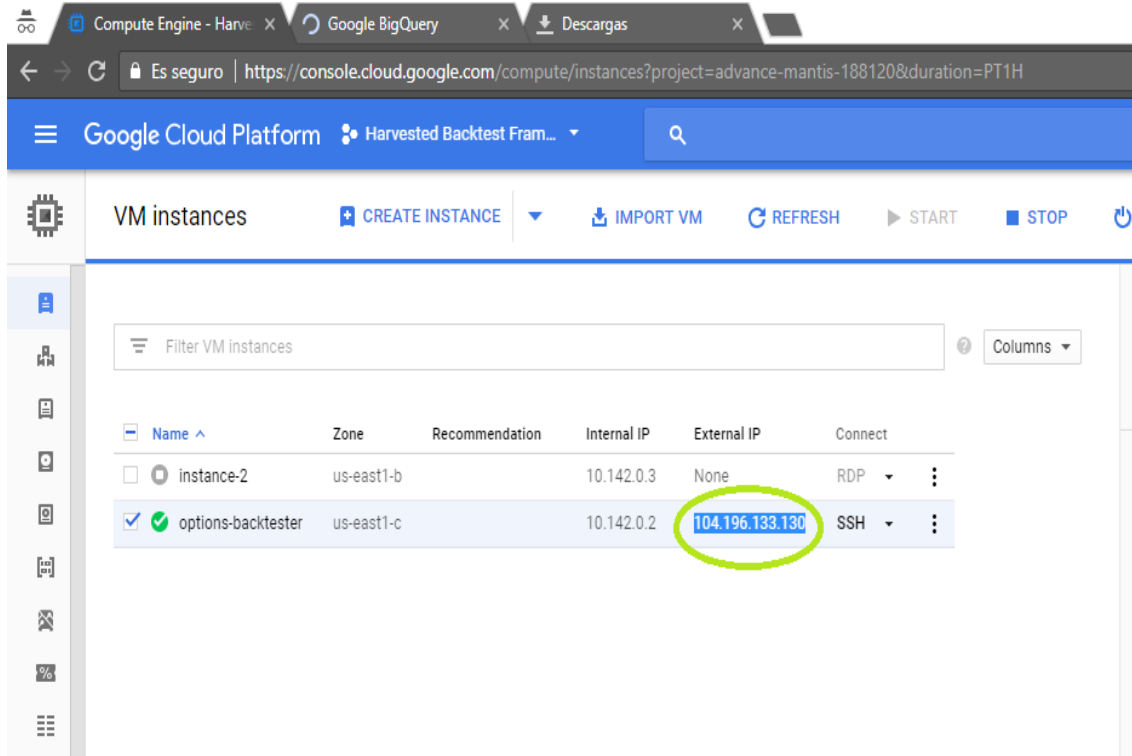
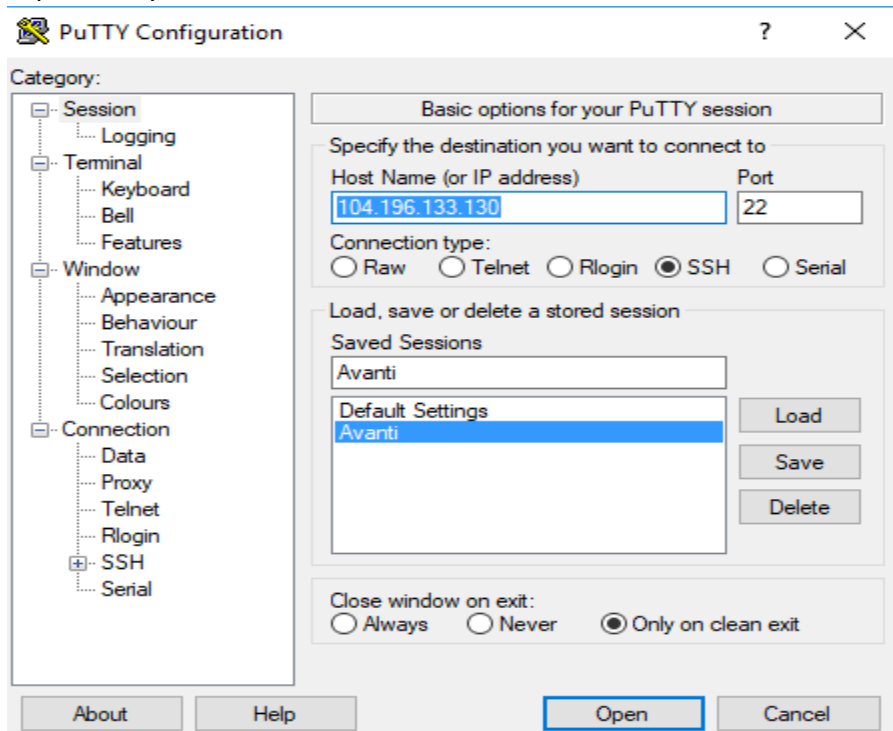


Options Back-tester instructions:

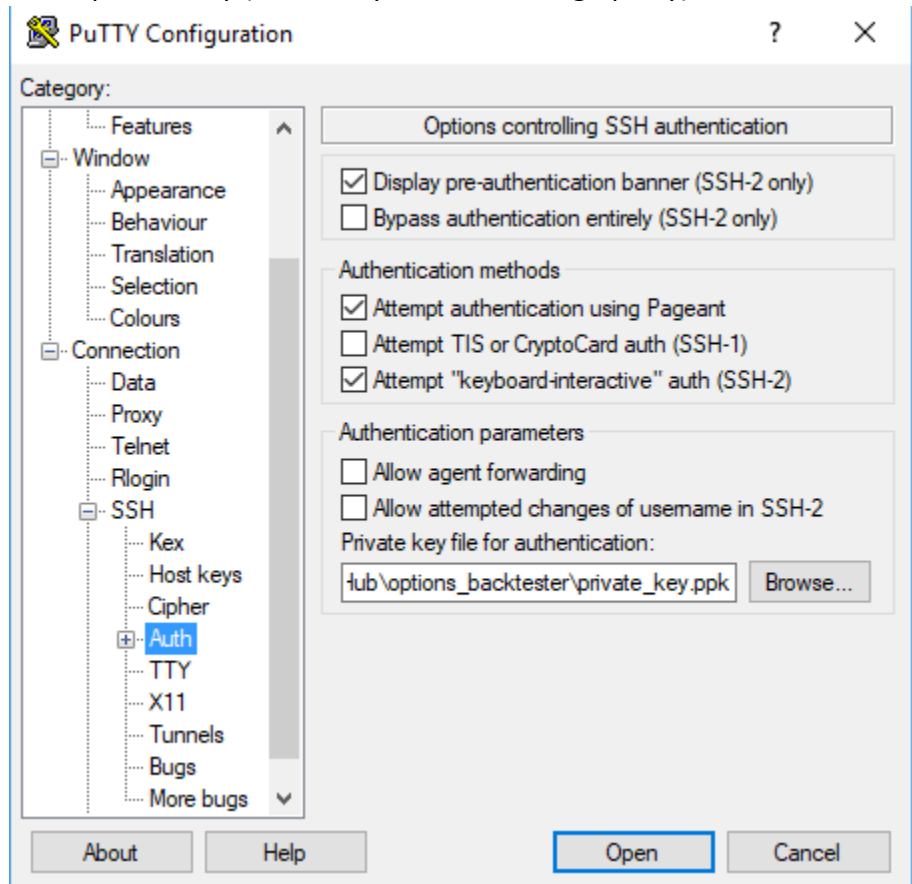
- Open session through Putty, credentials must be created. Password if required.
1. You will find Server address through GoogleCloud compute engine console.



2. Open Putty and insert IP Address



3. Insert private key (Previously created through putty).



4. Click open and enter the credentials.

- Now you're log in the server go to folder Options_backtester and set the configuration of the backtestet opening config.py.

```

GNU nano 2.5.3                                     File
import datetime as dt
config = {
    # General config.
    'start_date': '2016-01-01',
    'end_date': '2018-02-01',
    'api_key' : "7MA978mgAH8cTzL7CGa_",

    # Strategy config.
    'ticker': 'GOOGL',
    'premium' : 1.5,
    '%OTM' : 2,
    'duration' : 0.1,
    'shares':1000,
    'options':10
}

```

- Then execute backtest.py from cli.

```

root@options-backtester: /home/avanti_key/folder/options_backtester
root@options-backtester:/home/avanti_key/folder/options_backtester# sudo python3 backtest.py

```

	shares_pnl	sell_call_pnl	covered_call_pnl	strike	initial_stkPx	\
0	-49960.0	1500.0	-48460.0	767.5	756.560	
1	39269.0	-28190.0000000000055	11079.0	725.0	715.421	
2	-29575.0	1500.0	-28075.0	765.0	753.785	
3	-26350.0	1500.0	-24850.0	740.0	730.290	
4	86800.0	-68240.000000000001	18560.0	725.0	707.940	
5	-10315.0	1500.0	-8815.0	820.0	800.325	
6	23570.0	-11340.0000000000033	12230.0	810.0	799.270	
7	-70455.0	1500.0	-68955.0	850.0	834.435	
8	55290.0	-44580.000000000004	10710.0	785.0	775.790	
9	19810.0	-4750.0	15060.0	840.0	826.440	
10	-290.0	1500.0	1210.0	855.0	843.270	
11	112820.0	-88480.000000000001	24340.0	865.0	842.160	
12	-31226.0	1500.0	-29726.0	877.5	963.981	
13	10470.0	1500.0	11970.0	940.0	919.460	
14	-7160.0	1500.0	-5660.0	967.5	940.050	
15	112430.0	-87220.000000000003	25210.0	962.5	938.790	
16	14330.0	1500.0	15830.0	1080.0	1057.490	
17	98030.0	-72200.000000000004	25830.0	1110.0	1085.670	

	final_stkPx	trade_date
0	706.600	2016-01-04
1	754.690	2016-02-16
2	724.210	2016-03-28
3	703.940	2016-05-09
4	794.740	2016-06-20
5	790.010	2016-08-01
6	822.840	2016-09-12
7	763.980	2016-10-24
8	831.080	2016-12-06
9	846.250	2017-01-17
10	842.980	2017-02-28
11	954.980	2017-04-10
12	932.755	2017-05-22
13	929.930	2017-07-03
14	932.870	2017-08-14
15	1051.220	2017-09-26
16	1071.820	2017-11-08
17	1183.700	2017-12-18

```

Win - Loss ratio is : 61 % WIN and 38 % LOSS
With a SharpeRatio of : -0.086618 and a total Profit of -42532 $
root@options-backtester:/home/avanti_key/folder/options_backtester#

```