Mathematical Trading Strategies

Assignment 1

|  | Nasdaq | S&P 500 | RUSSELL 2000 | MOEX | **ASX 200** |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 485.33% | 273.81% | 254.17% | 144.94% | 44.17% |
| Volatility | 61.25 | 19.55 | 15.35 | 20.98 | 50.26 |
| Sharpe Ratio | 1.56 | 2.37 | 1.9 | 3.44 | 1.30 |
| Sortiono Ratio | 1.71 | 2.76 | 2.35 | 4.50 | 1.612 |
| Max Drawdown | 43.09% | 51.34% | 75.62% | 52.41% | 57.56% |

|  | apple | microsoft | NIKE | TESLA | AMAZON |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 1572.02% | 720.41% | 723.07% | 15419.46% | 2265.43% |
| Volatility | 0.74 | 1.29 | 0.80 | 1.98 | 1.04 |
| Sharpe Ratio | -4.70 | -1.17 | -4.19 | -1.912 | -5.69 |
| Sortiono Ratio | -5.19 | -1.34 | -5.10 | -2.096 | -6.33 |
| Max Drawdown | 25.58% | 39.34% | 66.52% | 56.85% | 51.75% |

Rfr for nasdaq=4.25% apple =4.25%

S&P 500 =4.25% nike =4.25%

RUSSELL 2000 =4.25% TESLA=4.25%

MOEX=10.69% microsoft=4.25%

ASX 200 =5.15% amazon=4.25%