Mathematical Trading Strategies

Assignment 1

	S&P 500	NASDAQ	FTSE100	Nikkei 225 Index (Japan)	DAX Index (Germany)
Cumulative returns	1.226743540504597	0.9740700296854294	0.44022202939109056	-0.3446669380129068	-0.2855464592064456
Volatility	0.17816252244416103	0.20665950343926331	0.1629884576887922	0.2086930448438509	0.2030556778234404
Max Drawdown	-0.3392496000265327	-0.36395279909120204	-0.3660552329617581	-0.31798896508501917	-0.38779389651624485
Sortino Ratio	0.3137298227174071	0.24279042346331753	0.04921888023181722	0.493203746951159	0.388041979143506
Sharpe Ratio	0.24783195976299993	0.18453651744542732	0.03806350921148557	-0.38999126403938605	-0.2889897065859498

	Apple	Microsoft	Samsung	IBM	Google
Cumulative returns	1.46724243	2.2828096441274397	0.19636906060788317	1.5615523242985323	0.508908466388688
Volatility	0.28632274215768444	0.261666136486592	0.392265150191745	0.2261851463289666	0.2725051066868483
Max Drawdown	-0.4379717171126689	-0.3714848530549334	-1.5130567449793222	-0.43720036150650343	-0.4460184987847865
Sortino Ratio	0.3854988399653701	0.5399542218300846	1.9526967695256199	0.4392997941686988	0.12085415343188184
Sharpe Ratio	0.26169564930056716	0.37405206655144385	-0.5809994818083837	0.30283696087243667	0.08652751832693957