Mathematical Trading Strategies

Assignment 1

|  | FCHI | GDAXI | NYA | STI | VIX |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 1.866357 | 2.632538 | 2.121800 | 1.129885 | 0.787425 |
| Sharpe Ratio | 0.326903 | 0.453788 | 0.405123 | 0.133931 | 0.582936 |
| Sortiono Ratio | 0.515102 | 0.716414 | 0.616927 | 0.209181 | 1.260121 |
| Max Drawdown | -0.385585 | -0.387794 | -0.381142 | -0.382211 | -0.818479 |

|  | AMZN | GOOGL | SONY | TJX | TSLA |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 15.750559 | 6.843728 | 2.987009 | 10.4042131 | 103.166575 |
| Sharpe Ratio | 0.790264 | 0.665747 | 0.415726 | 0.813747 | 0.916188 |
| Sortiono Ratio | 1.339940 | 1.114266 | 0.717438 | 1.359297 | 1.588879 |
| Max Drawdown | -0.561453 | -0.443201 | -0.761869 | -0.425535 | -0.736322 |