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%READ CSV FILE
%This creates a matrix without the headings
clear, clc
str = 'SWISX';
fileID = fopen([str '.csv']);
C = textscan(fileID, '%s%f%f%f%f%f%f', 'HeaderLines', 1, 'Delimiter', ',');
fclose(fileID);

date = C{1,1}; %First cell contains dates
date_format= 'yyyy-mm-dd'; %used to convert to datenum
date=datenum(date,date_format);

closing = C{1,2}; %Second cell contains closing values

date=flipud(date); %reverse the order of date
closing=flipud(closing); %reverse the order of date

%need first date in date array: date_1=date(1,1)
% give the number of elements in array numel(date, :, 1)

delta_t = 21;
%Define returns function. This For function steps through the date array
% and performs the returns algoithm, saving it to an array called Returns
for m = delta_t:numel(date, :, 1)
    Returns(m) = (closing(m)-closing(m-delta_t+1))/closing(m-delta_t+1)*100;
end

drawdown=min>Returns(:) % returns the minimum value in array:

plot(date, Returns)
title(['Trailing Returns ' str ', Drawdown =' num2str(drawdown) ',delta t = ' num2str(delta_t)
ylabel('%')
xlabel('Date')
datetick('x','mm/dd/yyyy', 'keepticks')
hold
axis ([min(date(:)) max(date(:)) min>Returns(:)) max>Returns(:)])

```

drawdown =

-33.2094

Current plot held

Trailing Returns SWISX. Drawdown=-33.2094.deltat= 21