

金融科技導論 HW2

許博翔

October 31, 2023

The total number of trials: 14.

Best sharp ratio: 4.4398.

ID	投組名稱	創建者代號	創建時間	報酬率	Sharpe Ratio	Max Drawdown	波動率
38605	1030-10	b10902085	2023/10/30 21:23:26.176759	158.6720%	4.3782	32.0791%	36.2413%
38597	1030-9	b10902085	2023/10/30 20:58:35.272653	155.7360%	4.2847	31.5793%	36.3474%
38594	1030-8	b10902085	2023/10/30 20:49:24.229422	161.4800%	4.4398	32.2054%	36.3714%
38593	1030-7	b10902085	2023/10/30 20:45:20.252206	153.1240%	4.2780	32.1985%	35.7935%
38592	1030-6	b10902085	2023/10/30 20:40:33.752071	141.1270%	4.0177	32.1253%	35.1259%
38591	1030-5	b10902085	2023/10/30 20:37:00.990524	0.0000%	0.0000	0.0000%	0.0000%
38590	1020-5	b10902085	2023/10/30 20:31:23.341495	142.5980%	4.0061	31.6993%	35.5955%
38583	1030-3	b10902085	2023/10/30 20:03:25.047611	153.5720%	4.2390	31.6049%	36.2288%
38560	1030-2	b10902085	2023/10/30 18:50:21.212223	67.1214%	2.3308	35.6221%	28.7976%
38547	1030-1	b10902085	2023/10/30 18:11:43.197189	106.9190%	3.2572	29.6335%	32.8252%
37057	1020-4	b10902085	2023/10/20 23:14:08.633140	129.6210%	3.6970	33.7665%	35.0606%
37053	1020-3	b10902085	2023/10/20 19:59:05.429418	56.9239%	1.7731	47.0314%	32.1039%
37052	1020-2	b10902085	2023/10/20 19:48:27.802569	117.6820%	3.3413	31.0181%	35.2205%
37051	1020-1	b10902085	2023/10/20 19:41:22.136009	115.8710%	3.3344	32.5957%	34.7502%

資產比重：

複製投資組合

股票代碼	股票名稱	資產比重	目前股價
2382.TW	廣達	29.3015	98.00
2609.TW	陽明	3.0004	37.70
6669.TW	緯穎	3.0000	843.00
ARNC	Arconic Corporation	3.5554	25.39
LLY	Eli Lilly and Company	23.3609	186.82
MCK	McKesson Corporation	5.9054	195.04
NVDA	NVIDIA Corporation Common Stock	24.3669	533.93
TSLA	Tesla, Inc. Common Stock	7.5095	667.93

投組表現：

- 年報酬率：161.4800%
- Sharpe ratio：4.4398
- Maximum Drawdown：32.2054%
- 波動率：36.3714%
- 10日VaR：0.0784
- Alpha：0.2290
- Beta：0.7746
- R_squared：0.1528

投資組合每季報酬率

