Mathematical Trading Strategies

Assignment 1

	GSPC	FTSE 100	Nikkei 225	NDX	Hand Seng Index
Cumulative returns	1.1549079869348717	0.204772270287190 22	0.7296327658240322	2.3697173656726753	0.09035524614973077
Volatility	0.17763375397755723	0.16251517394788506	0.20827710311813896	0.21004817438164528	0.20207910000938045
Sharpe Ratio	0.6408587229899041	0.2468203015103944	0.47444285113044027	0.8030422478484692	0.06581845571535926
Sortiono Ratio	0.784605433718405	0.31877956792946915	0.6473772466817252	1.025781267965747	0.09433835709605538
Max Drawdown	-0.22130205671397643	-0.23517375807096427	-0.27825337899905195	-0.19736724753839852	-0.33870475154848184

	Apple	Microsoft	Equity 3	Equity 4	Equity 5
Cumulative returns	6.033525979962781	2.3625488355873974	7.943646929794658	2.2106113234493354	37.76509575473287
Volatility	0.28615967782170726	0.2616767875604266	0.3317989428965108	0.2729762706976209	0.5738070034042114
Sharpe Ratio	0.9579760853312563	0.790447018897123	0.7902636489869485	0.6657471347330978	0.9161881845071591
Sortiono Ratio	1.340108820409712	1.1068365902917414	1.1284989544839086	0.9299480203497368	1.340564761336996
Max Drawdown	-0.3736148582996798	-0.2691835162908344	-0.317460601874658	-0.3057933831649353	-0.4780141298840033