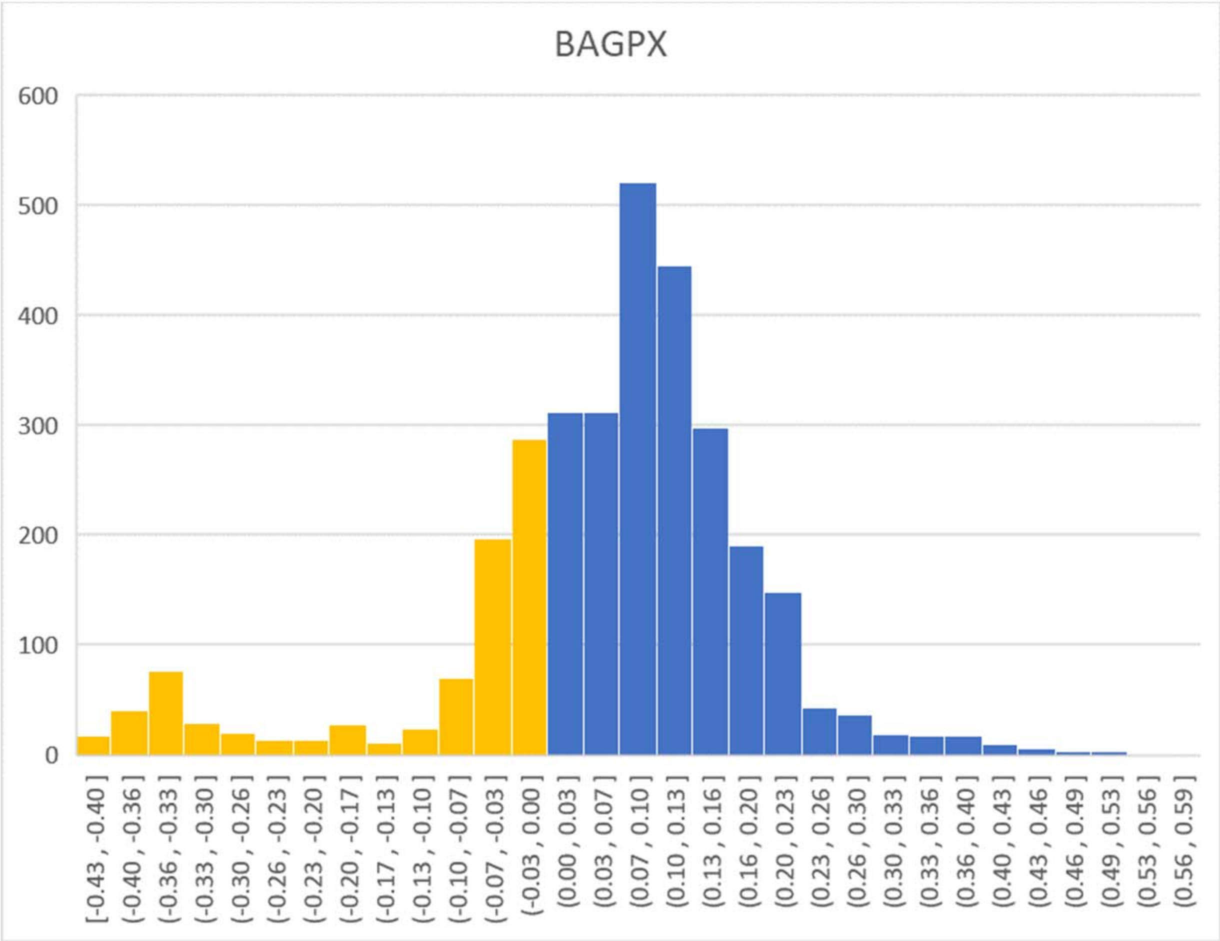
Course Project

- Tasks – Deliverables
  - Identify 5-year period for study (e.g., 2019 – 2023)
  - Analyze Performance and Risk for the following – include histogram of period returns; daily returns; rebalance frequency; etc.
    1. SPY
    2. 60 – 40 PF of SPY and Bonds (LQD or BND)
       - Vary 60-40; e.g., 50-50, 70-30, etc. Are these or any other proportions better?
    3. For the 11 Select Sector SPDR ETF run Fast Algorithm
       - Long only; Long-Short. Compare to SPY.
    4. Your Strategy

Course Project

- Tasks – Deliverables
  - o Choose a Benchmark (Index, PF, or ETF) for comparison
  - o State your problem through a mock RFP
  - o Implement your Strategy over a 5-year back-test window (2019-2023 might be a good one)
    - o Only use the data furnished for the course
    - o Compare outcome to those from the second task
  - o Prepare presentation and present your results

Course Project – Histogram Example



BAGPX: BlackRock 60/40 Target Allocation Fund

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