

# Mathematical Trading Strategies

## Assignment 1

indices	DJI	NYA	IXIC	XAX	GSPC
Cumulative returns	2.269022	1.163664	4.328856	1.301159	2.734219
Volatility	0.528546	0.569546	0.584882	0.629925	0.542172
Sharpe Ratio	-2.158726	-2.020780	-1.954921	-1.821665	-2.105849
Sortiono Ratio	-2.765557	-2.360189	-2.572288	-2.352706	-2.659985
Max Drawdown	-37.086171	-38.114250	-36.395280	-53.511633	-33.924960

equities	goog	dpz	tsla	amzn	msft
Cumulative returns	5.930418	36.218055	NaN	14.478899	9.034618
Volatility	0.752867	0.917656	1.726924	0.951763	0.732362
Sharpe Ratio	-1.522305	-1.203764	-0.663072	-1.206076	-1.546967
Sortiono Ratio	NaN	NaN	NaN	NaN	NaN
Max Drawdown	-44.601850	-47.275581	-73.632217	-56.145263	-37.148490