MC-2 Project 2

Trading Strategies

Jacob Kilver (jkilver3@gatech.edu)

28 Mar 2016

# Bollinger Bands®

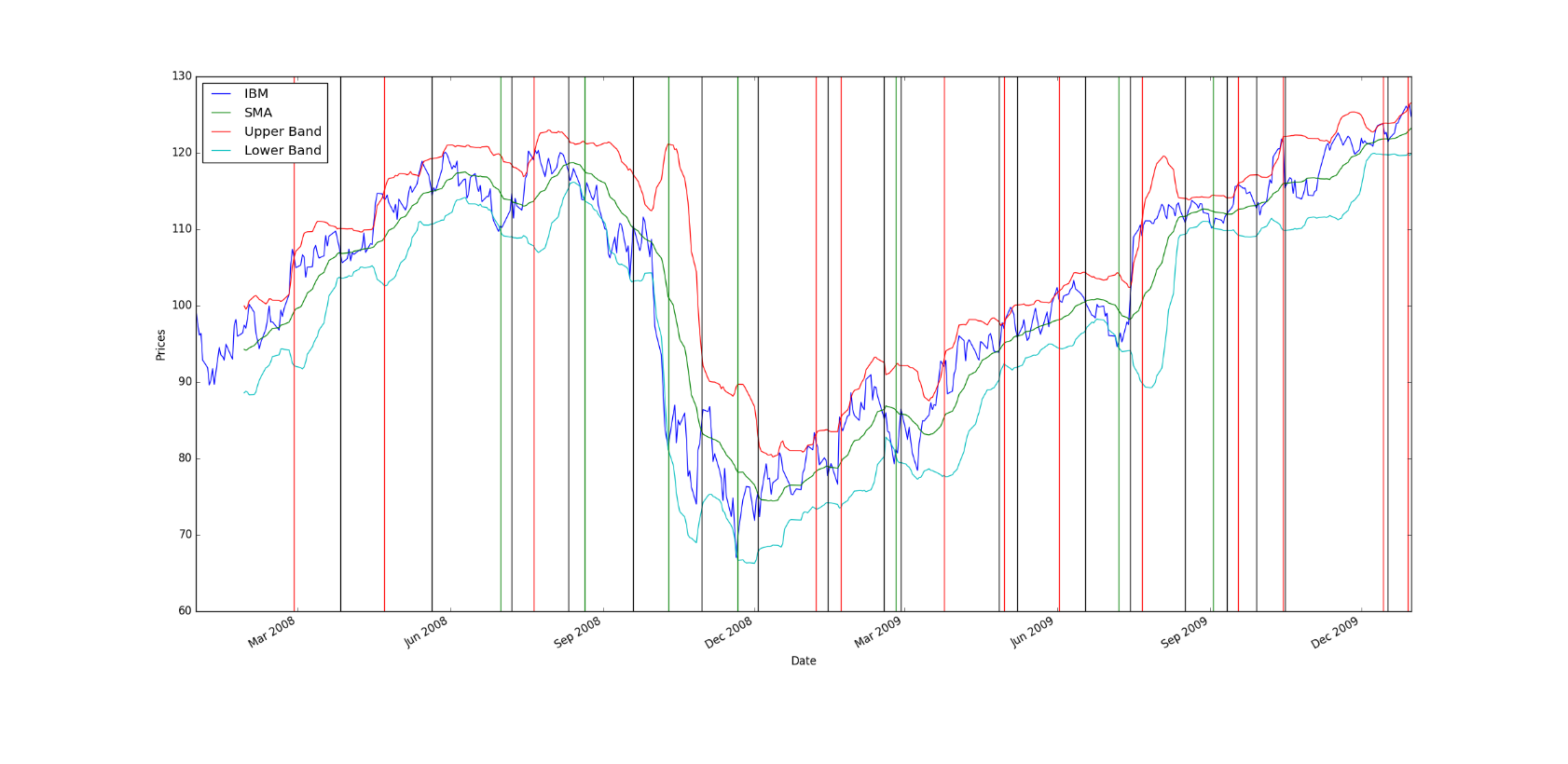


Figure 1: Trading strategy using Bollinger Bands

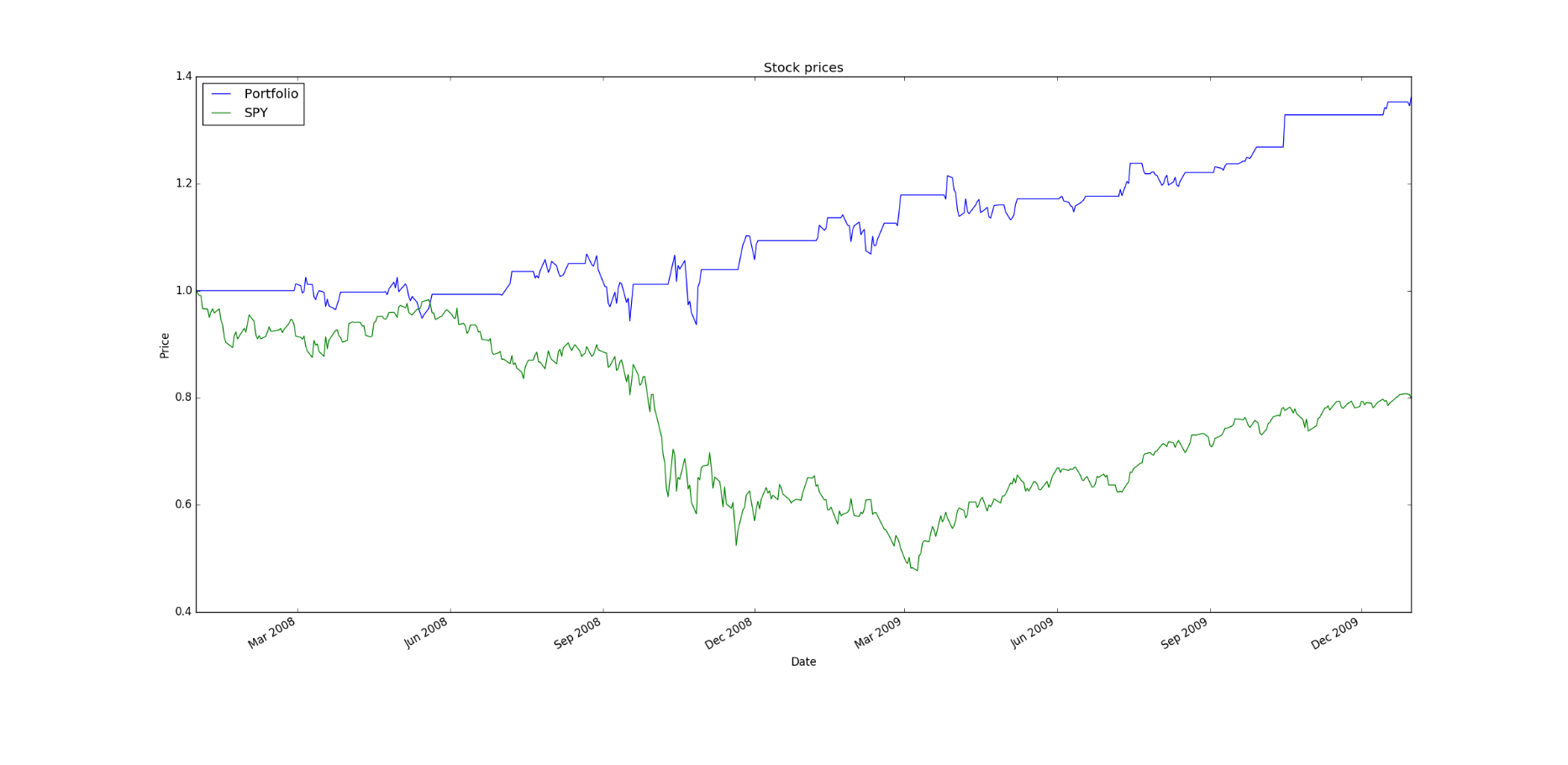


Figure 2: Performance of Bollinger Band trading strategy versus SPY

|  |  |  |
| --- | --- | --- |
|  | Bollinger Band portfolio | SPY |
| Sharpe Ratio | 0.97745615082 | -0.149575888341 |
| Cumulative return (%) | 0.3614 | -0.201395139514 |
| Standard Deviation of daily return | 0.0108802922269 | 0.0219136847778 |
| Average Daily Return (%) | 0.000669942567631 | -0.000206479400499 |

# Personal strategy