

Backtest\_Spy\_119\_su\_121

Data SELL	Deviation (%)	(% premio)	Chiusura anticipata	Profit	Tot. P/L					Vertical			
2010-02-04	90	60%	True	18.0	18.0	Strike_put	97.0	Price_put	0.3	Strike_put 2	92.0	Price_put 2	0.1
2010-03-01	90	60%	True	23.0	41.0	Strike_put	100.0	Price_put	0.3	Strike_put 2	95.0	Price_put 2	0.13
2010-05-04	90	60%	True	28.0	69.0	Strike_put	107.0	Price_put	0.37	Strike_put 2	102.0	Price_put 2	0.19
2010-05-20	90	60%	True	111.0	180.0	Strike_put	107.0	Price_put	1.13	Strike_put 2	102.0	Price_put 2	0.21
2010-06-01	90	60%	True	80.0	260.0	Strike_put	97.0	Price_put	1.27	Strike_put 2	92.0	Price_put 2	0.71
2010-06-11	90	60%	True	28.0	288.0	Strike_put	97.0	Price_put	0.36	Strike_put 2	92.0	Price_put 2	0.1
2010-07-01	90	60%	True	39.0	327.0	Strike_put	93.0	Price_put	0.42	Strike_put 2	88.0	Price_put 2	0.14
2010-08-19	90	60%	True	16.0	343.0	Strike_put	101.0	Price_put	0.23	Strike_put 2	96.0	Price_put 2	0.0
2010-09-01	90	60%	True	18.0	361.0	Strike_put	96.0	Price_put	0.33	Strike_put 2	91.0	Price_put 2	0.14
2010-12-01	90	60%	True	29.0	390.0	Strike_put	108.0	Price_put	0.34	Strike_put 2	103.0	Price_put 2	0.19
2011-03-01	90	60%	True	48.0	438.0	Strike_put	120.0	Price_put	0.66	Strike_put 2	115.0	Price_put 2	0.36
2011-06-01	90	60%	True	26.0	464.0	Strike_put	121.0	Price_put	0.46	Strike_put 2	116.0	Price_put 2	0.22
2011-08-01	90	60%	True	46.0	510.0	Strike_put	118.0	Price_put	0.48	Strike_put 2	113.0	Price_put 2	0.22
2011-08-23	90	60%	True	214.0	724.0	Strike_put	118.0	Price_put	2.44	Strike_put 2	113.0	Price_put 2	0.66
2011-09-01	90	60%	True	79.0	803.0	Strike_put	110.0	Price_put	1.33	Strike_put 2	105.0	Price_put 2	0.79
2011-09-16	90	60%	True	35.0	838.0	Strike_put	110.0	Price_put	0.42	Strike_put 2	105.0	Price_put 2	0.23
2011-10-03	90	60%	True	128.0	966.0	Strike_put	101.0	Price_put	1.7	Strike_put 2	96.0	Price_put 2	0.87
2011-10-06	90	60%	True	17.0	983.0	Strike_put	101.0	Price_put	0.26	Strike_put 2	96.0	Price_put 2	0.1
2011-11-01	90	60%	True	46.0	1029.0	Strike_put	110.0	Price_put	0.73	Strike_put 2	105.0	Price_put 2	0.47
2011-11-09	90	60%	True	27.0	1056.0	Strike_put	110.0	Price_put	0.34	Strike_put 2	105.0	Price_put 2	0.17
2011-12-01	90	60%	True	47.0	1103.0	Strike_put	112.0	Price_put	0.69	Strike_put 2	107.0	Price_put 2	0.36
2011-12-12	90	60%	True	24.0	1127.0	Strike_put	112.0	Price_put	0.29	Strike_put 2	107.0	Price_put 2	0.1
2012-03-05	90	60%	True	22.0	1149.0	Strike_put	123.0	Price_put	0.29	Strike_put 2	118.0	Price_put 2	0.13
2012-05-17	90	60%	True	42.0	1191.0	Strike_put	126.0	Price_put	0.59	Strike_put 2	121.0	Price_put 2	0.0
2012-06-01	90	60%	True	59.0	1250.0	Strike_put	116.0	Price_put	0.81	Strike_put 2	111.0	Price_put 2	0.43
2012-12-04	90	60%	True	18.0	1268.0	Strike_put	128.0	Price_put	0.3	Strike_put 2	123.0	Price_put 2	0.11
2013-06-05	90	60%	True	21.0	1289.0	Strike_put	148.0	Price_put	0.33	Strike_put 2	143.0	Price_put 2	0.17
2013-10-03	90	60%	True	34.0	1323.0	Strike_put	152.0	Price_put	0.37	Strike_put 2	147.0	Price_put 2	0.21
2014-02-03	90	60%	True	43.0	1366.0	Strike_put	161.0	Price_put	0.61	Strike_put 2	156.0	Price_put 2	0.42
2014-03-03	90	60%	True	21.0	1387.0	Strike_put	167.0	Price_put	0.37	Strike_put 2	162.0	Price_put 2	0.21
2014-10-01	90	60%	True	39.0	1426.0	Strike_put	177.5	Price_put	0.51	Strike_put 2	172.5	Price_put 2	0.29
2014-12-10	90	60%	True	50.0	1476.0	Strike_put	187.0	Price_put	0.66	Strike_put 2	182.0	Price_put 2	0.43
2015-01-02	90	60%	True	31.0	1507.0	Strike_put	185.0	Price_put	0.49	Strike_put 2	180.0	Price_put 2	0.31
2015-07-01	90	60%	True	38.0	1545.0	Strike_put	189.0	Price_put	0.45	Strike_put 2	180.0	Price_put 2	0.11
2015-08-21	90	60%	True	156.0	1701.0	Strike_put	191.5	Price_put	1.68	Strike_put 2	186.0	Price_put 2	0.84
2015-09-01	90	60%	True	150.0	1851.0	Strike_put	175.0	Price_put	2.07	Strike_put 2	170.0	Price_put 2	1.59
2015-09-09	90	60%	True	50.0	1901.0	Strike_put	175.0	Price_put	0.74	Strike_put 2	170.0	Price_put 2	0.51
2015-10-01	90	60%	True	68.0	1969.0	Strike_put	174.0	Price_put	0.97	Strike_put 2	169.0	Price_put 2	0.62
2015-11-13	90	60%	True	32.0	2001.0	Strike_put	189.5	Price_put	0.46	Strike_put 2	180.0	Price_put 2	0.1
2015-12-02	90	60%	True	30.0	2031.0	Strike_put	190.0	Price_put	0.47	Strike_put 2	185.0	Price_put 2	0.28
2015-12-09	90	60%	True	55.0	2086.0	Strike_put	190.0	Price_put	0.62	Strike_put 2	185.0	Price_put 2	0.38
2016-01-04	90	60%	True	33.0	2119.0	Strike_put	180.0	Price_put	0.45	Strike_put 2	175.0	Price_put 2	0.29
2016-02-01	90	60%	True	29.0	2148.0	Strike_put	175.0	Price_put	0.39	Strike_put 2	170.0	Price_put 2	0.2
2016-06-13	90	60%	True	40.0	2188.0	Strike_put	190.0	Price_put	0.67	Strike_put 2	185.0	Price_put 2	0.5
2016-06-24	90	60%	True	32.0	2220.0	Strike_put	190.0	Price_put	0.48	Strike_put 2	185.0	Price_put 2	0.29
2016-09-09	90	60%	True	36.0	2256.0	Strike_put	197.0	Price_put	0.52	Strike_put 2	192.0	Price_put 2	0.31
2016-11-01	90	60%	True	51.0	2307.0	Strike_put	193.0	Price_put	0.62	Strike_put 2	185.0	Price_put 2	0.21
2018-02-05	90	60%	True	267.0	2574.0	Strike_put	255.0	Price_put	4.35	Strike_put 2	250.0	Price_put 2	3.31
2018-02-08	90	60%	True	412.0	2986.0	Strike_put	255.0	Price_put	5.58	Strike_put 2	250.0	Price_put 2	4.33
2018-02-14	90	60%	True	60.0	3046.0	Strike_put	256.0	Price_put	0.81	Strike_put 2	251.0	Price_put 2	0.42
2018-03-01	90	60%	True	94.0	3140.0	Strike_put	247.0	Price_put	1.06	Strike_put 2	242.0	Price_put 2	0.65
2018-03-23	90	60%	True	88.0	3228.0	Strike_put	247.0	Price_put	0.9	Strike_put 2	242.0	Price_put 2	0.65
2018-04-02	90	60%	True	88.0	3316.0	Strike_put	239.0	Price_put	1.33	Strike_put 2	234.0	Price_put 2	0.98
2018-04-06	90	60%	True	56.0	3372.0	Strike_put	239.0	Price_put	0.96	Strike_put 2	234.0	Price_put 2	0.71

2018-10-10	90	60%	True	109.0	3481.0	Strike_put	266.0	Price_put	1.64	Strike_put 2	261.0	Price_put 2	1.19
2018-10-18	90	60%	True	123.0	3604.0	Strike_put	266.0	Price_put	1.25	Strike_put 2	261.0	Price_put 2	0.86
2018-11-01	90	60%	True	56.0	3660.0	Strike_put	247.5	Price_put	0.81	Strike_put 2	242.5	Price_put 2	0.62
2018-12-03	90	60%	False	-447.0	3213.0	Strike_put	255.0	Price_put	0.62	Strike_put 2	250.0	Price_put 2	0.44
2019-01-02	90	60%	True	47.0	3260.0	Strike_put	220.0	Price_put	0.7	Strike_put 2	215.0	Price_put 2	0.5
2019-03-07	90	60%	True	40.0	3300.0	Strike_put	255.0	Price_put	0.63	Strike_put 2	250.0	Price_put 2	0.43
2019-05-06	90	60%	True	49.0	3349.0	Strike_put	267.5	Price_put	0.6	Strike_put 2	262.5	Price_put 2	0.39
2019-06-03	90	60%	True	51.0	3400.0	Strike_put	250.0	Price_put	0.68	Strike_put 2	245.0	Price_put 2	0.46
2019-08-01	90	60%	True	72.0	3472.0	Strike_put	270.0	Price_put	0.94	Strike_put 2	265.0	Price_put 2	0.65
2019-09-03	90	60%	True	75.0	3547.0	Strike_put	264.0	Price_put	0.85	Strike_put 2	259.0	Price_put 2	0.6
2019-10-01	90	60%	True	72.0	3619.0	Strike_put	270.0	Price_put	0.93	Strike_put 2	265.0	Price_put 2	0.59
2019-12-03	90	60%	True	76.0	3695.0	Strike_put	286.0	Price_put	0.8	Strike_put 2	281.0	Price_put 2	0.57
2020-02-25	90	60%	False	88.0	3783.0	Strike_put	294.0	Price_put	0.89	Strike_put 2	287.5	Price_put 2	0.46
2020-03-02	90	60%	False	-1044.0	2739.0	Strike_put	271.0	Price_put	2.82	Strike_put 2	266.0	Price_put 2	2.27
2020-04-01	90	60%	True	565.0	3304.0	Strike_put	225.0	Price_put	8.06	Strike_put 2	220.0	Price_put 2	6.85
2020-04-07	90	60%	True	144.0	3448.0	Strike_put	226.0	Price_put	2.08	Strike_put 2	220.0	Price_put 2	1.59
2020-05-01	90	60%	True	291.0	3739.0	Strike_put	260.0	Price_put	4.01	Strike_put 2	255.0	Price_put 2	3.29
2020-05-11	90	60%	True	44.0	3783.0	Strike_put	260.0	Price_put	0.75	Strike_put 2	255.0	Price_put 2	0.55
2020-06-01	90	60%	True	129.0	3912.0	Strike_put	276.0	Price_put	2.03	Strike_put 2	271.0	Price_put 2	1.62
2020-06-04	90	60%	True	79.0	3991.0	Strike_put	276.0	Price_put	1.11	Strike_put 2	271.0	Price_put 2	0.87
2020-06-10	90	60%	True	41.0	4032.0	Strike_put	276.0	Price_put	0.68	Strike_put 2	271.0	Price_put 2	0.62
2020-07-01	90	60%	True	151.0	4183.0	Strike_put	282.0	Price_put	2.14	Strike_put 2	277.0	Price_put 2	1.8
2020-08-03	90	60%	True	91.0	4274.0	Strike_put	299.0	Price_put	1.52	Strike_put 2	294.0	Price_put 2	1.24
2020-08-11	90	60%	True	58.0	4332.0	Strike_put	299.0	Price_put	0.79	Strike_put 2	294.0	Price_put 2	0.61
2020-09-01	90	60%	True	120.0	4452.0	Strike_put	319.0	Price_put	1.99	Strike_put 2	314.0	Price_put 2	1.68
2020-10-01	90	60%	True	152.0	4604.0	Strike_put	307.0	Price_put	2.19	Strike_put 2	300.0	Price_put 2	1.52
2020-11-02	90	60%	True	282.0	4886.0	Strike_put	301.0	Price_put	4.15	Strike_put 2	295.0	Price_put 2	3.25
2020-11-05	90	60%	True	55.0	4941.0	Strike_put	301.0	Price_put	0.91	Strike_put 2	295.0	Price_put 2	0.71
2020-12-01	90	60%	True	94.0	5035.0	Strike_put	333.0	Price_put	1.44	Strike_put 2	328.0	Price_put 2	1.15
2021-01-04	90	60%	True	146.0	5181.0	Strike_put	341.0	Price_put	2.34	Strike_put 2	336.0	Price_put 2	1.9
2021-01-11	90	60%	True	58.0	5239.0	Strike_put	341.0	Price_put	0.9	Strike_put 2	336.0	Price_put 2	0.71
2021-02-01	90	60%	True	164.0	5403.0	Strike_put	340.0	Price_put	2.29	Strike_put 2	335.0	Price_put 2	1.92
2021-03-01	90	60%	True	127.0	5530.0	Strike_put	351.0	Price_put	1.82	Strike_put 2	346.0	Price_put 2	1.51
2021-04-01	90	60%	True	56.0	5586.0	Strike_put	360.0	Price_put	0.81	Strike_put 2	355.0	Price_put 2	0.66
2021-05-03	90	60%	True	61.0	5647.0	Strike_put	381.0	Price_put	1.0	Strike_put 2	376.0	Price_put 2	0.8
2021-06-01	90	60%	True	78.0	5725.0	Strike_put	384.0	Price_put	1.28	Strike_put 2	379.0	Price_put 2	1.06
2021-07-08	90	60%	True	63.0	5788.0	Strike_put	390.0	Price_put	0.99	Strike_put 2	385.0	Price_put 2	0.83
2021-07-19	90	60%	True	64.0	5852.0	Strike_put	390.0	Price_put	0.89	Strike_put 2	385.0	Price_put 2	0.7
2021-08-02	90	60%	True	93.0	5945.0	Strike_put	400.0	Price_put	1.45	Strike_put 2	395.0	Price_put 2	1.2
2021-09-01	90	60%	True	67.0	6012.0	Strike_put	412.0	Price_put	1.15	Strike_put 2	407.0	Price_put 2	0.99
2021-10-01	90	60%	True	90.0	6102.0	Strike_put	392.0	Price_put	1.37	Strike_put 2	387.0	Price_put 2	1.1
2021-12-01	90	60%	True	287.0	6389.0	Strike_put	420.0	Price_put	4.32	Strike_put 2	415.0	Price_put 2	3.76
2021-12-09	90	60%	True	70.0	6459.0	Strike_put	420.0	Price_put	1.01	Strike_put 2	415.0	Price_put 2	0.87
2022-01-05	90	60%	True	142.0	6601.0	Strike_put	434.0	Price_put	1.45	Strike_put 2	425.0	Price_put 2	1.04
2022-02-01	90	60%	True	97.0	6698.0	Strike_put	410.0	Price_put	1.51	Strike_put 2	405.0	Price_put 2	1.25
2022-02-10	90	60%	True	112.0	6810.0	Strike_put	410.0	Price_put	1.25	Strike_put 2	405.0	Price_put 2	0.99
2022-03-01	90	60%	True	465.0	7275.0	Strike_put	396.0	Price_put	5.82	Strike_put 2	391.0	Price_put 2	5.0
2022-04-01	90	60%	True	106.0	7381.0	Strike_put	413.0	Price_put	1.43	Strike_put 2	408.0	Price_put 2	1.16
2022-04-22	90	60%	True	146.0	7527.0	Strike_put	413.0	Price_put	1.7	Strike_put 2	408.0	Price_put 2	1.14
2022-05-02	90	60%	True	254.0	7781.0	Strike_put	375.0	Price_put	3.61	Strike_put 2	370.0	Price_put 2	3.07
2022-05-05	90	60%	True	218.0	7999.0	Strike_put	375.0	Price_put	3.02	Strike_put 2	370.0	Price_put 2	2.54
2022-05-18	90	60%	True	202.0	8201.0	Strike_put	375.0	Price_put	3.02	Strike_put 2	370.0	Price_put 2	2.17
2022-06-01	90	60%	True	171.0	8372.0	Strike_put	378.0	Price_put	2.54	Strike_put 2	372.0	Price_put 2	1.86
2022-06-28	90	60%	False	146.0	8518.0	Strike_put	378.0	Price_put	2.22	Strike_put 2	373.0	Price_put 2	0.92
2022-07-01	90	60%	True	97.0	8615.0	Strike_put	342.0	Price_put	1.45	Strike_put 2	336.0	Price_put 2	1.03
2022-07-12	90	60%	True	61.0	8676.0	Strike_put	342.0	Price_put	0.83	Strike_put 2	336.0	Price_put 2	0.57
2022-08-01	90	60%	True	112.0	8788.0	Strike_put	372.0	Price_put	1.5	Strike_put 2	365.0	Price_put 2	1.08

<b>2022-09-01</b>	90	60%	True	164.0	8952.0	Strike_put	358.0	Price_put	2.16	Strike_put 2	353.0	Price_put 2	1.71
<b>2022-09-13</b>	90	60%	True	90.0	9042.0	Strike_put	358.0	Price_put	1.48	Strike_put 2	353.0	Price_put 2	1.16
<b>2022-09-29</b>	90	60%	True	108.0	9150.0	Strike_put	358.0	Price_put	1.45	Strike_put 2	353.0	Price_put 2	0.5
<b>2022-10-03</b>	90	60%	True	134.0	9284.0	Strike_put	328.0	Price_put	1.74	Strike_put 2	320.0	Price_put 2	1.23
<b>2022-11-01</b>	90	60%	True	153.0	9437.0	Strike_put	355.0	Price_put	1.95	Strike_put 2	350.0	Price_put 2	1.44
<b>2022-12-01</b>	90	60%	True	89.0	9526.0	Strike_put	372.0	Price_put	0.96	Strike_put 2	367.0	Price_put 2	0.71
<b>2023-01-03</b>	90	60%	True	53.0	9579.0	Strike_put	348.0	Price_put	0.8	Strike_put 2	342.0	Price_put 2	0.51
<b>2023-03-01</b>	90	60%	True	59.0	9638.0	Strike_put	358.0	Price_put	0.94	Strike_put 2	352.0	Price_put 2	0.65
<b>2023-03-09</b>	90	60%	True	88.0	9726.0	Strike_put	358.0	Price_put	1.1	Strike_put 2	352.0	Price_put 2	0.75
<b>2023-05-03</b>	90	60%	True	53.0	9779.0	Strike_put	376.0	Price_put	0.89	Strike_put 2	370.0	Price_put 2	0.64