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### Data files

- Quotes ~ 100gb external SSD
- Bars, 1-3 MB

### Back tester

- Feeds
  - Timeframe bars
  - Quotes
  - Cleaner
  - Loaders
- configs
  - configs.yaml
  - Start
  - End
  - Starting balance
  - Frictions
- Instruments
  - Options -> multiplier, right, expiry, strike, occ fees, min tick
- Engine
  - Clock.py → timeframe clock hand control to strategy each tick, make sure correct market time etc.
- Utils
  - Indicators
    - SMA
    - EMA
    - RSI
  - Calendar → holidays ... EST daylight savings
  - Logging
- Reporting
  - Metrics
- Broker
  - Data
    - Most recent quotes → exit
    - Options chain request
    - Get most recent X number of bars → entry and exit
  - Orders
  - Positions
    - Open position?
    - Array of current positions
  - Account
    - Time array of account value

- Friction
- Strategies
  - Warmup period
  - Entry → timeframe clock
  - Exit → quotes
  - Computational delays