Mathematical Trading Strategies

Assignment 1

	APPL	AMZN	GOOGL	MSFT	META
Cumulative returns	25.083428	14.750559	5.843728	12.006321	5.286163
Volatility	0.282047	0.327205	0.269194	0.257777	0.402112
Sharpe Ratio	0.818653	0.633887	0.478053	0.671339	0.489925
Sortiono Ratio	2.886198	2.543795	3.024492	3.16098	1.92547
Max Drawdown	-0.437972	-0.561453	-0.443201	-0.371485	-0.767361

	GSPC	FTSE	GDAXI	BSESN	IXIC
Cumulative returns	2.680068	0.43094	1.632538	2.480459	4.296515
Volatility	0.175146	0.160499	0.200588	0.167686	0.203201
Sharpe Ratio	0.353264	-0.060262	0.210133	0.337108	0.461746
Sortiono Ratio	4.073723	4.69725	3.824418	4.530857	3.622617
Max Drawdown	-0.33925	-0.366055	-0.387794	-0.380701	-0.363953