Mathematical Trading Strategies

Assignment 1

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|  | ^DJI | ^FTSE | ^GSPC | ^IXIC | ^N225 |
| Cumulative returns | 2.454623 | 0.601603 | 3.004341 | 4.726253 | 2.015091 |
| Volatility | 0.168651 | 0.159041 | 0.173667 | 0.202120 | 0.201583 |
| Sharpe Ratio | 0.370712 | 0.063474 | 0.498258 | 0.578451 | 0.342395 |
| Sortiono Ratio | 0.440187 | 0.080586 | 0.599321 | 0.718447 | 0.451905 |
| Max Drawdown | -0.860571 | -41.152650 | -0.930907 | -1.124039 | -4.324617 |

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|  | AAPL | AMZN | GOOGL | MSFT | TSLA |
| Cumulative returns | 20.790661 | 18.418101 | 8.442403 | 16.11163 | 102.166575 |
| Volatility | 0.280153 | 0.325555 | 0.268446 | 0.257900 | 0.564560 |
| Sharpe Ratio | 0.809483 | 0.711389 | 0.633886 | 0.823445 | 0.842175 |
| Sortiono Ratio | 1.109256 | 0.998388 | 0.875461 | 1.133044 | 1.212410 |
| Max Drawdown | -4.069583 | -0.774470 | -1.078752 | -0.905564 | -1.177894 |