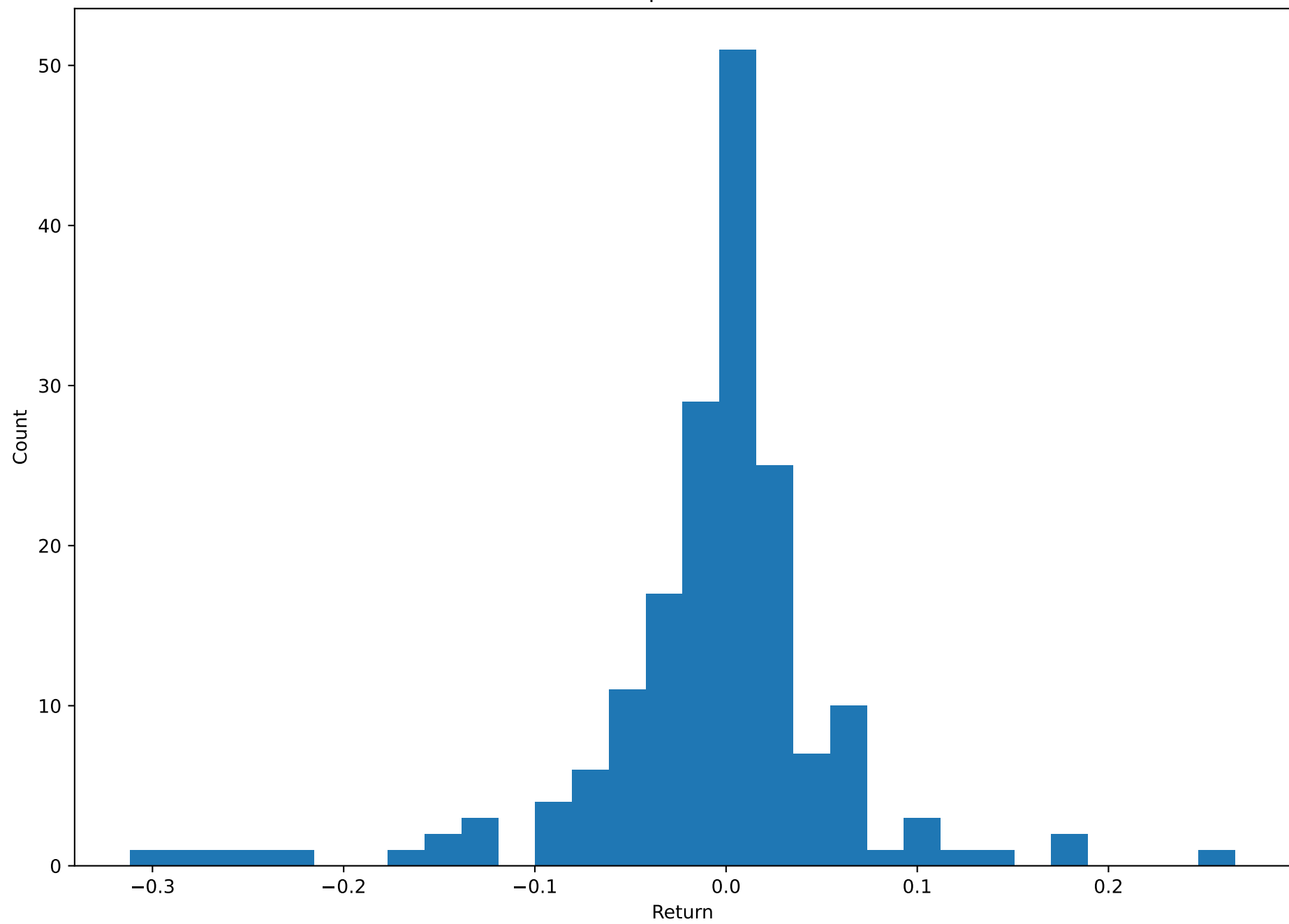


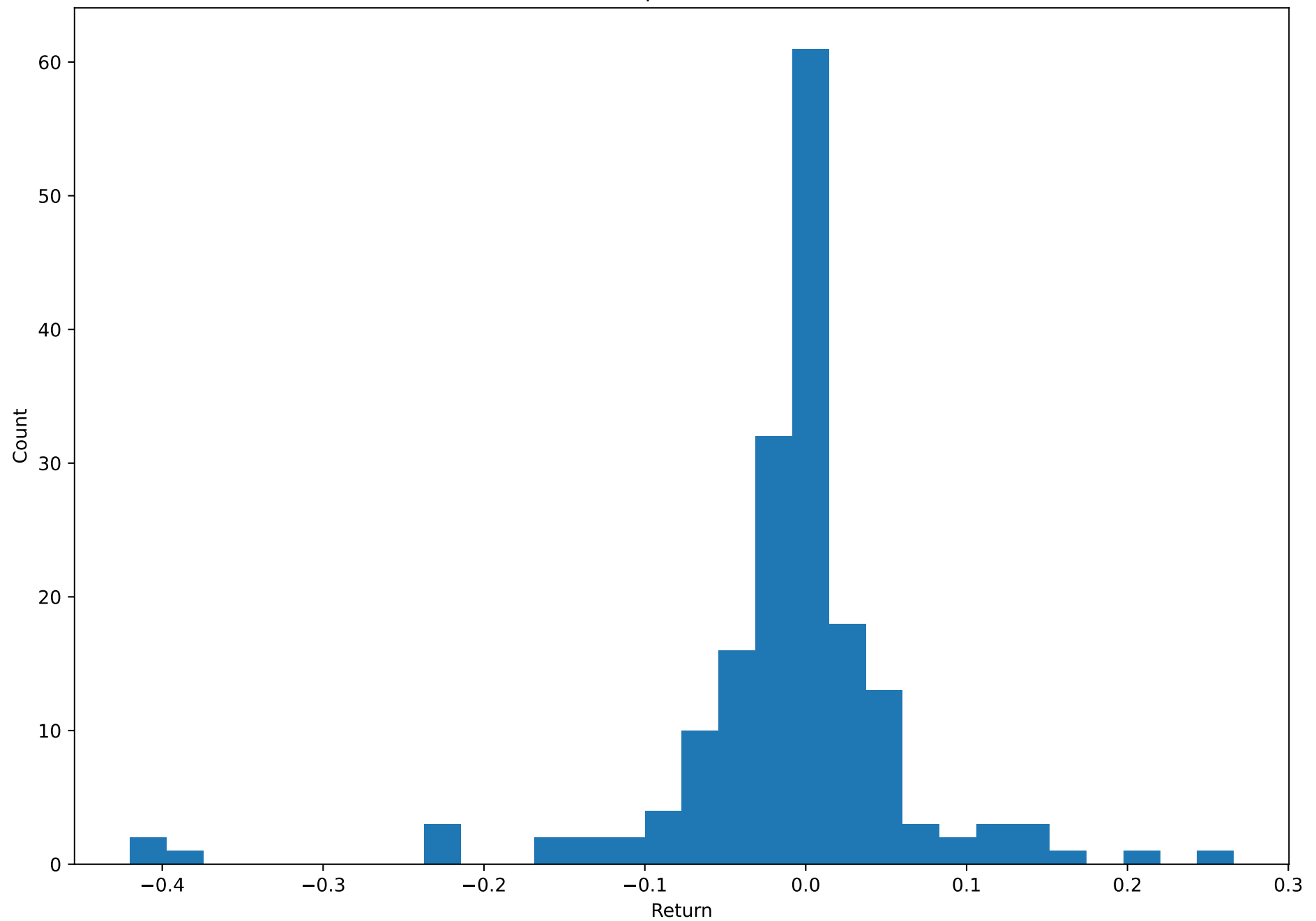
Options Candidates (top rows)

symbol	days_to_expiry	T_years	strike_pct	strike	spot	predicted spot	sigma_annual	call_price	put_price	expected_return_pct	mc_call
نم هبلو	30	0.119048	0.9	2415.684419	2684.093799	2660.314944	0.141711	274.755688	0.601520	0.101268	274.
نم هبلو	30	0.119048	1.0	2684.093799	2684.093799	2660.314944	0.141711	55.542844	49.159746	-0.008859	57.
نم هبلو	30	0.119048	1.1	2952.503179	2684.093799	2660.314944	0.141711	1.517106	262.905079	-0.098963	1.
نم هبلو	60	0.238095	0.9	2415.684419	2684.093799	2636.746750	0.141711	284.038246	4.152952	0.091511	278.
نم هبلو	60	0.238095	1.0	2684.093799	2684.093799	2636.746750	0.141711	80.403582	67.652567	-0.017640	84.
نم هبلو	60	0.238095	1.1	2952.503179	2684.093799	2636.746750	0.141711	8.660982	263.044245	-0.106945	8.
نم هبلو	90	0.357143	0.9	2415.684419	2684.093799	2613.387350	0.141711	294.803329	9.200539	0.081841	288.
نم هبلو	90	0.357143	1.0	2684.093799	2684.093799	2613.387350	0.141711	100.207719	81.103929	-0.026343	106.
نم هبلو	90	0.357143	1.1	2952.503179	2684.093799	2613.387350	0.141711	18.281416	265.676627	-0.114857	17.
شا داپ	30	0.119048	0.9	17726.176129	19695.751254	19437.297617	0.148130	2017.762533	6.032431	0.096531	1984.
شا داپ	30	0.119048	1.0	19695.751254	19695.751254	19437.297617	0.148130	424.925254	378.086391	-0.013122	421.
شا داپ	30	0.119048	1.1	21665.326379	19695.751254	19437.297617	0.148130	14.373071	1932.425447	-0.102838	15.
شا داپ	60	0.238095	0.9	17726.176129	19695.751254	19182.235488	0.148130	2091.180840	37.396011	0.082142	2132.
شا داپ	60	0.238095	1.0	19695.751254	19695.751254	19182.235488	0.148130	614.475999	520.909661	-0.026072	594.
شا داپ	60	0.238095	1.1	21665.326379	19695.751254	19182.235488	0.148130	74.886759	1941.538913	-0.114611	69.
شا داپ	90	0.357143	0.9	17726.176129	19695.751254	18930.520361	0.148130	2175.492604	79.753059	0.067942	2107.
شا داپ	90	0.357143	1.0	19695.751254	19695.751254	18930.520361	0.148130	765.220231	625.037542	-0.038853	753.
شا داپ	90	0.357143	1.1	21665.326379	19695.751254	18930.520361	0.148130	152.886897	1968.261065	-0.126230	149.
ح هپسو	30	0.119048	0.9	2535.917666	2817.686296	2817.411480	0.164677	289.492272	1.692925	0.111003	289.
ح هپسو	30	0.119048	1.0	2817.686296	2817.686296	2817.411480	0.164677	67.191527	60.490730	-0.000098	68.

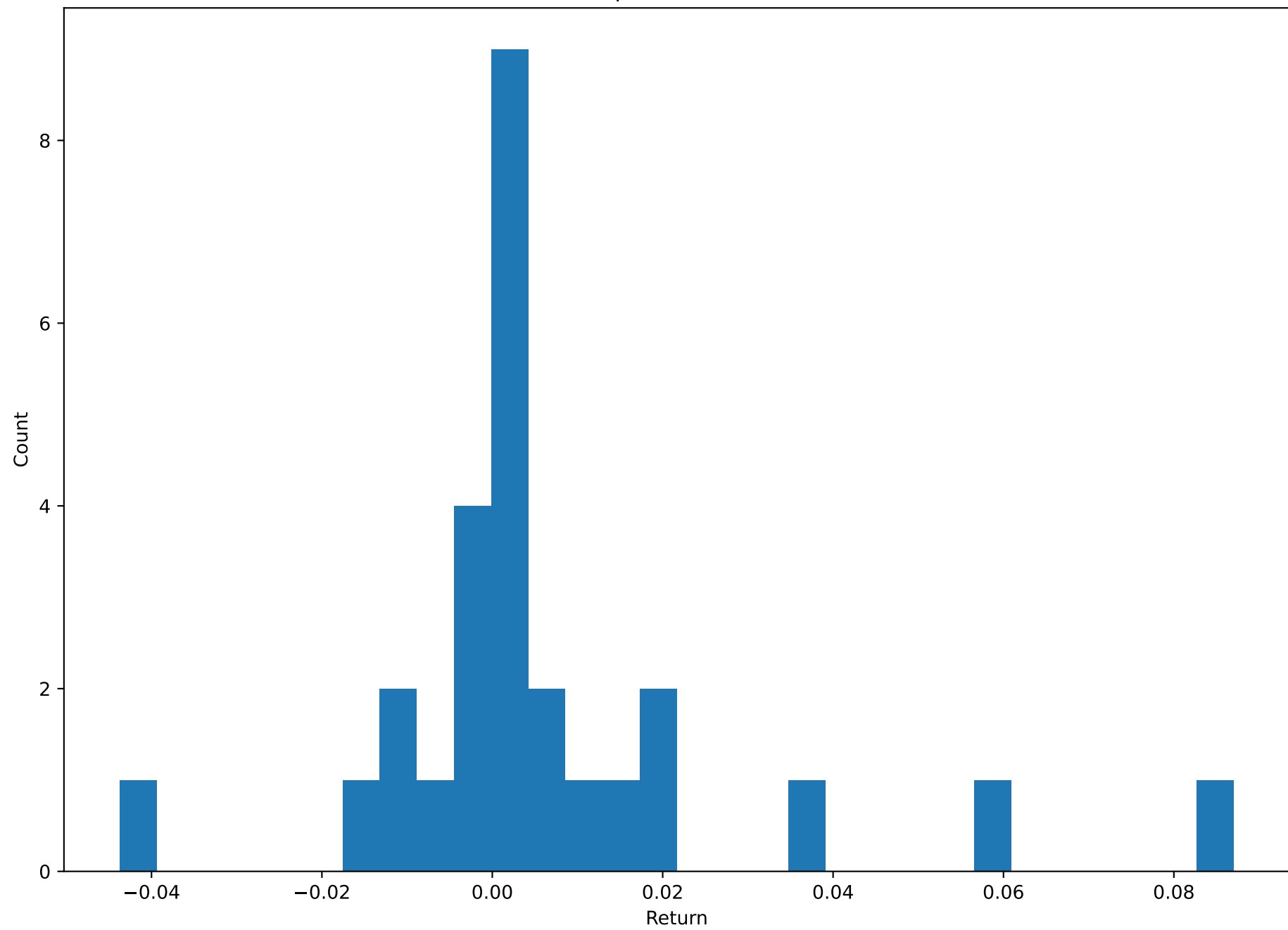
MC Call Expected Return %



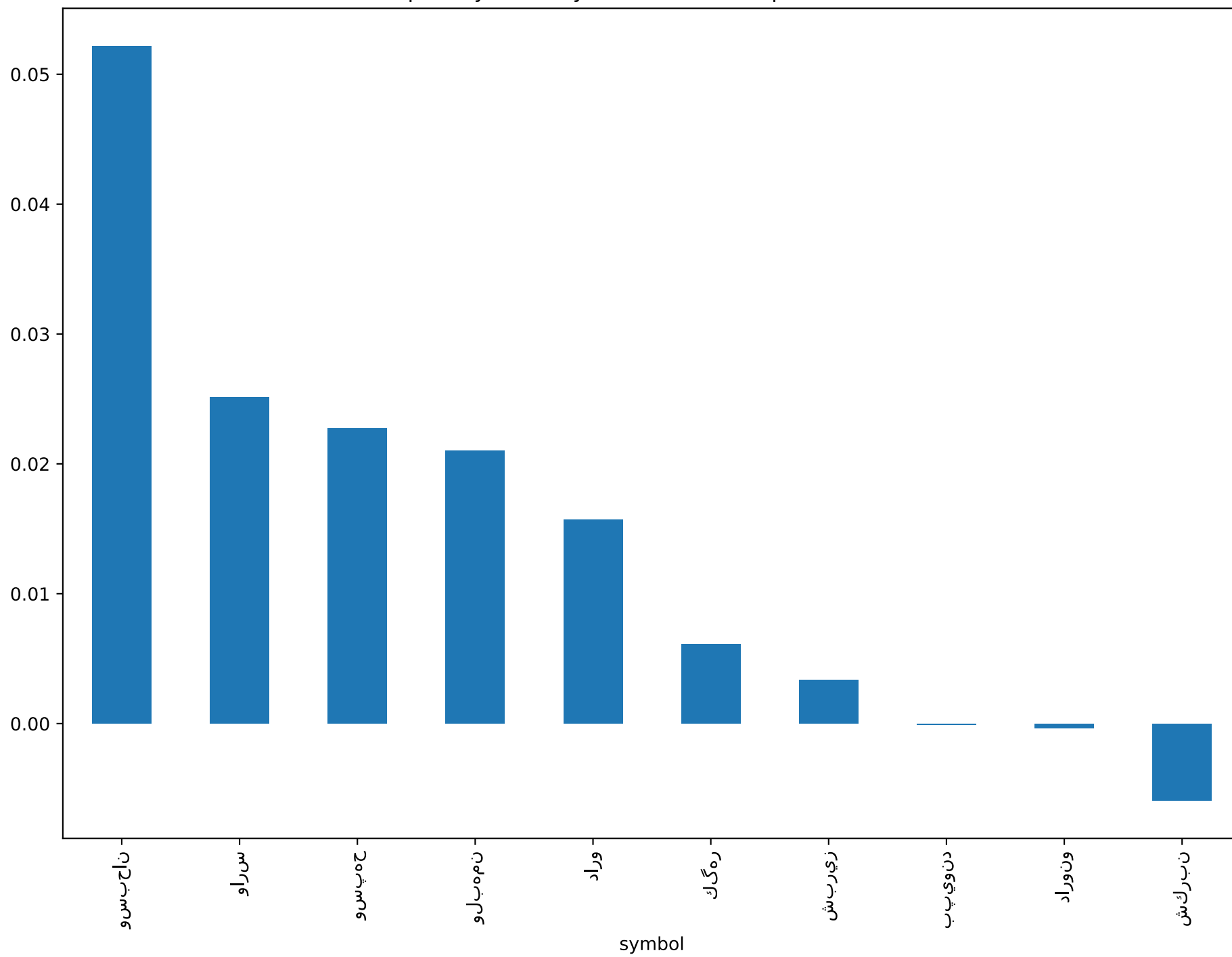
MC Put Expected Return %



MC Call Expected Return (HP) %



Top 10 symbols by mean MC call expected return



Backtest Summary (top rows)

symbol	strike	days_to_expiry	mc_call_price	mc_put_price	mc_call_return_pct	mc_put_return_pct
نم هبلو	2415.684419	30	242.911570	1.217487	-0.115900	1.024017
نم هبلو	2684.093799	30	40.227251	62.746767	-0.275744	0.276385
نم هبلو	2952.503179	30	0.953346	291.950404	-0.371602	0.110478
نم هبلو	2415.684419	60	222.776456	9.129612	-0.215681	1.198343
نم هبلو	2684.093799	60	52.577245	99.744671	-0.346083	0.474366
نم هبلو	2952.503179	60	3.697999	319.352199	-0.573028	0.214063
نم هبلو	2415.684419	90	215.374225	20.819389	-0.269431	1.262845
نم هبلو	2684.093799	90	61.422809	127.477502	-0.387045	0.571780
نم هبلو	2952.503179	90	7.910287	344.829687	-0.567304	0.297930
شا د اپ	17726.176129	30	1712.306659	11.366459	-0.151383	0.884225
شا د اپ	19695.751254	30	272.597735	557.891419	-0.358481	0.475566
شا د اپ	21665.326379	30	5.583775	2235.195235	-0.611511	0.156679
شا د اپ	17726.176129	60	1543.537799	88.126069	-0.261882	1.356563
شا د اپ	19695.751254	60	350.290749	841.592396	-0.429936	0.615621
شا د اپ	21665.326379	60	26.477671	2501.122088	-0.646431	0.288216
شا د اپ	17726.176129	90	1385.564187	232.664404	-0.363103	1.917310
شا د اپ	19695.751254	90	336.954408	1151.658001	-0.559663	0.842542
شا د اپ	21665.326379	90	48.794563	2769.939901	-0.680845	0.407303
ح هپسو	2535.917666	30	283.231311	2.185625	-0.021627	0.291035
ح هپسو	2817.686296	30	63.972741	66.126949	-0.047905	0.093175
ح هپسو	3099.454926	30	3.457122	283.150718	-0.034810	0.018603
ح هپسو	2535.917666	60	289.718115	9.751296	-0.041283	0.163941
ح هپسو	2817.686296	60	91.869765	90.707343	-0.052278	0.085642
ح هپسو	3099.454926	60	13.654335	295.439529	-0.113502	0.046000
ح هپسو	2535.917666	90	292.100306	19.194785	-0.076534	0.163962
ح هپسو	2817.686296	90	106.228684	110.569040	-0.118467	0.100738
ح هپسو	3099.454926	90	26.449704	306.546893	-0.097358	0.060675
نبركش	6125.997638	30	677.657889	7.716032	-0.034657	0.142813
نبركش	6806.664042	30	163.105445	171.246705	-0.077288	0.066424
نبركش	7487.330446	30	10.288424	700.864964	-0.216327	0.036799
نبركش	6125.997638	60	673.952736	34.864642	-0.087065	0.225140
نبركش	6806.664042	60	218.358785	261.327583	-0.142216	0.175955
نبركش	7487.330446	60	37.749428	749.719035	-0.232756	0.079822
نبركش	6125.997638	90	687.336153	70.077035	-0.115565	0.325216
نبركش	6806.664042	90	254.595256	322.548726	-0.194355	0.205481
نبركش	7487.330446	90	74.352717	790.176047	-0.163986	0.103115
سرا و	5048.393874	30	322.544167	14.118037	-0.438440	8.851938
سرا و	5609.326526	30	26.348108	273.228477	-0.776870	1.608519
سرا و	6170.259179	30	0.212019	808.821475	-0.939914	0.471153
سرا و	5048.393874	60	173.796111	113.581277	-0.707596	11.013294
سرا و	5609.326526	60	16.522184	501.773254	-0.903302	2.479313
سرا و	6170.259179	60	0.473012	1043.923207	-0.975597	0.894584
سرا و	5048.393874	90	107.859069	255.044357	-0.825323	11.373033
سرا و	5609.326526	90	10.457008	711.998179	-0.950878	3.116670
سرا و	6170.259179	90	0.332901	1255.432898	-0.991749	1.252459
نېبار	18134.001896	30	1896.025275	74.316326	-0.102815	0.344114
نېبار	20148.890996	30	529.514375	715.421183	-0.180314	0.196196
نېبار	22163.780095	30	65.304313	2264.751355	-0.288109	0.102651
نېبار	18134.001896	60	1836.965290	269.738477	-0.191894	0.566996
نېبار	20148.890996	60	686.661700	1086.627028	-0.259028	0.307637