

Mathematical Trading Strategies

Assignment 1

| | ^GSPC | ^DJI | ^IXIC | ^RUT | ^DJU |
|--------------------|-------------|-------------|-------------|-------------|-------------|
| Cumulative returns | 273.421917% | 226.902235% | 432.885602% | 181.636979% | 141.023246% |
| Volatility | 0.936311 | 0.912779 | 1.01007 | 1.28149 | 1.023377 |
| Sharpe Ratio | 0.345562 | 0.27883 | 0.506403 | 0.138886 | 0.096669 |
| Sortiono Ratio | 0.436494 | 0.357211 | 0.666326 | 0.184946 | 0.129799 |
| Max Drawdown | -35.410426% | -38.401992% | -37.770253% | -44.536735% | -38.418756% |

| | MCD | WMT | AMZN | NFLX | LNG |
|--------------------|-------------|-------------|-------------|-------------|-------------|
| Cumulative returns | 372.217779% | 180.926678% | 1447.88986% | 4059.77999% | 6020.0% |
| Volatility | 0.936804 | 0.988255 | 1.643661 | 2.441594 | 2.939123 |
| Sharpe Ratio | 0.477214 | 0.178792 | 0.67296 | 0.696882 | 0.662202 |
| Sortiono Ratio | 0.715656 | 0.259174 | 1.014351 | 1.120634 | 0.950318 |
| Max Drawdown | -44.022887% | -38.111467% | -56.836326% | -82.673316% | -75.253708% |