

Project 2

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1 FIGURE 1

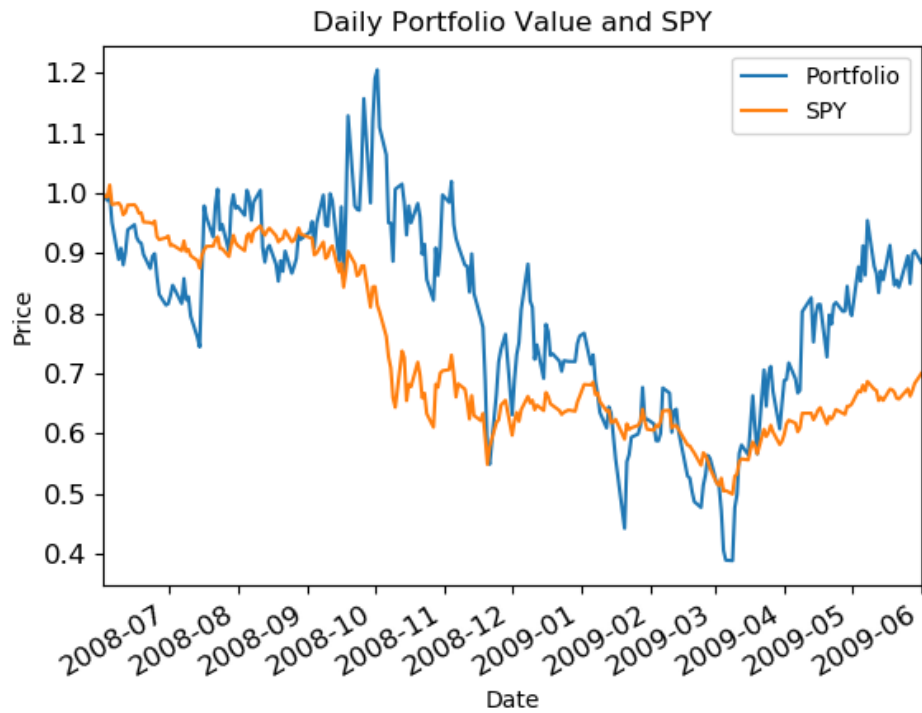


Figure 1— Chart shows the optimally allocation portfolio normalized daily value of a portfolio which consists of the tickers IBM, X, GLD, and JPM. The portfolio value is contrasted with a reference to SPY, the S&P 500 index.