Mathematical Trading Strategies

Assignment 1

	NASDAQ	S&P 500	Russell 2000	NIFTY 50	FTSE 100
Cumulative returns	2.24	1.51	1.37	1.43	0.53
Volatility	0.21	0.18	0.23	0.17	0.16
Sharpe Ratio	0.44	0.25	0.14	0.15	-0.18
Sortiono Ratio	0.56	0.30	0.18	0.19	-0.13
Max Drawdown	35.5%	33.9%	43.1%	38.4%	36.6%

	KOTAK	SBILIFE	CIPLA	TATASTEEL	MARUTI
Cumulative returns	2.76	0.70	1.42	1.49	2.26
Volatility	0.28	0.29	0.26	0.37	0.29
Sharpe Ratio	0.45	0.15	0.12	0.001	0.30
Sortiono Ratio	0.52	0.07	0.03	-0.10	0.29
Max Drawdown	36.49%	46.8%	49.33%	71.84%	59.26%