Mathematical Trading Strategies

Assignment 1

Risk Free Rate = 0.8

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| --- | --- | --- | --- | --- | --- |
|  | Nasdaq | S&P 500 | DJI | Nekkei22 | FTSE |
| Cumulative returns | 0.0144 | 0.0199 | 0.02036 | -0.00937 | 0.01074 |
| Volatility | 14.863 | 16.0343 | 14.4899 | 14.4936 | 16.2524 |
| Sharpe Ratio | 1.44 | 1.733 | 1.86010 | -0.71156 | 1.1611 |
| Sortiono Ratio | 1.8975 | 2.1897 | 2.38299 | -0.5641 | 0.8988 |
| Max Drawdown | -25.2489 | -5.292 | -1.13839 | 1.00581 | -1.28748 |

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|  | INFY | Bajaj-Auto | SBI | Tata Steel | Adani power |
| Cumulative returns | 0.02965 | -0.06628 | -0.1356 | -0.1463 | 0.18428 |
| Volatility | 17.8185 | 24.993 | 31.38014 | 34.7870 | 48.034 |
| Sharpe Ratio | 1.6468 | -1.808 | -3.6844 | -2.877 | 3.10208 |
| Sortiono Ratio | 2.4355 | -2.8158 | -5.6877 | -4.777 | 4.733 |
| Max Drawdown | -5.3365 | -6.3580 | -163.554 | -1206.12 |  |