Mathematical Trading Strategies

Assignment 1

|  | DJI | FTSE | GDAXI | GSPC | IXIC |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 3.221683 | 1.430940 | 2.632538 | 3.680068 | 5.296515 |
| Sharpe Ratio | 0.590550 | 0.244006 | 0.453854 | 0.632504 | 0.702592 |
| Sortiono Ratio | 0.904982 | 0.378797 | 0.716547 | 0.974461 | 1.095676 |
| Max Drawdown | -0.37086 | -0.36605 | -0.38779 | -0.33925 | -0.36395 |

|  | AMZW | GOOG | META | NVDA | SONY |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 15.75055 | 6.932629 | 6.286163 | 65.42126 | 2.987009 |
| Sharpe Ratio | 0.790264 | 0.668684 | 0.616949 | 0.924979 | 0.415726 |
| Sortiono Ratio | 1.333994 | 1.121063 | 1.013448 | 1.607864 | 0.717438 |
| Max Drawdown | -0.56145 | -0.44602 | -0.76736 | -0.66335 | -0.76187 |