

# Mathematical Trading Strategies

## Assignment 1

	BANK NIFTY	NIFTY	NASDAQ	NSYE	S&P 500
Cumulative returns	480.14291%	346.50717%	549.67641%	209.4441%	370.5284%
Volatility					
Sharpe Ratio	8.6922496	5.7057060	15.466398	-2.7052	8.5629
Sortiono Ratio	12.740197	8.2763512	23.687803	-3.6281	12.1595
Max Drawdown	-47.85560 %	-38.4398%	-36.395%	-38.114%	-33.924%

	META	ITC	Disney	HDFC	Tesla
Cumulative returns	645.6971%	496.39266%	292.3604%	964.4133%	11106.527%
Volatility					
Sharpe Ratio	23.8726	8.2109	4.1931	16.9641	48.6358
Sortiono Ratio	36.1523	13.4066	6.7259	27.9672	125.4480
Max Drawdown	-76.7360%	-57.0072%	-58.313%	-41.054%	-73.6322%