Mathematical Trading Strategies

Assignment 1

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|  | DJI | GSPC | IXIC | NYA | XAX |
| Cumulative returns | 3.221683 | 3.221683 | 5.296515 | 2.121800 | 2.265518 |
| Volatility | 0.171818 | 0.177607 | 0.206055 | 0.175517 | 0.195989 |
| Sharpe Ratio | 0.481858 | 0.528155 | 0.614709 | 0.296519 | 0.310485 |
| Sortiono Ratio | 0.740479 | 0.816061 | 0.961715 | 0.452926 | 0.480194 |
| Max Drawdown | -0.370862 | -0.339250 | -0.363953 | -0.381142 | -0.535116 |

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|  | AAPL | AMZN | GOOGL | MSFT | TSLA |
| Cumulative returns | 26.083428 | 15.750559 | 6.843728 | 13.006317 | 103.166575 |
| Volatility | 0.286002 | 0.331799 | 0.272976 | 0.261395 | 0.573807 |
| Sharpe Ratio | 0.930833 | 0.729986 | 0.592481 | 0.792244 | 0.881333 |
| Sortiono Ratio | 1.554898 | 1.237736 | 0.991640 | 1.329544 | 1.528433 |
| Max Drawdown | 1.528433 | -0.561453 | -0.443201 | -0.371485 | -0.736322 |