

Mathematical Trading Strategies

Assignment 1

| | Russell2000 | S&P BSE SENSEX | DAX PERFORMANCE INDEX | NYSE AMEX COMPOSITE INDEX | Nikkei 255 |
|--------------------|---------------------------|--------------------------|---------------------------|---------------------------|---------------------------|
| Cumulative returns | 278.84081447% | 349.8643503332017% | 267.23808133710065% | 212.3420705565414% | 286.9500907611523% |
| Volatility | | | | | |
| Sharpe Ratio | 4.79979627762 | 10.05217689042891 | 5.580171095075821 | 0.9373365378036065 | 10.461807193418116 |
| Sortion Ratio | 6.7433644076690 | 14.415644155002306 | 7.941879290279163 | 1.2280350396646236 | 15.193786839986947 |
| Max Drawdown | - 43.061325684% | - 38.07005445967564 % | - 38.779389651624484 % | - 53.51163257586528% | - 31.79889650850192 % |

| | AMAZON | Netflix | SONY | GOOGLE | AMD |
|--------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Cumulative returns | 1764.7497908362375 % | 4859.816950699968% | 329.41371712762077% | 791.275498178759% | 1112.6804373963446% |
| Volatility | | | | | |
| Sharpe Ratio | 27.6673091093068 | 24.04976266226084 | 9.895251610493816 | 22.693375320278232 | 26.95900140164161 |
| Sortion Ratio | 53.53223000121812 | 38.25481571920359 | 19.430058400294005 | 43.155750356492476 | 50.0984610833255 |
| Max Drawdown | - 56.14526325328263 % | - 81.99042663290899 % | - 76.18694252852745 % | - 44.60184987847865 % | - 84.05511782383532 % |