Mathematical Trading Strategies

Assignment 1

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|  | **NZ50** | **^KS11** | **^STI** | **^HSI** | **^BFX** |
| **Cumulative Returns** | 2.72114 | 0.487492 | 0.128688 | -0.089911 | 0.50762 |
| **Volatility** | 0.378206 | 0.472847 | 0.398443 | 0.519146 | 0.539108 |
| **Sharpe ratio** | -0.095468 | -0.187628 | -0.171639 | -0.178964 | -0.122203 |
| **Sortino ratio** | -0.116315 | -0.234797 | -0.232271 | -0.26356 | -0.156576 |
| **MDD** | -21.905506 | -34.785081 | -38.221107 | -55.700772 | -24.725595 |

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|  | **NKE** | **HD** | **BA** | **GOOGL** | **AMZN** |
| **Cumulative Returns** | 6.673025 | 9.31012 | 2.711055 | 5.841545 | 14.478899 |
| **Volatility** | 0.740576 | 0.708156 | 0.994197 | 0.750908 | 0.951726 |
| **Sharpe ratio** | -0.056385 | -0.041788 | -0.07494 | -0.084397 | -0.066543 |
| **Sortino ratio** | -0.081243 | -0.057164 | -0.092798 | -0.114713 | -0.095917 |
| **MDD** | -53.174466 | -35.945987 | -78.437201 | -44.320051 | -56.145263 |