Mathematical Trading Strategies
Assignment 1

	Russell 2000	FTSE	NASDAQ	Nikkei 225	NYSE
Cumulative returns	271.965	140.985	532.170	275.882	208.092
Volatility					
Sharpe Ratio	0.892	-12.202	14.885	5.772	-2.820
Sortiono Ratio	1.258.	-17.756	22.780	8.355	-3.791
Max Drawdown	-43.061 %	-36.605%	-36.395%	-31.798%	-38.114%

	Apple	Google	Microsoft	sbi	Hp inc
Cumulative returns	2257.819	749.214	104.343	252.335	121.330
Volatility					
Sharpe Ratio	27.887	22.096	-8.096	6.262	6.203
Sortiono Ratio	50.615	41.187	-13.228	10.860	10.595
Max Drawdown	-44.376%	-44.320%	-38.353%	-59.492%	-78.521%