

Mathematical Trading Strategies

Assignment 1

	Dow Jones	NIFTY 50	Russell 2000	S&P 500	STI
Cumulative returns	314.6%	350%	271.96%	364%	110%
Volatility					
Sharpe Ratio	4.85	5.86	4.45	12.91	-5.27
Sortiono Ratio	7.22	8.50	6.28	18.39	-7.16
Max Drawdown	-37%	-38.43%	-43%	-33.92%	-38.22%

	Apple	Google	Asian Paints	Infosys	SBI
Cumulative returns	2257.8%	749.2%	1750%	381%	252.33%
Volatility					
Sharpe Ratio	27.88	19.29	20.94	6.57	4.31
Sortiono Ratio	50.61	35.97	45.13	10.53	7.47
Max Drawdown	-44.37%	-44.32%	-28.85%	-38.99%	-59.49%