

Mathematical Trading Strategies

Assignment 1

	NIFTY 50	DJI	NASDAQ composite	S&P 500	RUT
Cumulative returns	-90.79%	125.08%	99.82%	118.72%	118.72%
Volatility	14.51%	14.47%	16.01%	14.85%	20.32%
Sharpe Ratio	-1.60	0.08	0.03	0.07	0.02
Sortionno Ratio	-40.05	2.12	0.79	1.78	0.55
Max Drawdown	-92.13%	-22.51%	-27.07%	-23.09%	-44.09%

	AAPL	GOOGL	MSFT	AMZN	TSLA
Cumulative returns	146.19%	6.59%	232.32%	23.88%	-60.25%
Volatility	22.21%	20.53%	20.05%	26.08%	47.29%
Sharpe Ratio	0.15	-0.17	0.25	-0.04	0
Sortionno Ratio	3.85	-4.27	6.69	-1.16	-0.13
Max Drawdown	-60.35%	-57.19%	-28.77%	-63.42%	-77.43%