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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
 - Technical Indicators
 - 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