Mathematical Trading Strategies

Assignment 1

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|  | Index 1  GSPC | Index 2  IXIC | Index 3  FTSE | Index 4 | Index 5 |
| Cumulative returns | 1630.9635620117188 | 3204.680908203125 | 2394.09912109375 | 14386.0244140625 | 571.783935546875 |
| Volatility | 0.011224867468657557 | 0.01301832505162829 | 0.010267307752821845 | 0.010862135939567344 | 0.014558444944420415 |
| Sharpe Ratio | 0.40166232951534875 | 0.5055907797217387 | -0.014695926088399626 | 0.3509578685698699 | 0.2632399205966521 |
| Sortiono Ratio | 0.4918436752197488 | 0.6386428239859391 | -0.01898361880401996 | 0.42421721431688125 | 0.34337244086429963 |
| Max Drawdown | 0.1084427866529338 | 0.10817559238026424 | 0.1291383797083504 | 0.09341369561680112 | 0.09312605471824374 |

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|  | Equity 1  GOOG | Equity 2  AMZN | Equity 3  AAPL | Equity 4  DIS | Equity 5  NOW |
| Cumulative returns | 66.19894313812256 | -81.45071363449097 | 127.13505220413208 | -103.18019104003906 | 31.019559860229492 |
| Volatility | 0.01716620817353631 | 0.02085652549357304 | 0.018036637391697672 | 0.016436748208280654 | 0.026313532980761025 |
| Sharpe Ratio | 0.5132937492591279 | 0.6622728256116679 | 0.8522890124484626 | 0.34212005690435954 | 0.7551387715832566 |
| Sortiono Ratio | 0.7168399136033602 | 0.9458855797111505 | 1.1904920363901266 | 0.46725785070041437 | 1.0830419130499824 |
| Max Drawdown | 0.31116261368272197 | 0.22553255773966974 | 0.11305358838796883 | 0.13923662491427122 | 0.08606057215218592 |