Mathematical Trading Strategies

Assignment 1

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Cumulative returns	222	268	429	245	**176**
Volatility	0.169363	0.175070	0.203112	0.167925	0.226743
Sharpe Ratio	0.037147	0.039786	0.044195	0.039276	0.027815
Sortiono Ratio	0.636722	0.698170	0.817634	0.727071	0.514633
Max Drawdown	-92.13%	-22.51%	-27.07%	-23.09%	-44.09%

	Equity 1	Equity 2	Equity 3	Equity 4	Equity 5
Cumulative returns	2508	1475	209	584	1200
Volatility	0.281925	0.327063	26.757958	0.269077	0.257666
Sharpe Ratio	0.062137	0.049068	0.017070	0.041337	0.053942
Sortiono Ratio	1.317463	1.060166	18.060320	0.858025	1.133855
Max Drawdown	-60.35%	-57.19%	-28.77%	-63.42%	-77.43%