Mathematical Trading Strategies

Assignment 1

	Nasdaq	S&P 500	RUSSELL 2000	MOEX	**ASX 200**
Cumulative returns	485.33%	273.81%	254.17%	144.94%	44.17%
Volatility	61.25	19.55	15.35	20.98	50.26
Sharpe Ratio	1.56	2.37	1.9	3.44	1.30
Sortiono Ratio	1.71	2.76	2.35	4.50	1.612
Max Drawdown	43.09%	51.34%	75.62%	52.41%	57.56%

	apple	microsoft	NIKE	TESLA	AMAZON
Cumulative returns	1572.02 %	720.41%	723.07%	15419.46 %	2265.43 %
Volatility	0.74	1.29	0.80	1.98	1.04
Sharpe Ratio	-4.70	-1.17	-4.19	-1.912	-5.69
Sortiono Ratio	-5.19	-1.34	-5.10	-2.096	-6.33
Max Drawdown	25.58%	39.34%	66.52%	56.85%	51.75%

Rfr for nasdaq=4.25%
S&P 500 =4.25%
RUSSELL 2000 =4.25%
MOEX=10.69%
ASX 200 =5.15%

apple =4.25%
nike =4.25%
TESLA=4.25%
microsoft=4.25%
amazon=4.25%