**Amibroker assignment 6**

Introducing concepts of Staticvargenerate ranks, position score:

**Part 1: Intraday Backtest (System BTST)**

Create a backtest on the Nifty50 Database where you will want to Buy and Hold Overnight. You want to buy all 50 stocks every evening and sell them in the morning.

Create the Backtest with the following detail:

Buy at 140000

Selll at 092000

**Position Sizing**: Equal Position(% of Equity)

Stock selection: The %change from open of the day to 5 minutes before buytime > 0. Rank based on this and buy top 5 stocks out of 50. (Use position score)

Timeframe: 5 minutes; Backtest for last 1 year

Output: On excel we want the output of the **performance report** (CAR, CAR/MDD, Avg %Profit/loss) along with the backtest for the one with stock selection and one without so as to compare if stock selection in this backtest makes sense or no.

Along with the backtest, Explore and paste for any one day:

1. Open for the day
2. Close at ranktime(5 mins before buytime)
3. Position score
4. Stock selection logic

**Part2: System Short Intraday (daily timeframe backtest)**

Create a backtest on the Nifty50 Database where you short at open of the day and cover at close of the day

**Position Sizing**: Equal Position(% of Equity)

Timeframe: Daily, backtest for last 1 year

Max positions: 5

Stock selection: 1 day ROC of close (based on previous day) (Use static variable ranking)

Output: On excel we want the output of the performance report along with the backtest for the one with stock selection and one without so as to compare if stock selection in this backtest makes sense or no.

Along with the backtest, create another sheet where you paste the exploration for any single day. Exploration should have the

1. Previous day roc of close for 1 day
2. Rank
3. Previous day close
4. Close before 2 days