*Mathematical Trading Strategies*

**Assignment 2**

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|  | MACD | Bollinger Bands | Keltner Channels |
| Cumulative returns | **3.204324059005346** | **1.3845051132379278** | **2.7650595306675445** |
| Sharpe Ratio | **1.221795881759188** | **0.6683092934874779** | **1.1139318515233074** |
| Max Drawdown | **-0.0909597730589482** | **-0.1923553212720681** | **-0.14009466576379204** |

Methodology : on the basis of optimised indicators we first created buy and sell signals ( representing them by 1 and 0 respectively). Taking in account the buy and sell signals we calculated daily returns. By using these daily returns we calculated the value of cumulative returns max drawdown and sharpe ratio for the below three indicators.