Design Document

SNP100DataLoader

get_start_date()
download_single_ticker()
load_all_data()
print_exception_detail()

Nasdaq100_analysis

- Create a dataframe with all the required ticker
- Generate values of all technical and other indicators
- Generate signals based on lookup window and holding period
- Select Stocks based on above indicator values
- Use BlackLitterman For Asset Allocation
- Generate Random and Recommended Portfolio

Random_and_portfolio_c ombined

- Collect the portfolio valuation on random allocation
- Collect the portfolio on EMA(10,50) indicator
- Collect the portfolio on recommended allocation

Benchmark_strategy

- Use the data generated from the combined portfolio data generator.
- Use it to create benchmark results for three different types of portfolio