Assignment 2-MTS

|  | MACD | Bollinger Bands | Keltner Channels |
| --- | --- | --- | --- |
| Cumulative returns | 21.135420507694157 | 0.2181582547858667 | -0.7613150838953304 |
| Sharpe Ratio | 1.368283338118865 | -0.1673007185601404 | -1.0268399426407113 |
| Max Drawdown | -0.5518578718485969 | -0.09404739875049328 | -0.844943113167197 |