**Excel 2 – Gainers/Losers Backtest**

**Task1:** 4 days futures & options bhavcopy has been provided. Create a sheet that includes for all 4 days:

1. Top 10 FUTSTK gainers for the day (Current expiry)
2. Top 10 FUTSTK losers for the day (Current expiry)
3. Total Value of FUTSTK for the day
4. Average Value of FUTSTK for the day

Below is the output snapshot for the same:



**Task2:**

Create a backtest sheet based on the gainers and losers to test the system.

Backtest rules:

* Starting capital: 10000000
* Transaction cost: 0.05%
* Buy top 10 gainers for the day and Short top 10 losers for the day at EOD
  + Buyprice will be the settlement price
* Next day open close both the buy and short positions
  + Exitprice will be the open price of next day

Below is the output snapshot for the same:

