Mathematical Trading Strategies

Assignment 1

|  | GSPC | DJI | IXIC | FTSE | N225 |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns |  |  |  |  |  |
| Volatility |  |  |  |  |  |
| Sharpe Ratio |  |  |  |  |  |
| Sortiono Ratio |  |  |  |  |  |
| Max Drawdown |  |  |  |  |  |

|  | AAPL | MSFT | AMZN | GOOGL | META |
| --- | --- | --- | --- | --- | --- |
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| Volatility |  |  |  |  |  |
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