- Project: use Python to write an Index optimizer
    - Suppose we initially have a basket of $10 million index underlying stocks, with equal weights
    - Index can be CSI 300 or SPX 500, depending on your data accessibility
    - Use Markowitz optimization to build a portfolio, maximize expected return and minimize risk
    - For risk calculation, you can either use Barra Data (if you have), or past daily data to calculate covariance matrix
    - Each components weight should deviate from index weight less than 3%
    - Turnover weight should be less than 15%
    - Carte blanche in terms of alpha. Some examples: trend following, reversal, flow etc. or simply random numbers

- Assessment criteria:
    - Hypothesis + Rationale
    - Clean code (welcome and encourage using any public libraries)
    - Back-test
    - Write up

- Submission:
    - commit to public GitHub link and email link to MLP