

Mathematical Trading Strategies

Assignment 1

Equities	AAPL	MSFT	AMZN	GOOGL	JNJ
Cumulative returns on 1 may	25.083422	12.006322	14.750559	5.843728	2.723642
Volatility	0.018016	0.016466	0.020901	0.017196	0.010618
Sharpe Ratio	0.93083269	0.72998618	0.59248069	0.5522288	0.79224392
Sortiono Ratio	1.29998443687	1.0424225429595226	0.8276058865492264	0.7323419383445504	1.1075158501129072
Max Drawdown	-0.437972	-0.371485	-0.561453	-0.443201	-0.273663

Indices	^GSPC	^DJI	^IXIS	^FTSE	^GDAXI
Cumulative returns 1 may	2.680068	2.221683	4.296515	0.430940	1.632538
Volatility	0.011044	0.010684	0.012813	0.010121	0.012649
Sharpe Ratio	0.472631513	0.11952124	0.3542481	0.518429	0.6042673
Sortiono Ratio	0.56384275	0.15260686	0.4602473279	0.62652589	0.75333716377
Max Drawdown	-0.339250	-0.370862	-0.363953	-0.366055	-0.387794