Preliminary Assessment of a Portfolio

Results:

Start Date: 2008-01-01 00:00:00

End Date: 2009-01-01 00:00:00

Stocks Examined: ['GOOG', 'AAPL', 'GLD', 'XOM']

Allocations: [0.1, 0.2, 0.3, 0.4]

Sharpe Ratio: -0.5746258041395982

Volatility (stdev of periodic returns): 0.020460845561994442

Average Periodic Return: -0.0007406421624781192

Cumulative Return: -0.213382409989

Starting Portfolio Value:1000000

Ending Portfolio Value:786617.590011

