Project Name: Delineating an Efficient portfolio

Description
You will use the information provided in the case study from HBSP website, and follow the instruction from the case material (except for some minor changes that I'm going to provide below).

Project Goals
- Collect information to perform backtesting on your strategy. (From 2013 onward)
- Construct the portfolio as required; Construct an efficient frontier that is available to give reference to the client.
- Write an email to client to summarize your findings and recommendations(For this one, ignore the compliance disclaimer related part. In real life, always have your compliance team check before making investment recommendations).

Learning Goals
- Information/Data Collection
- Portfolio construction and backtesting in Python
- Business writing - Email

Project Requirement
- In addition to the data provided in the website, find data for year 2014 - 2020 (Q3). See "Additional Information" section at the bottom of this document.
- Construct an efficient frontier at current time (end of Q3, 2020) to provide context of available options.
- Based on the client requirement, construct a portfolio for him. Also try 5 year's backtesting to show him whether this strategy works.
- Find another valid strategy with similar 5 year to give the client a comparison of strategies.
- When writing email, ignore that he is "your uncle", treat him like a Private Banking client of yours.

Submission of Project
- Python code for the model
- Data file (in csv format, including both data that you get from the project, and the data that you collected)
- An Email addressed to client, explaining all the findings that you have. Use Charts and data to support your findings.

Evaluation:
- Evaluation will be based on your model and writing.

Deadlines
- 23:59, Nov 27, 2020.
- Note we're going to have other assignments as well before this deadline. I'm giving you a long time to allow you to arrange your time with more flexibility, not to wait until the final moment.

Additional Information
- For general background information (and a brief discussion on portfolio construction), see case material on HBSP.
- Reliance Equity Opportunity Fund - Retail Plan (G) has now changed its name to be Nippon India Multicap Fund.

- 4 of the funds (No.7 - No. 10) are terminated/merged with other funds before 2020, try to find a similar (real-life) fund to replace them (for the whole period from 2009 to 2020).