CSE 7646: Project 2: Optimized Portfolio vs SPY During 2008 Financial Crisis

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1 CODE GENERATED CHART

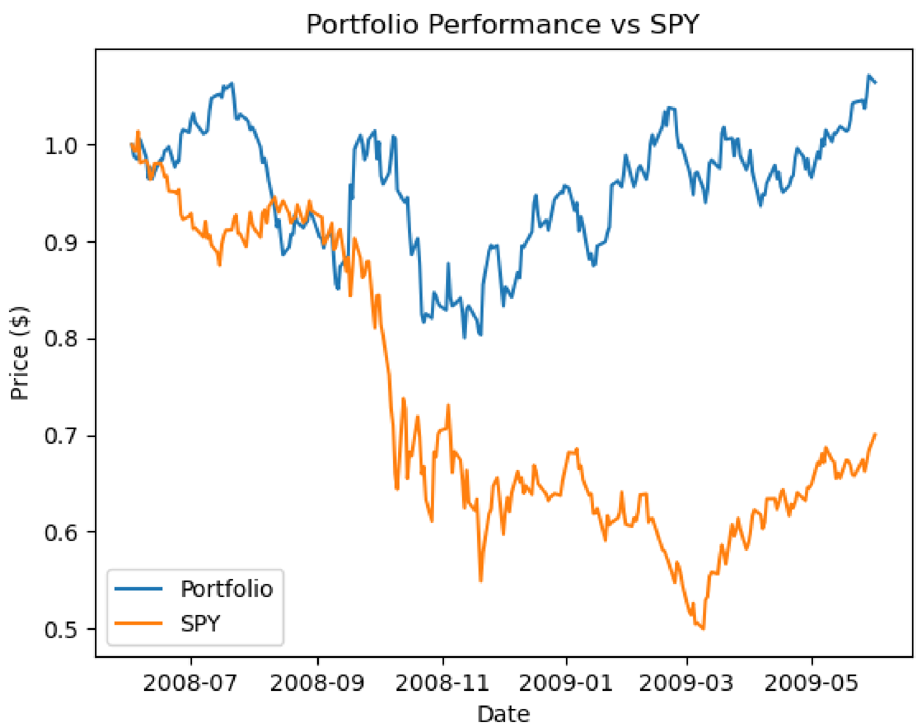

Figure 1—This chart shows daily returns of an optimized portfolio consisting up of 'IBM', 'X', 'GLD', and 'JPM' during the financial crisis in 2008-2009. Daily Returns of SPY are also shown for comparison.