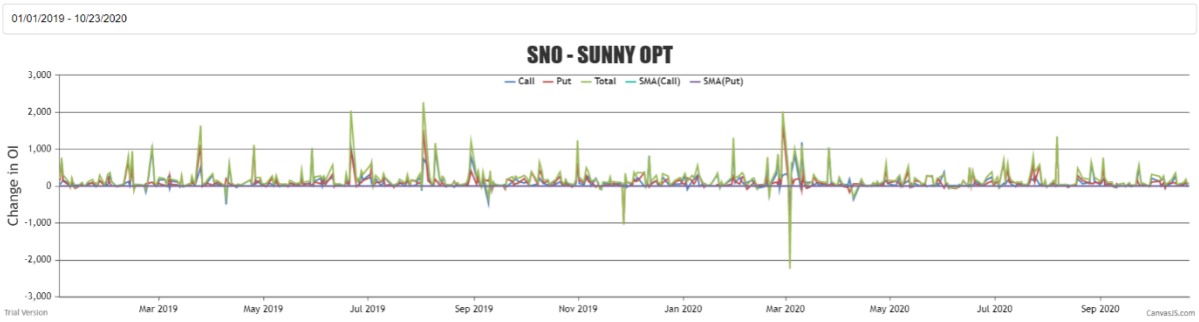
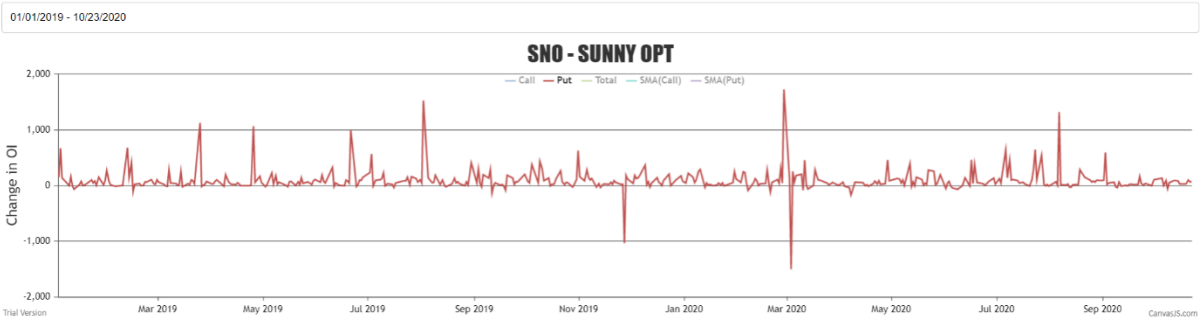
https://brendanlui.azurewebsites.net/

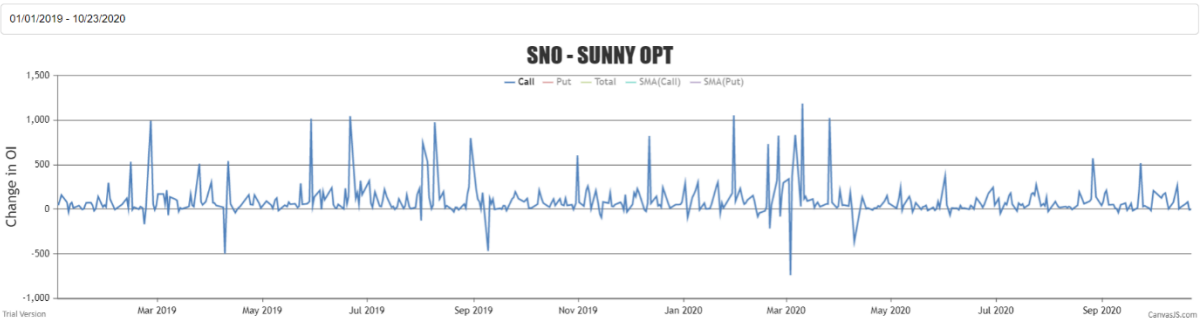
Diagram 1: Change in OI



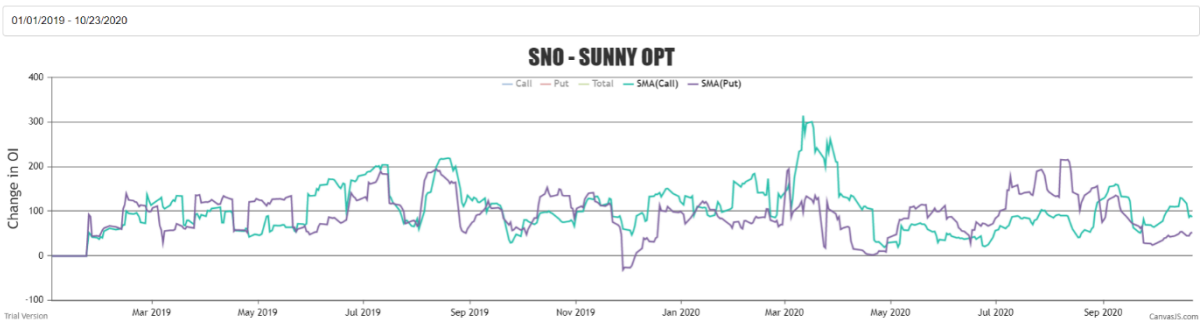
Show the sum of the number of the **change of open interest** per day when strike price is less than close price in PUT option which will be expired after a month.



Show the sum of the number of the **change of open interest** per day when strike price is larger than close price in CALL option which will be expired after a month.



Show the SMA of the **change of open interest** in CALL & PUT option



After inputting the SMA days, click the button to generate the signals if PUT SMA crosses CALL SMA.

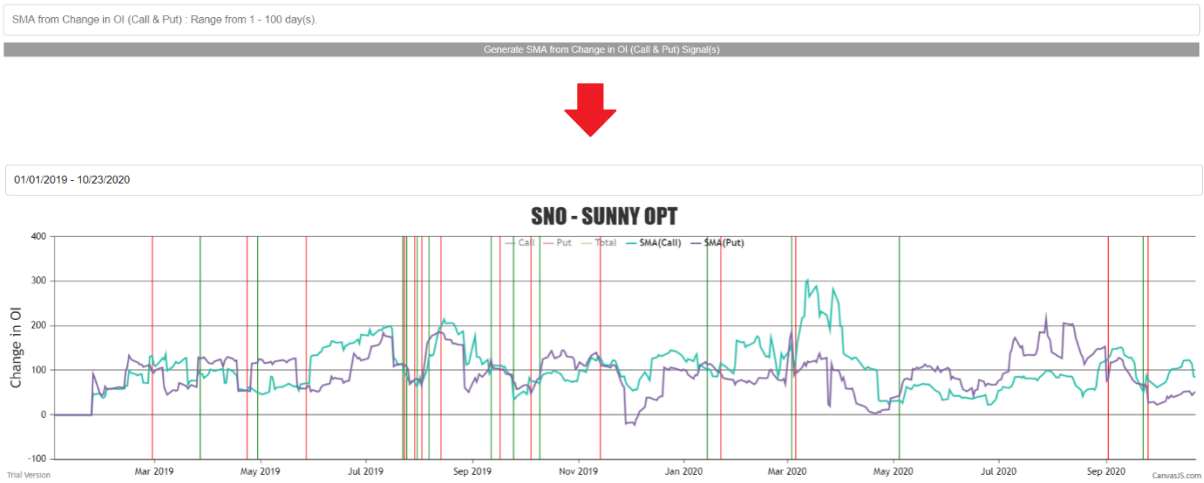
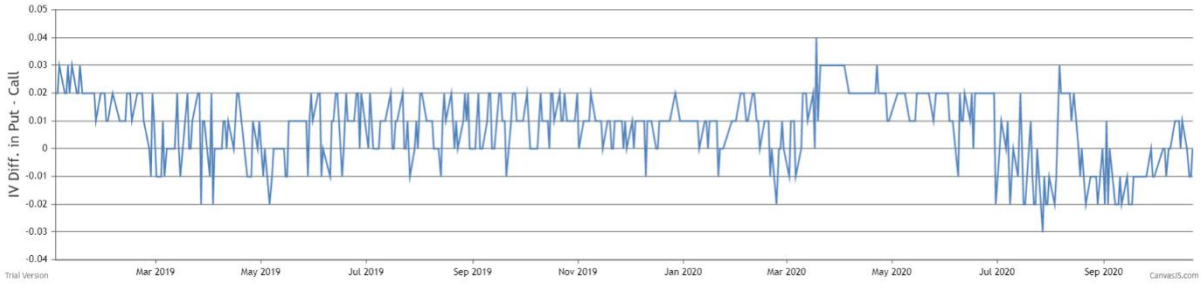
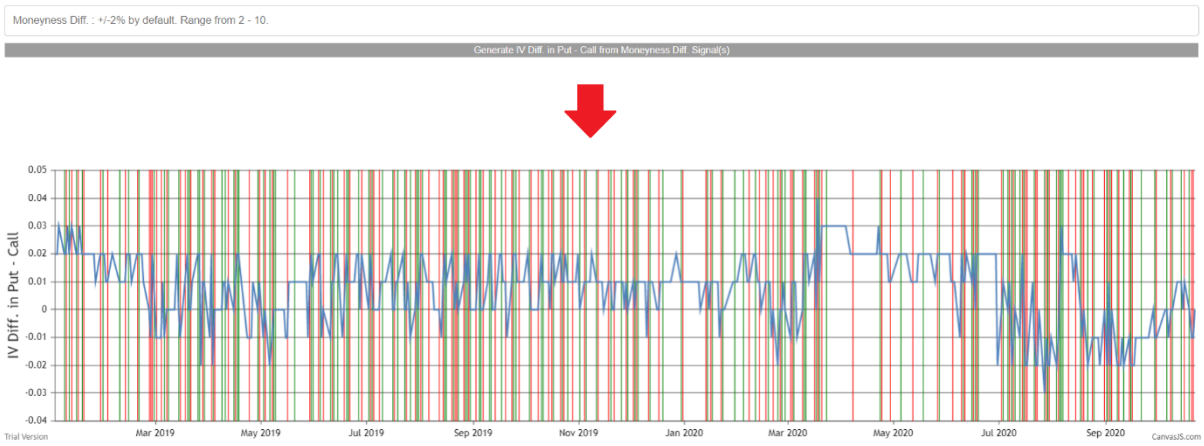


Diagram 2: IV Diff. in Put - Call

If the input value moneyness difference is 10, it will put the **IV** in PUT option to minus the **IV** in CALL option, which will be expire after a month, with both **out of money** (10% **moneyness difference**).



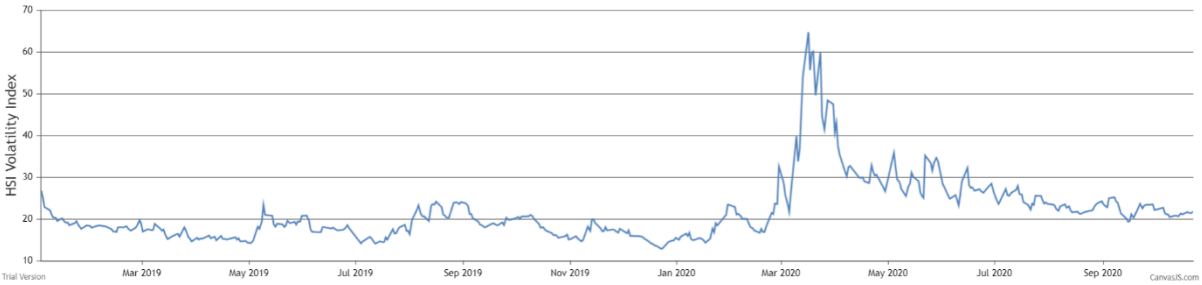
After inputting the moneyness difference value, click the button to generate the signals if today's value is larger than yesterday's value.



After inputting two SMA days and moneyness difference value, click the button to generate the signals if 1st SMA crosses 2nd SMA.

After inputting the range, click the button to loop through all possibility to get parameters in the global optimum solution.

Diagram 3: HSI Volatility Index



We can use this data to set some conditions to screen out the signals.

Diagram 4: Volatility

Show an average **IV** and **HV** in PUT option and CALL option, which will be expire after a month, with **at the money** (0% **moneyness difference**).

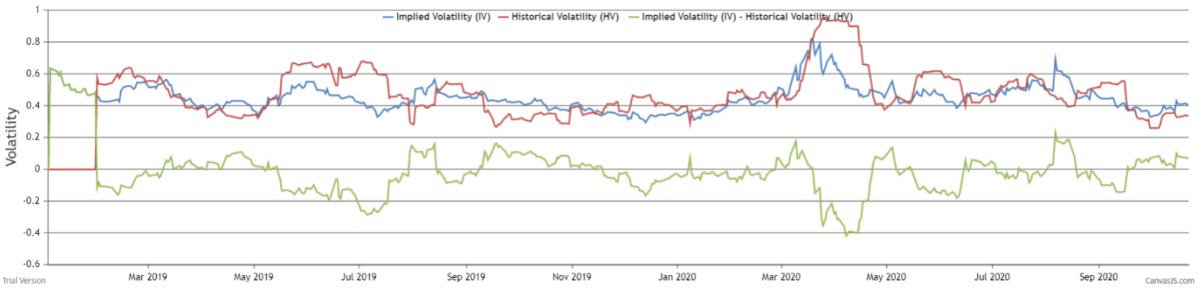


Diagram 5: Linear Relationship (1)

Daily Percentage Change in this Stock Price

VS

Daily Change in Implied Volatility (IV) - Historical Volatility (HV)

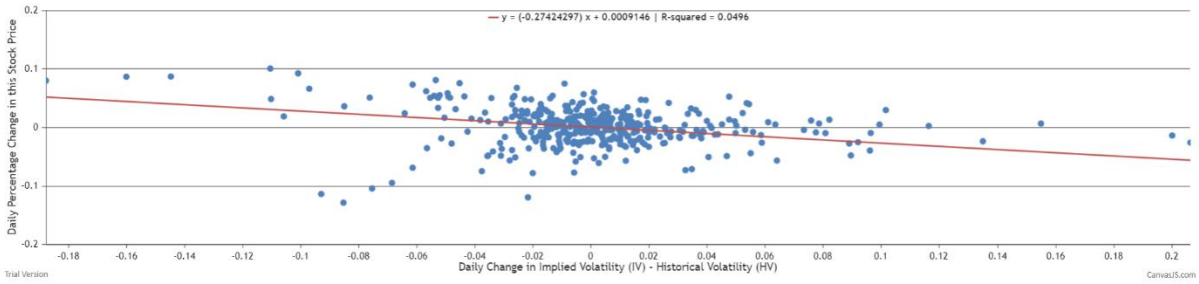


Diagram 6: Linear Relationship (2)

Daily Percentage Change in this Stock Price

VS

Daily Percentage Change in Stock (2800) Price

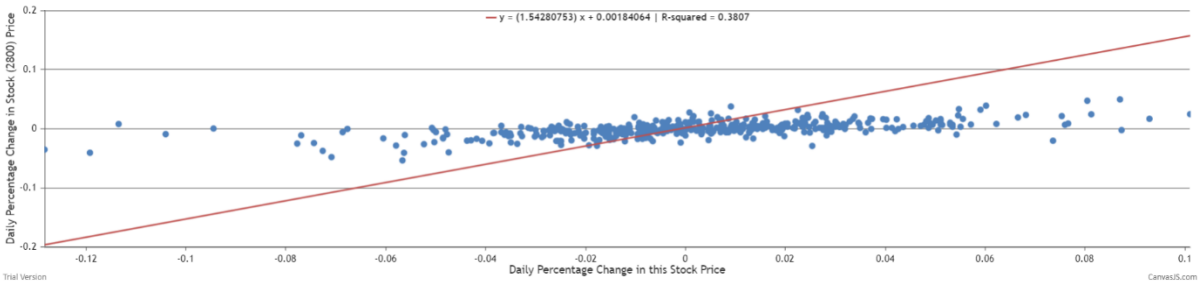
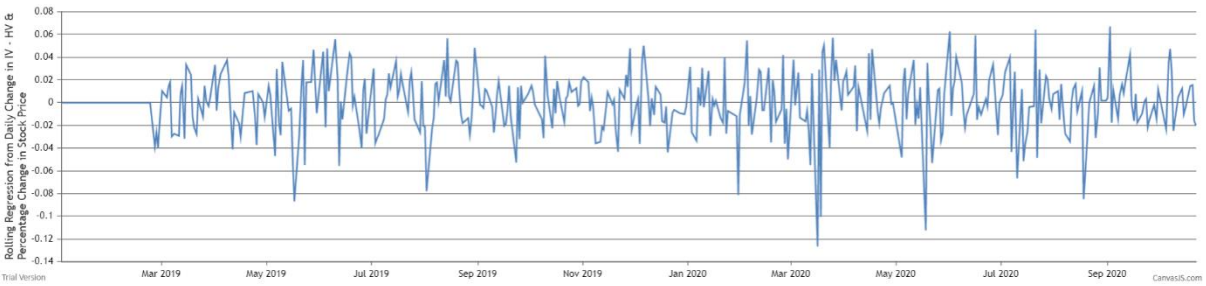
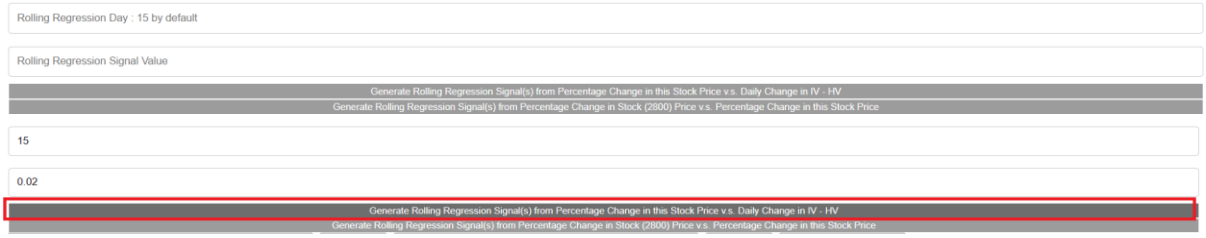


Diagram 7: Rolling Regression with above 2 linear relationship



After inputting the regression days and the bound value, click the button to generate the signals if rolling value exceeds the signal value range



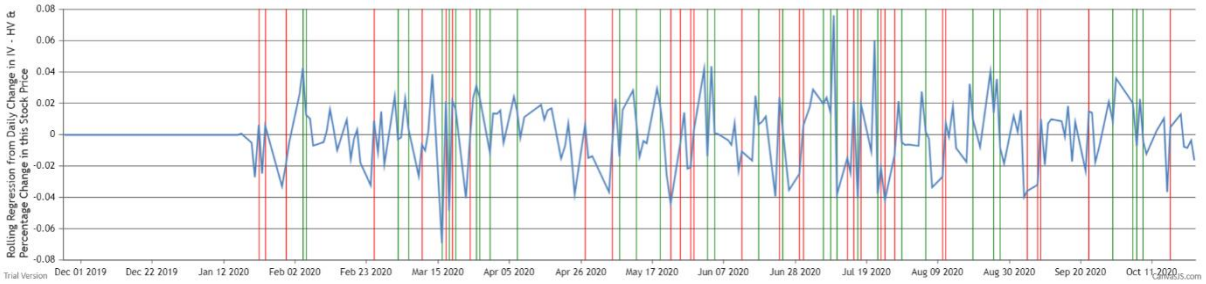
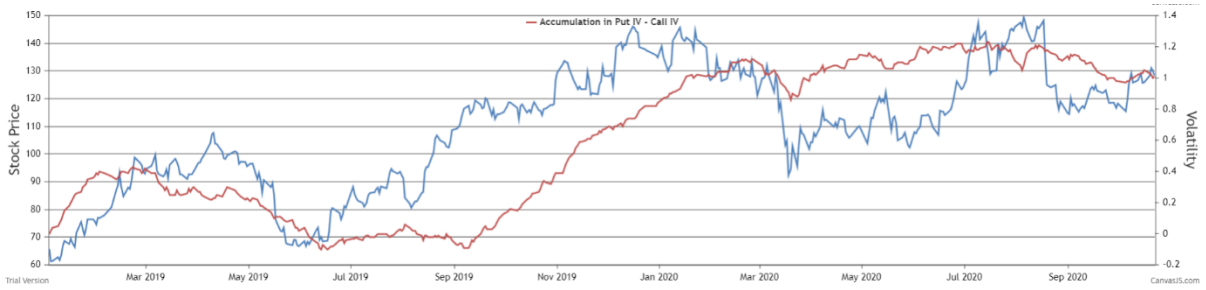
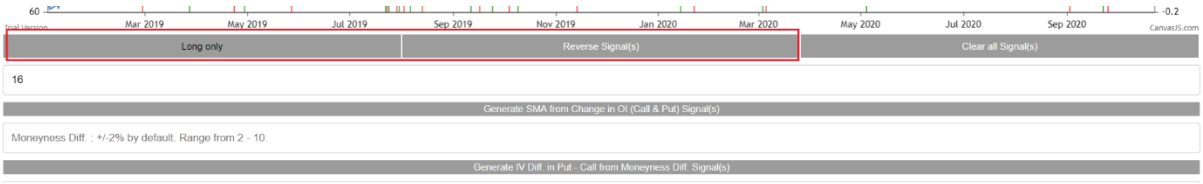


Diagram 8: Stock Price & Accumulation in Put IV -Call IV

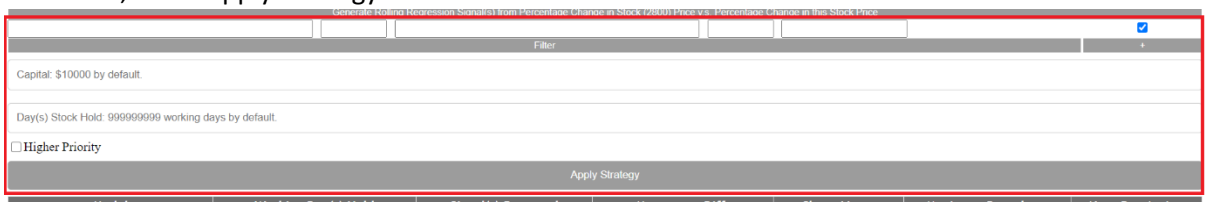


Back Test Function:

- Long / Short
- Signal direction
- Any filter to screen out the signals
- Capital value
- Holding day(s)
- Ignore the signals when the holding days is less than your input value?



After that, click “Apply Strategy”.



Forward Test:

Running in Azure VM.