**Amibroker assignment 7**

**System: Short Intraday (Intraday Timeframe)**

**Ranking**

**Create a different ranking code.**

**Rank criteria**: Average ranking. 1)ROC of close for 1 day. 2)ROC of volume for 1 day (weight 50% each). Create an input of weight.

Timeframe: Daily

Create composite symbols (name: ~~SIDRankRELIANCE.EQ-NSE) and add the rank value to close array.

Explore 1 day rank on excel:

Columns: Static variable of ROC of close, Static variable of ROC of volume, Static variable of the average of both, Final rank static variable

Explore the close of composite symbol for the same day. (Final rank exploration and composite close exploration values should match)

**Backtest**

**Create a different backtest code.**

Use these composite symbols in your backtest for your short criteria

Timeframe: 5 minutes

Short time: Default: 091500. Optimise: from 091500 to 094500 every 5 minutes

Covertime Default: 151500. Optimise: from 151000 to 152000 every 5 minutes

Short price: open

Cover price: close

Stoploss: 4% on short price

Output: On excel, give the optimization output, and highlight the best based on CAR/MDD.

Calculate average of CAR, CAR/MDD, Avg %Profit/loss, exposure.

Create a table of different variables and do the average of optimizations.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Average output of short time** | | | |  |
| **Short time** | **CAR** | **CAR/MDD** | **Avg %profit/loss** | **Exposure** |
| 91500 |  |  |  |  |
| 92000 |  |  |  |  |
| 92500 |  |  |  |  |
| 93000 |  |  |  |  |
| 93500 |  |  |  |  |
| 94000 |  |  |  |  |
| 94500 |  |  |  |  |
|  |  |  |  |  |
| **Average output of covertime** | | | |  |
| **Cover time** | **CAR** | **CAR/MDD** | **Avg %profit/loss** | **Exposure** |
| 151000 |  |  |  |  |
| 151500 |  |  |  |  |
| 152000 |  |  |  |  |