Mathematical Trading Strategies

Assignment 1

|  | RELIANCE.NS | TATASTEEL.NS | ADANIGREEN.NS | ASIANPAINT.NS | TCS.NS |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 401.333333 | 430.131513 | 2919.047619 | 1705.261659 | 1010.844053 |
| Volatility | 0.017701 | 0.026412 | 0.036323 | 0.016288 | 0.015947 |
| Sharpe Ratio | -4.408784 | -3.244910 | -2.112962 | -4.432351 | -4.832625 |
| Sortiono Ratio | -4.114751 | -3.097809 | -2.176003 | -4.336214 | -4.443342 |
| Max Drawdown | 45.088360 | 69.505445 | 84.440329 | 28.678361 | 27.211286 |

|  | ^GSPC | ^DJI | ^IXIC | ^XAX | ^RUT |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 268.006780 | 222.168265 | 429.651471 | 126.551791 | 176.361515 |
| Volatility | 0.011222 | 0.010861 | 0.013016 | 0.012424 | 0.014556 |
| Sharpe Ratio | -7.447063 | -7.637641 | -6.906105 | -6.418809 | -5.442845 |
| Sortiono Ratio | -6.392363 | -6.673159 | -5.479361 | -5.697658 | -4.881265 |
| Max Drawdown | 33.924960 | 37.086171 | 36.395280 | 53.511633 | 43.061326 |