**Amibroker Assigment 4: Backtesting on Amibroker( Basics)**

**Part 1:**

**Database**: Nifty50

**Timeframe**: Daily Vs Monthly

**Backtest**: Create a backtest to buy all the 50 stocks in the nifty 50 Index on an equal weightage for

1. **3 years period:** 1-1-2019 to 31-12-2021
2. **1 year period:** 1-1-2021 to 31-12-2021
3. **6 month period:** 1-06-2021 to 31-12-2021

**Analysis:**

**1.** Please analyze the backtest results using the report and compare all 3 results on excel in the following format.



2. Equity Curve: Please explore the Equity Curve and calculate the XIRR and Daily DD% using the same for all 3 Backtests

**Part 2:**

**Database**: Nifty50

**Timeframe**: Daily

**Backtest:** Using the Part1 as reference(5 year BT) . Please Analyze which months (Avg) have performed the best and buy and hold only in the top 5 months out of 12.

Follow the previous format in the excel sheet and create the same table

**Part 3:**

**Database**: Nifty 50

**Timeframe:** Daily

**Backtest:** Create a backtest to check the overnight returns of the system ( Part1: 5 years). Your objective is to hold stocks overnight and not during the day. You will want to buy them at the close and sell them at the open.

**Analysis:**

Use the previous tables on a new sheet and create the same analysis

**Note:**

Buyprice = Close

Sellprice = Close

Settradedelays(0,0,0,0)

Initial Equity: 1,00,00,000

Maxpos = 50

Leverage = 1

Positionsizing: Equal Weightage

Please maintain the format as provided earlier for codes: Give comments and guide. Paste the code in excel for each assignment