

## MUTIS Investment Funds 2012

The goal of the investment funds competition is to provide an opportunity for participating teams to develop and apply the full range of their technical, fundamental and risk management skills in a more realistic setting.

The winning fund will be assessed on its performance, the timely submission of documentation and the adherence to the fund's policy and strategies. The reward for the commitment and effort of the participating funds will be a **£500 first prize**, **£200 second prize** and a couple of small prizes for weekly performance (i.e. investment of the week, etc.).

The funds will be able to invest **\$1m** of starting capital in companies listed on the main American stock exchanges (NYSE, NASDAQ and AMEX), as well as in options and ETFs. Teams need to register on the **Investopedia Trading Simulator** (a link is provided below) and join the MUTIS game called **MUTIS Spring 2012**. In order to do that you need to provide us with the email under which your team is registered when you submit the Prospectus and you will receive an invitation from us shortly after. The game will go live this **Monday 13/02** and you can start investing as soon as you submit your prospectus.

Funds need adhere to the following rules:

- Comprise of 5-6 team members (could include people from outside MUTIS)
- Have a minimum investing period of 7 days
- Have a defined investment strategy, as outlined in the documentation described below
- Have a defined risk management strategy, as outlined below
- Submit the **Fund Prospectus** before **11:59pm Thursday 17/02/2012**

### Documentation

- **Fund Prospectus:** submitted before the start; not more than 1-2 pages. Includes:
  - Fund Name, Positions of team members, Hierarchy
  - Investment profile:
    - Choose between three investment strategy bands: Large-cap/Mid-cap/Small or any blend of these with predefined maximum investment percentages
      - E.g. 75% Large-caps, 10% Mid-caps etc.
    - Briefly outline investment selection procedure:
      - Purely fundamental/purely technical/blend
      - What indicators/multiples etc. are of most importance
  - Report risk exposure policies:
    - Max percentage of capital per investment
    - Hedging strategies and other risk management strategies
- **Weekly Fact Sheet:**
  - Outlines the investments made in the previous week: allocated capital + decision making process (not more than ¼ page per investment)

- Submitted by 11:59pm on the respective Thursday
- Used as evidence that the fund adheres to its investment strategy
- Could include a pie chart (or any other graphs/tables) of the capital allocation and changes from the previous week – this part not longer than a page

Prospectus and Fact Sheet templates are available for download on the MUTIS website.

**Platform website:** <http://simulator.investopedia.com/>

**Email (for docs, invitations etc.):** [trading@mutis.co.uk](mailto:trading@mutis.co.uk)