

策略與回測

積極型 - 手續費0.3%



Strategy	MaxDD	Volatility	Cagr	Sharpe
benchmark	-34.81	8.37	7.14	0.84
AAA	-27.42	11.36	8.88	0.78
Combo	-44.98	14.17	7.48	0.56
Momentum	-43.93	12.88	7.04	0.57
Volatility.Weighted	-39.28	7.47	3.48	0.48
Equal.Weight	-49.78	10.52	4.57	0.46

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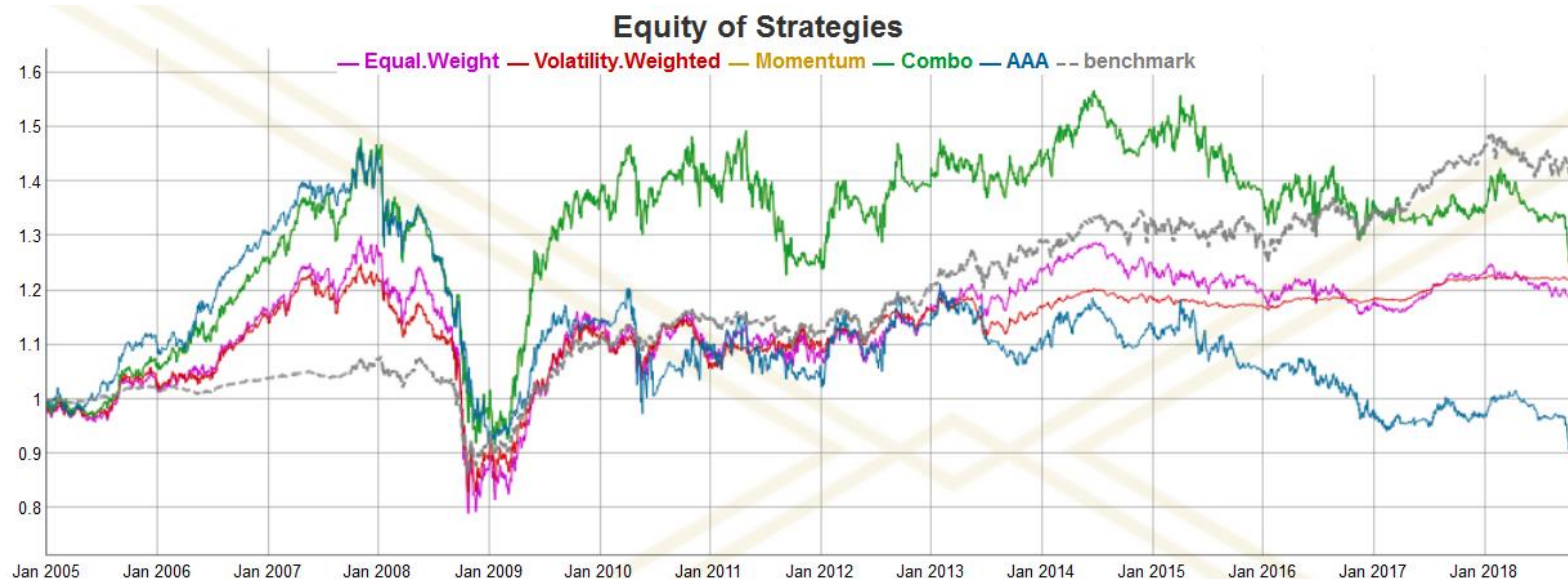
穩健型 - 手續費0.3%



Strategy	MaxDD	Volatility	Cagr	Sharpe
benchmark	-30.69	7.6	4.24	0.57
AAA	-22.27	9.98	3.11	0.35
Combo	-34.1	11.79	2.88	0.29
Momentum	-34.1	11.79	2.88	0.29
Volatility.Weighted	-29.86	5.84	2.1	0.37
Equal.Weight	-41.62	8.65	2.46	0.31

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保守型 - 手續費0.3%



Strategy	MaxDD	Volatility	Cagr	Sharpe
benchmark	-19.98	5.5	2.46	0.45
AAA	-38.99	10.33	-0.8	-0.02
Combo	-38.06	11.69	1.53	0.18
Momentum	-38.06	11.69	1.53	0.18
Volatility.Weighted	-33.55	6.52	1.43	0.24
Equal.Weight	-39.17	9	1.17	0.17