



## Instructions

In the group project for Introduction to Financial Engineering, your team acts as portfolio managers. An investor has commissioned your team to pick and analyse various financial assets. Financial data must be chosen, presented and analysed in a report.

In the next pages, the precise analysis to be done is outlined step by step. BUT the numbering of questions is to illustrate the order of which the questions is naturally addressed when doing the various calculations and analysis. You should write one coherent, self-contained report where you provide the theory, the results from your analysis and the conclusions summarized and/or presented in graphs and tables.

ANY REPORT REFERRING TO QUESTION "THIS AND THAT" WILL NOT BE APPROVED – it must take the form of a coherent, self-contained report referring to itself and relevant literature.

Along with the report, you must submit a file/folder with code that documents the calculations. The code must be executable in one click from the desktop of any computer with the correct software included. This means that any sub-functions used must be distributed as well and that data needs to be downloaded from the Internet as the first thing in your code. If your team does not use Matlab/R, please make arrangements with me such that I can make sure, I have the right software to check your code.

The total number of pages is 2 including this front page.