

# Mathematical Trading Strategies

## Assignment 1

|                    | ^GSPC | ^IXIC | ^FTSE | ^DJI  | ^GDAXI |
|--------------------|-------|-------|-------|-------|--------|
| Cumulative returns | 3.68  | 5.29  | 1.43  | 3.22  | 2.63   |
| Sharpe Ratio       | 0.633 | 0.704 | 0.244 | 0.591 | 0.453  |
| Sortino Ratio      | 0.974 | 1.09  | 0.378 | 0.904 | 0.716  |
| Max Drawdown       | -0.33 | -0.36 | -0.36 | -0.37 | -0.38  |

|                    | AAPL  | GOOGL | MSFT  | TSLA    | META  |
|--------------------|-------|-------|-------|---------|-------|
| Cumulative returns | 26.08 | 6.84  | 13.00 | 103.166 | 6.28  |
| Sharpe Ratio       | 1.00  | 0.66  | 0.868 | 0.916   | 0.616 |
| Sortino Ratio      | 1.67  | 1.11  | 1.45  | 1.58    | 1.01  |
| Max Drawdown       | -0.43 | -0.44 | -0.37 | -0.73   | -0.76 |