

Akshat Harit  
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### For orders.csv

### TEXT OUTPUT

The final value of the portfolio using the sample file is -- 2011-12-20 16:00:00: 1133860.0

Details of the Performance of the portfolio :

Data Range : 2011-01-10 16:00:00 to 2011-12-20 16:00:00

Sharpe Ratio of Fund : 1.21540462111

Sharpe Ratio of \$SPX : 0.0183391412227

Total Return of Fund : 1.13386

Total Return of \$SPX : 0.97759401457

Standard Deviation of Fund : 0.00717514512699

Standard Deviation of \$SPX : 0.0149090969828

Average Daily Return of Fund : 0.000549352749569

Average Daily Return of \$SPX : 1.72238432443e-05

### PLOT



## For orders2.csv

### TEXT OUTPUT

The final value of the portfolio using the sample file is -- 2011-12-14 16:00:00: 1078752.6

Details of the Performance of the portfolio :

Data Range : 2011-01-14 16:00:00 to 2011-12-14 16:00:00

Sharpe Ratio of Fund : 0.788985460132

Sharpe Ratio of \$SPX : -0.177204632551

Total Return of Fund : 1.0787526

Total Return of \$SPX : 0.937041848381

Standard Deviation of Fund : 0.00708034136287

Standard Deviation of \$SPX : 0.0149914504972

Average Daily Return of Fund : 0.000351902965125

Average Daily Return of \$SPX : -0.000167347202139

### PLOT

