Assignment 1

|  | DAX | NDAQ | ^BSESN | ^FTSE | ^GSPC |
| --- | --- | --- | --- | --- | --- |
| Cumulative returns | 44.38% | 882.538% | 248.04% | 43.09% | 268.006% |
| Volatility | 22.13% | 25.23% | 16.77% | 16.05% | 17.51% |
| Sharpe Ratio | 0.165 | 0.669 | 0.449 | 0.05696 | 0.460 |
| Sortino Ratio | 0.207 | 0.913 | 0.577 | 0.0726 | 0.556 |
| Max Drawdown | -22.79% | -19.48% | -16.6% | -15.98% | -14.347% |

|  | HDFCBANK | TSLA | TYO | BA | IOC |
| --- | --- | --- | --- | --- | --- |
| Volatility | 23.63% | 57.38% | 19.88% | 36.3% | 36.3% |
| Cumulative returns | 983.5% | 10216.65% | -80.725% | 372.342% | 191.02% |
| Sharpe Ratio | 0.76 | 0.864 | -0.674 | 0.42 | 0.322 |
| Sortino Ratio | 1.33 | 1.26 | -1.02 | 0.548 | 0.4866 |
| Max Drawdown | -18.19% | -40.87% | -30% | -28.684% | -31.78% |