Assignment 1

	NIFTY 50	BSE SENSEX	S & P 500	RUSSELL 2000	DOW JONES
Cumulative returns	245.2658408633587	248.04589953137184	268.0067799721897	176.36151502975287	222.16826482806982
Volatility	17.255817011358427	17.20538239983458	17.76071235545577	23.003178682643664	17.181791926369076
Sharpe Ratio	0.5248274933667518	0.5282568115545518	0.5281553345705235	0.36101322047775486	0.48185809520783024
Sortino Ratio	0.6903615298630194	0.6967255662309138	0.6465933098447432	0.47082873741559333	0.5823384513896579
Max Drawdown	-38.4398524527421	-38.07005445967564	-33.92496000265327	-43.06132568464563	-37.086171369594325

	APPLE	MICROSOFT	TATA	META	JP MORGAN
Cumulative returns	2511.95082251794	1203.475013943604	1010.8437023495615	528.616296630384	356.544844023431
Volatility	28.600152270786356	26.139503697157917	25.34789691182937	40.776253756144136	28.51351634295614
Sharpe Ratio	0.9308327497185815	0.7922438414952391	0.7760981322839317	0.5679012213056249	0.47268008113883897
Sortino Ratio	1.299984488958456	1.1075531626216861	1.154790665679681	0.7543777865383772	0.6586276799518318

Max Drawdown	-43.797161141763354	-28.039281868111622	-27.211282911309333	-53.62280995413482	-43.62649963573087