

**Weekly Update**  
**Nov 23 - Nov 27**

This week, due to Thanksgiving break, we had a shorter working period than before. The most important work we did for this week was that we arranged a meeting with Cray on Monday to discuss our progress on developing trading strategy.

During the meeting, our group presented:

- Our stock picking strategy, especially the logic of setting upper bound, lower bound, and ranking with Sharpe ratio
- Our portfolio weight allocation strategy, with two possible plans
- Strategy performance evaluation
- Portfolio stocks components

After our presentation, Cary made a few comments and suggestions:

- Add industry decomposition of the portfolio
- Add a month by month tracking of portfolio returns and S&P returns, instead of just presenting a holding period return comparison
- Take a look at how important are Salary and Important Roles in our model, since these are information that distinguishes Greenwich.HR with competitors

Next week, we will finish our deliverables, including the white paper and presentation slides. We have also planned a final presentation with Cary and Borchuluun.