Mathematical Trading Strategies

Assignment 2

	MACD	Bollinger Bands	Keltner Channels
Cumulative returns	220.079%	39.965%	204.145%
Sharpe Ratio	0.9043	0.4609	0.642
Max Drawdown	-3.18%	-11.324%	-11.29%

Description: From lead-lag analysis (Granger causality test, correlation factors), we conclude that NSE leads NASDAQ.
To get optimum returns using
Keltner Channel strategy-atr period value is taken to be 16 and ema period value is taken to be 20.
Bollinger Bands-The factor to be multiplied comes out to standard deviation comes out to be 0.1.
MACD-The setting is kept being (15,50,10) to get maximum returns.
The amount invested was 1 lakh.