

Mathematical Trading Strategies

Assignment 1

	DJI	IXIC	NYA	RUT	XAX
Cumulative returns	3.22168	5.29651	2.12180	1.00696	2.26552
Sharpe Ratio	0.598260	0.711771	0.410468	0.447958	0.412532
Sortionno Ratio	0.919356	1.113568	0.626980	0.704694	0.638018
Max Drawdown	-0.37086	-0.36395	-0.38114	-0.43061	-0.53511

	AMZN	EVGO	GOOG	MANU	TJX
Cumulative returns	15.75055	0.610539	6.932629	1.544887	10.40421
Sharpe Ratio	0.790264	0.228630	0.668684	0.287056	0.813747
Sortionno Ratio	1.333994	0.493927	1.121063	0.503741	1.359297
Max Drawdown	-0.56145	-0.83371	-0.44602	-0.58051	-0.42553