

Best Sharpe Ratio: 4.1131 (T7)

Trial ID number: 38385

The total number of trials: 15

ID	投組名稱	創建者代號	創建時間	報酬率	Sharpe Ratio	Max Drawdown	波動率
38419	T10	M11215032	2023/10/30 00:01:06.232406	73.8926%	2.6868	31.2736%	27.5023%
38416	T9	M11215032	2023/10/29 23:54:12.201369	110.8750%	3.7147	29.6746%	29.8476%
38409	T8	M11215032	2023/10/29 23:38:46.970483	82.7537%	3.0916	19.1446%	26.7671%
38385	T7	M11215032	2023/10/29 22:08:24.226162	139.6860%	4.1131	29.2030%	33.9614%
38381	T6	M11215032	2023/10/29 21:56:47.499542	83.3049%	3.2182	19.0404%	25.8855%
38372	T5	M11215032	2023/10/29 21:27:40.774681	136.3270%	4.0363	29.2609%	33.7752%
38370	T4	M11215032	2023/10/29 21:20:51.063850	82.5438%	3.1757	19.0896%	25.9926%
38367	T3	M11215032	2023/10/29 21:11:10.519361	134.3360%	3.9738	29.2268%	33.8056%
38361	T2	M11215032	2023/10/29 20:21:02.367877	58.8269%	2.4366	30.8594%	24.1429%
38359	T1	M11215032	2023/10/29 20:12:07.068401	69.5499%	2.5724	30.8386%	27.0370%
38342	TEST4	M11215032	2023/10/29 17:59:45.906768	29.3704%	1.1612	44.3153%	25.2923%
38341	TEST3	M11215032	2023/10/29 17:50:41.358547	61.8831%	2.3701	32.2755%	26.1103%
38339	TEST2	M11215032	2023/10/29 17:36:05.558890	18.4569%	0.8043	37.4594%	22.9482%
38337	TEST1	M11215032	2023/10/29 17:32:51.628454	0.0000%	0.0000	0.0000%	0.0000%
38336	上市熱門	M11215032	2023/10/29 17:27:55.150345	0.0000%	0.0000	0.0000%	0.0000%

資產比重：

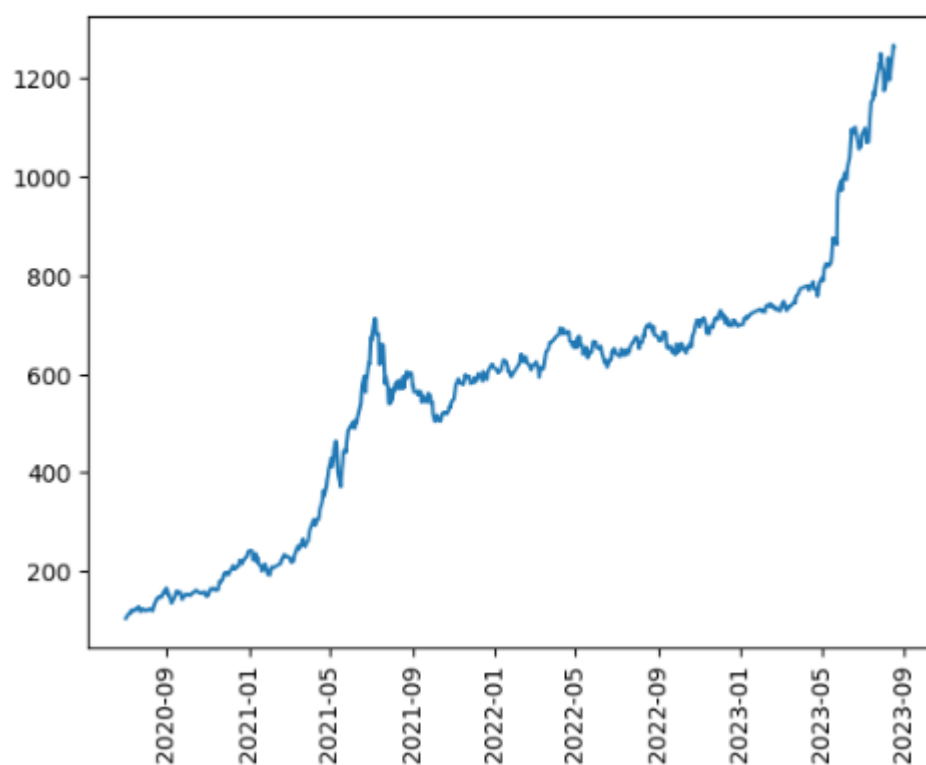
複製投資組合

股票代碼	股票名稱	資產比重	目前股價
2301.TW	光寶科	4.4715	62.80
2382.TW	廣達	20.4062	98.00
2609.TW	陽明	3.0000	37.70
2887.TW	台新金	23.0780	13.40
ARNC	Arconic Corporation	3.6230	25.39
LLY	Eli Lilly and Company	18.2426	186.82
MCK	McKesson Corporation	4.9827	195.04
NVDA	NVIDIA Corporation Common Stock	19.1399	533.93
TSLA	Tesla, Inc. Common Stock	3.0561	667.93

投組表現：

- 年報酬率：139.6860%
- Sharpe ratio：4.1131
- Maximum Drawdown：29.2030%
- 波動率：33.9614%
- 10日VaR：0.0743
- Alpha：0.3168
- Beta：0.6866
- R_squared：0.1376

投資組合價值變化（起始值為100）



投資組合每季報酬率

