|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | CR | SHARPE | VOLAILITY | SORTINO |
| AAPL | 1011 | .32 | 3136 | .37 |
| MSFT | 1084 | .20 | 31.08 | .22 |
| META | 1256 | .19 | 45.68 | .25 |
| GOOGL | 12.51 | 0.0014 | 14.06 | 0.0017 |
| NFLX | 174998 | .06 | 85.39 | .07 |

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| --- | --- | --- | --- | --- |
|  | CR | SHARPE | VOLATILITY | SORTINO |
| S&P500 | 119.30 | .26 | 383.71 | .31 |
| DOW JONES | 133.06 | .33 | 3136.21 | .41 |
| NASDAQ | 65.56 | .08 | 1365.08 | .09 |
| RUSSEL 2000 | 28.01 | .17 | 279.08 | .22 |
| NYSE COMP | 117.70 | .12 | 1703.38 | .14 |