

# Mathematical Trading Strategies

## Assignment 1

	^DJI	^GSPC	^IRX	^IXIC	^NYA
Cumulative returns %	222.168265	268.006780	8850.908883	429.651471	112.180033
Volatility	42.065953	51.535653	1151.704522	94.170552	21.972690
Sharpe Ratio	2.563308	2.52	3.72	2.21	2.477
Sortiono Ratio	0.95	1.00	2.52	1.45	0.32
Max Drawdown %	21.14	22.12	96.04	21.69	26.28

	HDFCBANK	HINDUNILVR	INFY	RELIANCE	TCS
Cumulative returns %	983.492926	1080.546571	407.554279	401.333333	1010.843819
Volatility	173.968147	218.004061	104.800069	89.879821	196.968466
Sharpe Ratio	2.66	2.33	1.83	2.10	2.42
Sortiono Ratio	2.81	1.90	0.97	0.35	4.60
Max Drawdown %	25.31	23.28	34.92	37.73	24.45

