Mathematical Trading Strategies

Assignment 1

	HSI	NDX	DAX	SPX	DJI
Cumulative returns	0.024 %	0.033 %	-0.043 %	-0.019 %	-0.000 %
Volatility	1.85 %	1.03 %	0.86 %	5.88 %	0.22 %
Sharpe Ratio	0.43	0.28	-0.91	-0.18	-0.06
Sortiono Ratio	0.21	0.32	-1.19	-0.15	-0.02
Max Drawdown	-31.91 %	-10.78 %	-10.63 %	-60.00 %	-5.09 %

	GOOGL	META	TSLA	NVDA	AAPL
Cumulative returns	0.007 %	0.025 %	0.022 %	0.055 %	0.037 %
Volatility	1.29 %	1.83 %	2.98 %	2.31 %	1.40 %
Sharpe Ratio	0.17	0.29	-0.14	0.19	0.52
Sortiono Ratio	0.20	0.38	-0.15	0.21	0.61
Max Drawdown	-11.11 %	-15.56 %	-29.84 %	-15.28 %	-22.85 %