Pre-proposal

1. Topic of the research
2. Research question
3. Team members
4. Main advisor
5. External advisor (optional)
6. The importance/relevance of the research
7. The existing knowledge about the question
8. The data and its availability
9. Your method to address the question
10. Your tentative time-plan
11. The expected deliverables

1. **Topic of the Research**
    a. Analyzing option volatility trading strategies
2. **Research Question**
    a. Is there a benefit of incorporating options volatility trading strategies into standard equity portfolios?
3. **Team Members**
    a. Gregory Giordano, John Tartaglia, Scott Caratozzolo, Vincent Cortese, Matthew Selvaggi
4. **Main Advisor**
    a. Hamed Ghoddusi
5. **External Advisor**
    a. Not currently planning on having external advisor, but would be open to one.
6. **The importance/relevance of the research**
    a. Outside of using standard puts/calls in investor portfolios, if we can implement volatility trading strategies that could enhance performance

and generate returns outside of normal market moves, then this could provide a big benefit to investor portfolio.

7. **The existing knowledge on the question**
    a. There are currently a lot of resources outlining how to implement different volatility trading strategies; however, not a lot of research has been targeted on including those strategies in a portfolio.
8. **The data and its availability**
    a. Bloomberg has access to all options data we would want; however, it is up to us to decide exactly which options historical information we need. The data collection and cleaning is going to be one of the most difficult challenges of the project.
9. **Your method to address the question**
    a. We are going to collect historical options data for different securities (mainly ETFs) and back test how different volatility strategies would have performed in various market regimes.
10. **Your tentative time-plan**
    a. The first semester should mainly be devoted to data gathering, and researching the different option trading strategies, while the second semester should be mainly targeted at implementing/back testing the strategies in Python
11. **The expected deliverables**
    a. Our project will provide plenty of data to draw conclusions from. The data will include risk statistics, and comparisons to standard equity portfolios. Ultimately, we can create a poster and/or a report outlining our results.