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## HK SFA-HKEX Portfolio Management Competition 2017 - 13th Result Announcement

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Trading Platform Provider:



Performance Analytics Sponsor:



Dear Contestants,

### HK SFA-HKEX Portfolio Management Competition 2017 – 13<sup>th</sup> Result Announcement

Here comes to the final stage! Thank you for your sustaining effort and the competition has been closed on 31 October! The top 20 contestants whose portfolios having the 20 highest Time-weighted Return (TWR) will be interviewed by the panel of judges shortly.

It's now the time to publish the thirteenth (final) result announcement.

Our Performance Analytics Sponsor, EY, has assisted to generate the performance analytics and here is the league table of the top 20 contestants:

Ranking	Competition Registration No.	Time Weighted Return (TWR)	Standard Deviation (SD)	Sharpe Ratio (Sharpe)
1	PMC188	82.28%	53.70	0.08
2	PMC018	78.03%	45.51	0.09
3	PMC115	75.47%	76.07	0.05
4	PMC048	70.28%	66.76	0.05

5	PMC124	67.84%	39.66	0.08
6	PMC116	64.18%	75.82	0.04
7	PMC143	60.97%	41.08	0.07
8	PMC195	59.09%	34.68	0.08
9	PMC139	58.38%	35.69	0.07
10	PMC095	56.73%	37.06	0.07
11	PMC246	51.31%	27.41	0.08
12	PMC224	48.40%	62.15	0.03
13	PMC203	47.99%	21.78	0.09
14	PMC076	44.96%	23.84	0.08
15	PMC250	42.63%	23.27	0.07
16	PMC241	40.73%	32.34	0.05
17	PMC029	38.49%	26.80	0.06
18	PMC159	37.19%	20.40	0.07
19	PMC088	35.79%	55.71	0.02
20	PMC234	34.66%	49.19	0.03

Calculation is based on source data from Interactive Brokers and the reporting period is as of 31<sup>st</sup> October 2017.

Below is your own ranking and performance:

Competition Registration No.	Time Weighted Return (TWR)	Standard Deviation (SD)	Sharpe Ratio (Sharpe)
PMC224	48.40%	62.15	0.03

May we also take this opportunity to remind contestants of the following:

- Cash must not exceed 15% of the portfolio after the 14<sup>th</sup> calendar day of the competition
- Contestants **must login at least once in a 30 calendar day** time frame.
- Contestants whose portfolios having the 20 highest Time-weighted Rate of Return (TWR) at the end of the Competition ("Shortlisted Finalists") will be interviewed by a panel of judges ("Judging Panel") during the first three weeks of November 2017.
- Final judging criteria and weighting :
  - a) Sharpe Ratio : 35%;
  - b) Investment process and rationale quality and execution: 35% (judging panel to evaluate and assign);
  - c) Q&A : 30% (judging panel to evaluate and assign).

Best regards,

The Hong Kong Society of Financial Analysts

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