

Mathematical Trading Strategies					
Assignment 1					
Indice	^DJI	^GSPC	^N225	^IXIC	^HSI
Cumulative returns	134.2443114	122.6743541	-34.4666938	97.40700297	-85.12497962
Volatility	0.9127791737	0.936311336	0.9130160107	1.010069603	0.9067413911
Sharpe Ratio	0.03238470641	0.03019287772	-0.009614180693	0.02514089693	-0.05950193768
Sortiono Ratio	0.04148824411	0.03813788439	-0.01212535483	0.03308043514	-0.08978941178
Max Drawdown	-52.03756899	-48.13556613	-47.1264789	-57.50927315	-88.64792976
Equities	AMZN	NSRGF	GOOGL	MSFT	TSLA
Cumulative returns	14.8332916	-71.79686184	-3.50492239	228.2809644	-50.68282654
Volatility	1.643661053	0.8974810627	1.291772664	1.264762681	2.982335844
Sharpe Ratio	0.01071991364	-0.03756550876	0.005647276658	0.03435741585	0.007543082084
Sortiono Ratio	0.01615808834	-0.04978071329	0.007945064551	0.04965154434	0.0112292219
Max Drawdown	-152.4729	-113.0743909	-57.17465125	-95.84508792	-97.36282999