**Mathematical Trading Strategies**

**Assignment-1**

**211202**

|  | FTSE 100 | DJI | NASDAQ Composite | Russel 2000 | Nikkei 225 |
| --- | --- | --- | --- | --- | --- |
| Cumulative Returns | - | - | - | - | - |
| Volatility | 0.16 | 0.17 | 0.20 | 1.88 | 0.20 |
| Sharpe Ratio | 0.03 | 0.39 | 0.54 | 1.94 | 0.30 |
| Sortino Ratio | -4.39 | -3.86 | -3.34 | -0.41 | -3.59 |
| Max Drawdown | -0.52 | -1.03 | -2.53 | -1.40 | -0.72 |

|  | Apple | Meta | Tesla | Pfizer | Sea Limited |
| --- | --- | --- | --- | --- | --- |
| Cumulative Returns | - | - | - | - | - |
| Volatility | 0.28 | 0.40 | 0.57 | 0.21 | 0.67 |
| Sharpe Ratio | 0.83 | 0.53 | 0.85 | 0.21 | 0.69 |
| Sortino Ratio | -2.63 | -1.75 | -1.33 | -3.74 | -1.27 |
| Max Drawdown | -7.45 | -7.67 | -189.53 | -1.25 | -20.05 |