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 |