

## **Portfolio Project**

### **Advanced Investment Management**

**Purpose:** To learn and practice the skills associated with the development of an investment portfolio.

**Scope:** The student will develop a portfolio based upon their stated strategy and objectives. The portfolio investment evaluation period will be the 60 days prior to the end of the quarter. The portfolio will likely orient towards a much longer strategy, but you will be looking to evaluate if you feel your strategy seems in alignment with the market.

**Specifics:** The student will develop a portfolio strategy and written analysis using the following details:

- Develop a MAST model based upon your analysis of the economy (any market/multiple markets) and market sector that you feel your data supports.
- Select at least 4 asset classes in alignment of your portfolio such as equities, debt, derivatives, forex, commodities, non-market assets, etc. No funds or ETFs are allowed.
- You need to detail your investment strategy, weighting, logic, and support it with data.
- The portfolio has \$10,000,000 to allocate.
- Track your portfolio for at least 60 days, to include our time in class.
- You should make an estimation of your portfolio's performance.
- Your analysis should include your strategy, the rationale & support, as well as whether you feel your strategy is moving as expected. Include what changes you might consider.

We will workshop much of the strategic development in class over the first 3 classes. The primary goal for your evaluation isn't necessarily yield, but rather the progress of your strategy. Is the portfolio developing in the way you wish – why or why not?

Your portfolio will be graded upon you following your strategy, your supporting rationale, and following the above project criteria. All quantitative metrics used should be clearly stated in your portfolio paper and will also be part of your grade.

**Final Paper:** All this will be turned into the instructor via Canvas on the day of the final exam.