Mathematical Trading Strategies

Assignment 1

Indices

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | Cumulative Returns | Volatility | Max Drawdown | Sharpe Ratio | Sortino Ratio |
| ^GSPC | 3.699926757 | 0.174476414 | -0.3392496 | 0.813128947 | 1.25237188 |
| ^FTSE | 1.410268563 | 0.159814331 | -0.366055233 | 0.887729037 | 1.376467593 |
| ^N225 | 2.891502272 | 0.20164131 | -0.317988965 | 0.703585105 | 1.121879042 |
| ^GDAXI | 2.690901643 | 0.199731915 | -0.387793897 | 0.710311231 | 1.120382177 |
| ^FCHI | 1.866471353 | 0.201984035 | -0.385584604 | 0.702391268 | 1.105514465 |

Equity

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | Cumulative Returns | Volatility | Max Drawdown | Sharpe Ratio | Sortino Ratio |
| AAPL | 26.96306 | 0.281026 | -0.43797 | 0.504835 | 0.840075 |
| MSFT | 13.50479 | 0.256669 | -0.37148 | 0.552742 | 0.923541 |
| AMZN | 17.3637 | 0.326132 | -0.56145 | 0.435014 | 0.734226 |
| GOOGL | 7.826869 | 0.268609 | -0.4432 | 0.528172 | 0.881716 |
| TM | 1.966685 | 0.21489 | -0.38359 | 0.660206 | 1.109421 |