Quantitative Analysis Phase 1 Assignment

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Securities selected

* Apple – Nasdaq
* Mindtree – NSE

Period considered

1/1/2013 – 31/12/2018

Three entry strategies were considered – RSI, Bollinger Bands, and MACD signals.

Analogously three exit strategies were considered, along with arbitrary target levels.

Results –

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **APPLE** | 1/1/2013 to 31/12/2018 |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |
|  |  | **Exit Strategy** | | | | | | | |
|  |  | **MACD** | **BB** | **RSI** | **Target: 40%** | **Target: 80%** | **Target: 120%** | **Target: 160%** | **Target: 200%** |
| **Entry Strategy** | **MACD** | 52.72% | -11.65% | 5.40% | 75.81% | 67.54% | 107.10% | 139.65% | 181.53% |
| **BB** | 13.54% | -26.51% | -16.87% | -12.23% | -39.13% | -39.13% | -39.13% | -39.13% |
| **RSI** | 30.64% | -7.05% | 19.08% | 89.54% | 132.50% | 212.74% | 149.64% | 190.22% |
|  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |
| **MINDTREE.NS** | 1/1/2013 to 31/12/2018 |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  | **Exit Strategy** | | | | | | | |
|  |  | **MACD** | **BB** | **RSI** | **Target: 40%** | **Target: 80%** | **Target: 120%** | **Target: 160%** | **Target: 200%** |
| **Entry Strategy** | **MACD** | 103.43% | -4.86% | 91.37% | 111.76% | 208.56% | 225.23% | 115.05% | 155.97% |
| **BB** | -12.46% | 15.06% | -15.09% | 3.53% | 40.44% | 94.46% | 125.75% | 165.36% |
| **RSI** | 0.32% | -12.33% | 0.01% | 29.48% | 67.29% | 121.28% | 147.00% | -12.33% |