

Mathematical Trading Strategies

Assignment 1

	S&P 500 (^{^GSPC})	Euronext 100 Index (^{^N100})	MOEX Russia Index (^{IMOEX.ME})	S&P BSE SENSEX (^{^BSESN})	NASDAQ Composite (^{^IXIC})
Cumulative returns	2.68006779 9721897	0.96975572 62657402	0.77267519 51033252	2.48045899 5313718	4.29651471 2190681
Volatility	17.7607123 5545577	18.5864585 70206702	23.9946144 32257062	17.2053823 9983458	20.6055210 1700032
Sharpe Ratio	0.34516717 87490788	0.08061920 131032178	0.14873402 595073	0.33936243 394215726	0.45698467 522418534
Sortino Ratio	0.42257035 752298705	0.10362531 460994336	0.16079573 066105982	0.44759003 343477716	0.57713794 84894286
Max Drawdown	-79.020758 04775056	-63.050885 70283293	-72.444021 77170917	-76.195140 81787445	-87.286512 50948418

	Apple (^{AAPL})	Amazon (^{AMZN})	Netflix (^{NFLX})	Intel (^{INTC})	AMD (^{AMD})
Cumulative returns	25.0834299 60183402	14.7505592 59817699	42.1845547 6983526	1.24235878 07896246	8.21340252 6175166
Volatility	28.6159677 82170728	33.1798942 8965108	51.7321981 9600162	29.7857822 66307375	56.7357613 0148065
Sharpe Ratio	0.77451208 22975714	0.63203529 67755464	0.70592523 52331392	0.07347333 805791192	0.48108190 350527585
Sortino Ratio	1.08346177 8319826	0.90254837 42323956	0.97582083 1694664	0.09788744 222185868	0.72470623 25745218
Max Drawdown	-96.285862 6683146	-97.195924 93838176	-99.011194 31006651	-74.599509 09377791	-99.021038 58167399