai table login_user chon muc Design table. Tiep theo chon login_max phan default sua lai "999". Lan sau dang ky login_max =999 khong can sua bang tay

Change password

Khi change password, email tra ve, check lai email.

Nhap vao duong link:

1. Neu link dung thi xuat hien "Account details successfully changed." nghia la (password thay doi thanh cong)

2. Neu link sai thi password chua duoc thay doi. Khi do vao connection “strategy.vnefrc.com “ ->“strategy_data”-->search table “login_setting”-->cot “option_name” =”site_address”--> edit cot”option value “ ” http://”.(ten trang web)”/user-manage/.

Lost password

Nhan vao forget password, nhap dia chi email vao, check lai email.

Nhan vao email ma web gui ve, nhap pass moi, check lai login.

Delete Account

Xoa o Login_users va Login_confirm. Tao lai tai khoan moi.

FUTURES MODEL SCREENS

Discrete Model with Discrete Dividend, dmwdd (Screen 1)

Param = EXPIRY (expiry - dashboard_future), SPOT PRICE (last - vdm_underlying_setting), INTEREST% (theo_r - dashboard_future), DIVIDEND VALUE (theo_div_value - dashboard_future)

Discrete Model with Proportional Dividend, dmwpd (Screen 2)

Param = EXPIRY (expiry - dashboard_future), SPOT PRICE (last - vdm_underlying_setting), INTEREST% (theo_r - dashboard_future), DIVIDEND YIELD (theo_div - dashboard_future)

Continuous Model with Discrete Dividend, cmwdd (Screen 1)

Param = EXPIRY (expiry - dashboard_future), SPOT PRICE (last - vdm_underlying_setting), INTEREST% (theo_r - dashboard_future), DIVIDEND VALUE (theo_div_value - dashboard_future)

Continuous Model with Proportional Dividend, cmwpd (Screen 2)

Param = EXPIRY (expiry - dashboard_future), SPOT PRICE (last - vdm_underlying_setting), INTEREST% (theo_r - dashboard_future), DIVIDEND YIELD (theo_div - dashboard_future)

Continuous Generalised Model, cgm (Screen 3)

Param = EXPIRY (expiry - dashboard_future), SPOT PRICE (last - vdm_underlying_setting), INTEREST% (theo_r - dashboard_future), CARRY% (theo_carry - dashboard_future)

Futures Pricing For Currency, frfc (Screen 4)

Param = EXPIRY (expiry - dashboard_future), SPOT PRICE (last - vdm_underlying_setting), INTEREST% (theo_r - dashboard_future), BASE RATE% (theo_baserate - dashboard_future)

OTHER LINKS

GOOGLE DRIVE

VNDMI

- https://drive.google.com/drive/folders/0B8q0FxwRpSWTX1INVE5ZTzNtWlE

GOOGLE SHEETS

VNDMI_ACTIONLIST

- https://docs.google.com/spreadsheets/d/1t-EctDFPV6I5AFVQOk9hkF19Ul6SkdEumH9gzb-dlq4/edit#gid=516789790

VNDMI_EDUCATION

- https://docs.google.com/spreadsheets/d/1SsW8F0b2ERAuAE4Z3ZlUyBQXPARu9xGzj38Pi5c8MzA/edit#gid=0

VNDMI: Product Management

- https://docs.google.com/spreadsheets/d/1lqiF3bYN0LjTE1z7_pCQ2UUl0ebHBul3jYVZJOJ_82o/edit#gid=28783650

GOOGLE DOCS

VNDMI_Website_Guide

- https://docs.google.com/document/d/1ag7C-W1T9hBfdE5rmwSrrs-NaVvMxBvfEFxh5HlwUrM/edit#heading=h.i07bruyv590t

VNDMI_PROPOSALS_VN

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