

# Mathematical Trading Strategies

## Assignment 1

	RUT	DJIA	INX	NIN	NDX
Cumulative returns	1.99	-0.063	21.63	2.083	2.36
Volatility	1.88	0.13	122.49	920.81	0.21
Sharpe Ratio	1.96	-0.57	1.29	0.57	0.80
Sortionono Ratio	4.76	-0.71	45.72	118.78	1.025
Max Drawdown	-0.27	-0.20	-0.99	-0.99	-0.35

	Google	Apple	Amazon	Microsoft	Meta
Cumulative returns	2.21	6.03	7.94	2.36	2.89
Volatility	0.27	0.28	0.33	0.26	0.40
Sharpe Ratio	0.66	0.95	0.79	0.79	0.61
Sortionono Ratio	0.92	1.34	1.12	1.10	0.81
Max Drawdown	-0.44	-0.44	-0.56	-0.37	-0.76