

Intro to FinTech HW2 Report

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1. Total Number of trials: 14
2. The ID of all the trials are: 38808, 38837, 38842, 38844, 38848, 38850, 38852, 38855, 38867, 38889, 38819, 38894, 38911, 38917
3. The Best trial is (ID): 38889
4. Best Sharpe Ratio: 2.3127
5. Screen Shot:

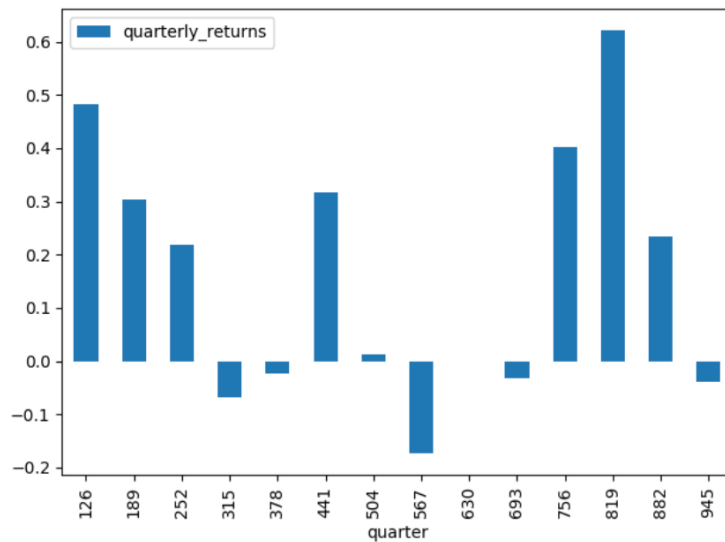
資產比重：

複製投資組合			
股票代碼	股票名稱	資產比重	目前股價
NVDA	NVIDIA Corporation Common Stock	15.8596	533.93
SONY	N/A	50.0000	N/A
TSLA	Tesla, Inc. Common Stock	3.0618	667.93
2330.TW	台積電	24.5224	587.00
2382.TW	廣達	3.5562	98.00
MSFT	Microsoft Corporation Common Stock	3.0000	235.77

投組表現：

- 年報酬率：71.2323%
- Sharpe ratio：2.3127
- Maximum Drawdown：29.7407%
- 波動率：30.8002%
- 10日VaR：0.0777
- Alpha：0.0000
- Beta：0.0000
- R_squared：0.0000

投資組合每季報酬率



6. Other Details:

- (1) My data are all from Yahoo Finance, using adjusted close price.
- (2) To reach high Sharpe Ratio, I've tried some thoughts:
 - (a) Choosing NVIDIA to ensure the returns
 - (b) Choosing some assets that performs weak, in order to balance the steep growth (proven by my experiments to be a bad idea)
 - (c) Do thorough research to find some asset with steady growth, such as ETFs.