MATHEMATICAL TRADING STRATEGIES

|  | XAX | IXIC | NYA | FTSE | BUK100P |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 130.1159 | 432.8856 | 116.3663 | 45.40450 | 42.98388 |
| Volatility | 0.195989 | 0.206055 | 0.17551 | 0.162515 | 0.159252 |
| Sharpe Ratio | 0.22759 | 0.535864 | 0.20395 | 0.023785 | 0.029592 |
| Sortino Ratio | 0.289908 | 0.676756 | 0.249111 | 0.03072 | 0.038149 |
| Max Drawdown | -3.286219 | -27.268585 | -3.48307 | -3.34190 | -3.524264 |

|  | BAC | MSFT | IBM | AXP | XOM |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 92.125992 | 903.4617 | 0.796514 | 295.3442 | 72.206045 |
| Volatility | 0.346387 | 0.261395 | 0.22404 | 0.295909 | 0.254249 |
| Sharpe Ratio | 0.243609 | 0.730091 | 0.102996 | 0.423348 | 0.293175 |
| Sortino Ratio | 0.337859 | 1.020629 | 0.130061 | 0.574386 | 0.293175 |
| Max Drawdown | -3.935269 | -33.2048 | -2.61928 | -6.220994 | -3.216268 |