Mathematical Trading Strategies

Assignment 2

For NSE:

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| --- | --- | --- | --- |
|  | MACD | Bollinger Bands | Keltner Channels |
| Cumulative returns | 40.72942597197369 | 40.72942597197369 | 40.72942597197369 |
| Sharpe Ratio | 0.05258775710063237 | 0.05258775710063237 | 0.05258775710063237 |
| Max Drawdown | 45.416105849010705 | 45.416105849010705 | 45.416105849010705 |

For NASDAQ:

|  |  |  |  |
| --- | --- | --- | --- |
|  | MACD | Bollinger Bands | Keltner Channels |
| Cumulative returns | 63.05739664786421 | 63.05739664786421 | 63.05739664786421 |
| Sharpe Ratio | 0.07068950061122414 | 0.07068950061122414 | 0.07068950061122414 |
| Max Drawdown | 30.32320700088111 | 30.32320700088111 | 30.32320700088111 |