Deribit Server —pull old data→ Backtester (Python)

- permutate ~~instruments for best hedging ratio?~~
- permutate bollinger params

websockets

grayhat.js ← push params ~~& results~~ ← params.json

1) timeframes [30m, 1h ... 1d]
2) instruments + hedging ratio. coefficients (~~permutate~~)
3) lookback + std deviation.
[10, 20, 50], [1.9, 2, 2.1]
4) ROI.

- auth + refresh tokens.
- order size calc.
-

- calcs spread live
- sets upper band, lower band, MA per hour updates.
- enters & exits live butterflies per second

(hourly) bollinger data.json / SQL?

(live) ~~ticks data.json~~
- live spread ticks per ~~second~~.
- live bands + MA.

~~hr~~ second.
hr. ~~second~~

e.g. 2021-10-24

spread live	ma	lband	uband.
~~68~~ 60	70	61	81

~~trade~~ long entry? long exit?
61 70
short entry? short exit?
84 —

many to many.
entries. stoplors
entry stoplos

positions.json

express.js app (CRD) w SQL

data.json : charts per second
live spread + bands + MA
+ orders taken.
- outlines params
positions json
- (4) : ~~to mark~~ to ~~kill~~ close orders / entry / add ~~lots to~~ orders
kill grayhat / restart

Front end — HTML