

 <p>جامعة زايد ZAYED UNIVERSITY</p>	<p align="center">Project: Derivative Trading</p> <p>Course Name: Financial Derivatives Issue Date: Feb 27, 2017 Deadline: April 23, 2017 Course Instructor: Dr. Ghulame Rubbaniy Final Weight: 5% Max Marks: 100</p>
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Instructions:

- (1) This is a group project and you need to choose 5 group members, **INCLUDING YOU**, to complete this project.
- (2) The project will consider both the individual and group participation and therefore the concluding grade for each of group members within the project might differ (refer to the class discussion).
- (3) Please note that in order to start this project your group needs to make an account on the website: <https://www.cboe.com/tradtool/virtualtrade.aspx> and continue trading on **DAILY BASIS (as many moves as you like)**; however, you are required to prepare a report of **ONLY 7 BEST MOVES** and 3 **WORST MOVES** of your trading.
- (4) While solving the project, you are required to work independently, i.e., minimum guidance and clarifications from your instructor about the moves. However, you are free to discuss with your friends, colleagues, your group mates and network fellows.
- (5) After completing the project please submit it to your instructor in hard copy in class and soft copy via email.
- (6) The project has 3 Parts with the following score scheme:

(1) Data Collection	(Max. Marks: 30)
(2) Data Analysis and Investment Decision Making	(Max. Marks: 40)
(3) Report + Presentation	(Max. Marks: 30)

(1) Data Collection:

Data Collection part starts as soon as you make the account and starts trading using the account. You will be provided \$25,000 virtually and you need to use this amount to trade on CBOE executive suit on which you have your active account. Along with trading on the Executive suit, you are required to collect your trading sessions data in the following ways:

- (1) Make an investment using the investment strategies allowed by the Executive suit.
- (2) Write the (a)time of investment (using screen shot of the computer screen), (b)the strategy, (c)your expectations about the outcome of the strategy and (d)the reason why did you choose the strategy, i.e., you followed the news, looked at stock market etc.
- (3) You need screen shots of your computer screen showing your activity at the beginning of investment strategy and at the end when outcome is obtained from the strategy.
- (4) Your group can keep doing this as many strategies as you like but is obliged to report only 10 (7 best and 3 worst) investment strategies (**Investment Moves**) you deem important in the whole trading **TIME**.

(2) Data Analysis

- (1) Write the outcome of the best 7 *Investment Moves* and whether the outcome of the move met your expectations.
- (2) Prepare a presentation of a few *Investment Moves* that you made during your trading. The presentation should focus successful/failure moves explaining why/why not your move was successful/fail. Here a successful move means an investment strategy which produced a positive payoff. The payoff can be computed as the difference between investment amount and the outcome amount.
- (3) Each move will get a maximum of 4 points.

(3) Presentation

Your presentation *COULD BE* from 15-20 minutes and grading will take the following points into account:

Serial Number	Evaluation Criteria	Performance			
		Excellent	Very good	Good	Ok
1	Overall Presentation				
2	Response to the Class/Audiences' Questions				
3	Response to the Examiner's Questions				
4	Team Work				
5	Relevance of Presentation Material				
6	Consistency with the topic				
7	Speaking				
8	Questions to other group presentations				
9	Preparation and time management				
10	Behavior/Enthusiasm				

Good luck with your project....!