**Amibroker assignment 3**

**Paste all the explorations on excel.**

**As of Date 1/2/2021**

System1. Explore daily overnight returns ((Open/prev day close-1)\*100) and calculate its total on amibroker for the (i) last 50 days (ii) since inception

System2. Explore intraday returns (5 minute timeframe) (by taking close of the day and open at 9:15:00) and calculate its total on amibroker since inception

System3. Explore daily overnight returns till 10:30 (Close at 10:30:00 and prev day Close) and calculate its total on amibroker since inception

System4. Re-Calculate all the above 3 systems using the following filters:

1. For first 3 systems, previous day RSI is greater than 70 and Previous day Volume greater than average volume of last 10 days
2. For only system 3 use filter Gap > 1% for the day

Outcome:

1. Compare the total of daily overnight returns (System1) with overnight returns till 10:30 am (System3) by calculating the average of each system on excel and take a call to go long/short/no trade of each system
2. Compare system 3 – With and Without Gap filter and check if that gap filter is adding any value

Hint: For calculation of since inception use Barcount or Barindex (google how to use it) or if you can find some other solution let me know too ☺