

**GROUP WORK PROJECT 3**  
**GROUP NUMBER: 824**

MScFE 600: FINANCIAL DATA

FULL LEGAL NAME	LOCATION (COUNTRY)	EMAIL ADDRESS	MARK X FOR ANY NON-CONTRIBUTING MEMBER
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**Statement of integrity:** By typing the names of all group members in the text boxes below, you confirm that the assignment submitted is original work produced by the group (excluding any non-contributing members identified with an "X" above).

Team member 1	
Team member 2	
Team member 3	

Use the box below to explain any attempts to reach out to a non-contributing member. Type (N/A) if all members contributed.

**Note:** You may be required to provide proof of your outreach to non-contributing members upon request.

N/A

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The project is structured as follows:

1. One Jupyter Notebook each explaining Return and volatility interrelationships between Select Sector SPDR Funds and SP500 - An Exploratory Study done by Kumar
2. One merged PDF of the works of both team members. Leverage and non-linearity is done by Faidi
3. The PDF is the latex render of the Jupyter notebook. The markdown feature has been leveraged to combine the explanation with hands-on implementation.

Regards,  
Faidi and Kumar  
Group 824