FN312 Investment Challenge Report

**Name**: …………………………..…….

**Group Number**: 3

**Team Members**:

1. 6004640030 Kantapong Visantavarakul

2. 6004640451 Thunyaporn Chatkeawpaisal

3. 6004641525 Warit Tassanasunthornwong

4. 6004640691 Araya Kanjanakoch

5. 6104640716 Nichanun Subsomboon

6. 6104640856 Akkadej Chaopanyawet

7. 6104640369 Ponnapin Ariyasakulsap

**Executive Summary:**

- **My Role**: Data/Trade Team, …..(Position)……

- **My Responsibilities**: ………………………..(Write about 1-2 lines. Details include details of work done and contributions to the team.)…………………………………………………………………………..

- **Overall Strategy**: …………………(Write about 3-4 lines. Details include how to pick stocks and how to evaluate the stock performance)……………………………………………………………………………………….

- **Average number of assets**: ……….(for example, on average 5 stocks, each of 50)…………..

- **Investment Milestones**

|  |  |  |
| --- | --- | --- |
| Milestone | Date | Total amount invested (in dollars) |
| 1 |  |  |
| 2 |  |  |
| 3 |  |  |

- **Final value of portfolio**: $..........

- **Final value of cash**: $.........

- **Profit/Loss**: $.......(value of portfolio + cash – 100000)……

- **Assets remaining in portfolio** (Date: …….XXX……)

|  |  |  |  |
| --- | --- | --- | --- |
| Symbol | Number of Stocks | Symbol | Number of Stocks |
| XYZ | 50 |  |  |
|  |  |  |  |
|  |  |  |  |

**Section 1: Portfolio Performance**

1.1 Overall portfolio performance

Our trading strategy is based on ………………., where …………..…..………(detail)………………………………..

Evaluation criteria that we use to measure include exponential moving average (EMA), relative strength indicator (RSI) and Bollinger band (BB). These evaluation criteria measure trends, overbought-oversold and volatility.

After the first milestone (Date: xxx), the stocks that we invested include …………………………………….. By performing dashboard analysis, ………………………………….

………………..(detail around 5-7 sentences)……………………..

The analysis showed that our portfolio ……………(summary in your opinion)………………

After the second milestone (Date: xxx), the stocks that we invested include …………………………………….. By performing dashboard analysis, ………………………………….

………………..(detail around 5-7 sentences)……………………..

The analysis showed that our portfolio ……………(summary in your opinion)………………

After the third milestone (Date: xxx), the stocks that we invested include …………………………………….. By performing dashboard analysis, ………………………………….

………………..(detail around 5-7 sentences)……………………..

The analysis showed that our portfolio ……………(summary in your opinion)………………

1.2 Individual Stock Analysis

The stock that is considered interesting is …..xxx….. because ………………………………….. Our team starts investing in this stock on ………(date)……… During this period, ………….(does it perform well?)…………

…………..(one paragraph 8-10 sentences for news and fundamental analysis of stock xxx)……………….

…………..(one paragraph 8-10 sentences for dashboard analysis of stock xxx)………………………….…….

From the above analysis, we could see that this stock is ……….(think of a few adjectives to describe)…… The main reasons include …………..(include each reason from each previous paragraph)………

**Section 2: Rationale**

2.1 Describe how selected stocks/funds fit in with the team’s strategy

Our team selected strategy is …………………………………… Stocks that we chose to invest include …………………………………………………………………………………………………………………………………..

………………….(one paragraph explains why the stock is selected)……………………..

2.2 Describe how the team’s strategy relates to concepts learnt in class

Our team strategy is consistent with the concept of ……………….(choose 1-2 concepts)………… According to ……………., ……………(explain this concept roughly)……………………………………….

…………………(one paragraph shows an example where this is consistent with the concept chosen)……

2.3 Describe the research that your team conducted prior to the stock selection

Before our team conducted the investment, we split into two groups: trade team (3 people) and data team (4 people).

…….. (one paragraph from trade team) ……..

Data team objective is to monitor the performance of each stock using Excel dashboarding. Our team collected historical stock price data from yahoofinance and the team historical transaction. Then, we calculated each performance metric on each individual stock that our team is interested in investing: EMA, RSI and BB. In addition, we performed summary statistics on historical transactions to see changes in cash positions and portfolio composition over time. We combined all analyses into Excel dashboard which is updated weekly in order to reflect the team’s latest performance. The dashboard consists of four sections: 1) summary statistics on team cash and wealth position with top 3 stock holdings sorted by values, 2) team cash and wealth position over time, 3) historical data on each stock (chosen by Excel drop-down list), and 4) 4 line graphs of adjusted close price with volume, EMA, RSI and BB.

**Section 3: Evaluation and Conclusion**

3.1 Describe whether the team’s strategy was effective

I think that the team trading strategy was effective/ineffective.

……………….(5-6 sentences supporting your stance)………………….

3.2 Describe your contribution and what you might do differently

My role in trade team/data team is to …………..(copy contribution from the first page)………….

If I was to conduct this project again, I would ……………(1-2 things to do differently)…………

………………….(3-4 reasons supporting your stance)………………..

3.3 Proposed changes in strategy for future investment

…………………….(1-2 paragraphs suggesting changes for future project)………………

**References**

…………..(mostly for news you have cited in the text)………………

**Appendix**

1. Team Dashboard

a) ………………(team position: top left)…………………..

b) ……………..(changes over time: top right)…………….

c) …………….(historical data: for stock you have written in the text)………….

d) ……………(4 line charts: for stock you have written in the text)……………..