Market Order Simulation

Results:

Start Date: 2014-01-01 00:00:00

End Date: 2015-01-01 00:00:00

Stocks Examined: ['AAPL', 'AXP', 'GOOG', 'GLD', 'HNZ', 'HPQ', 'IBM', 'XOM', 'SPY']

Sharpe Ratio: 0.8654414996643492

Volatility (stdev of periodic returns): 0.020144783384923415

Average Periodic Return: 0.0010982470568411363

Cumulative Return: 0.24631832894

Starting Portfolio Value:1000000

Ending Portfolio Value:124631.832894

