Mathematical Trading Strategies

Assignment 1

INDICES

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | S&P 500 Index | FTSE 100 Index | Nikkei 225 Index | DAX Index | CAC 40 Index |
| Cumulative returns | 2.651436 | 0.427668 | 1.667014 | 1.611598 | 0.860168 |
| Volatility | 3290940000 | 902747300 | 68700000 | 74374600 | 91913500 |
| Sharpe Ratio | -2.640625 | -2.914857 | -2.256659 | -2.321826 | -2.313174 |
| Sortiono Ratio | -2.488803 | -2.754512 | -2.178312 | -2.213382 | -2.22269 |
| Max Drawdown | -0.33925 | -0.366055 | -0.317989 | -0.387794 | -0.385585 |

EQUITIES

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | AAPL | MSFT | AMZN | TM | 005930.KS |
| Cumulative returns | 20.63.952 | 8.543457 | 14.680359 | 0575223 | 2.961681 |
| Volatility | 41949600 | 64599200 | 73803800 | 324000 | 12664541 |
| Sharpe Ratio | -1.603882 | -1.770143 | -1.385531 | -2.162841 | -1.745386 |
| Sortiono Ratio | -1.617816 | -1.799772 | -1.716103 | -2.199037 | -1.77189 |
| Max Drawdown | -0.443769 | -0.375565 | -0.561453 | -0.383593 | -0.421978 |