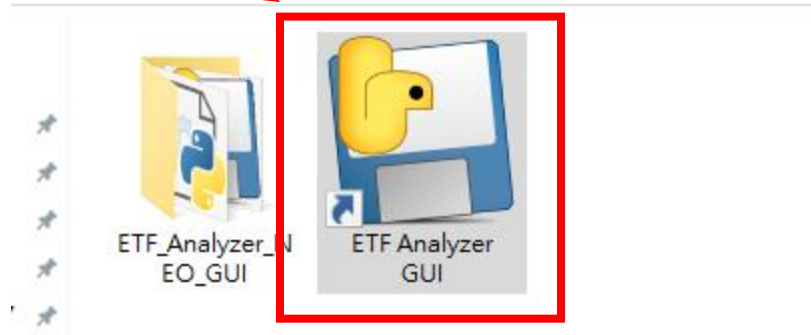




Instructions for ETF Analyzer

Yu-Ching Liao, Prop. Trading Dept., Futures Prop. Trading Div.

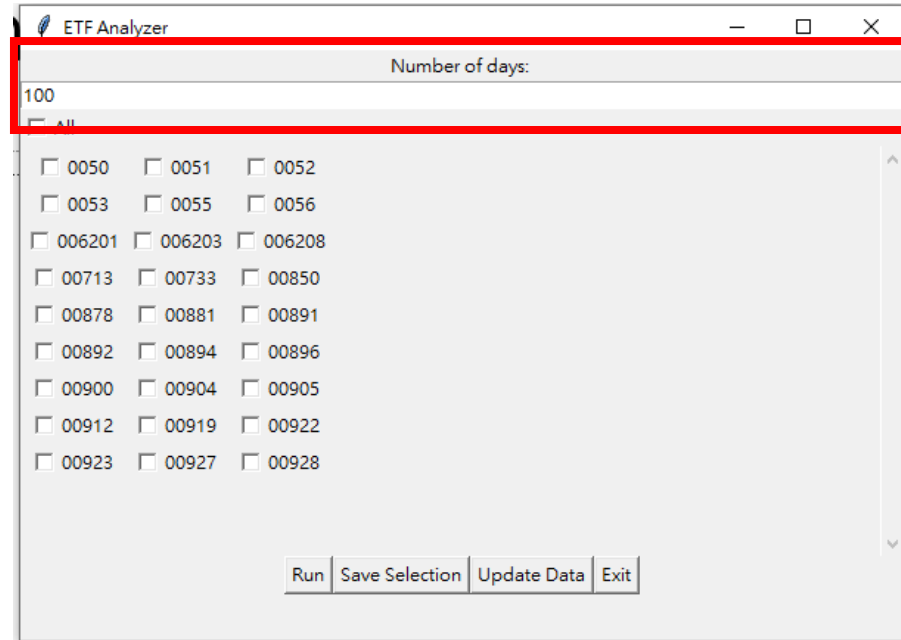
Step 1: **Click** “ETF Analyzer GUI”.



P.S. This might take about 10 – 20 secs to initialize.

P.S. DO NOT DELETE THE FOLDER “ETF_Analyzer_NEO_GUI”!!

Step 2: **Enter** the “Number of days” to be tested.



ETF Analyzer

Number of days:

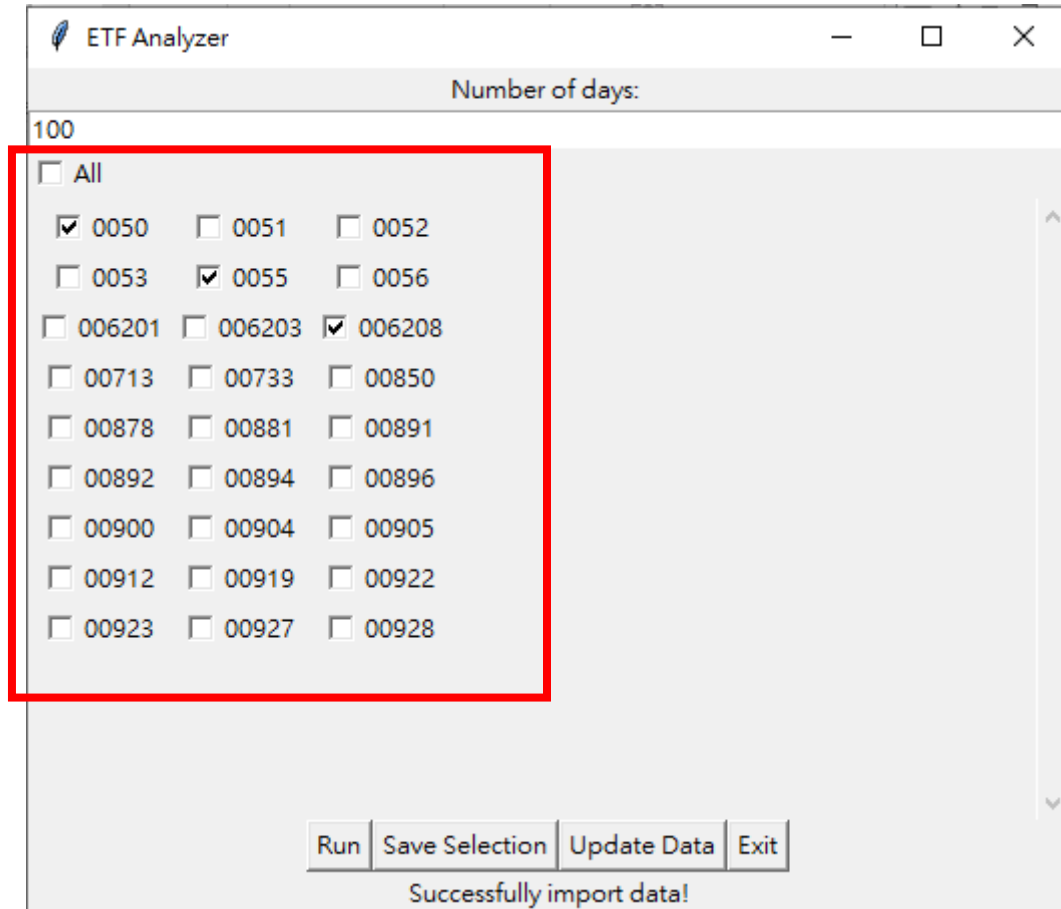
100

☐ All

<input type="checkbox"/> 0050	<input type="checkbox"/> 0051	<input type="checkbox"/> 0052
<input type="checkbox"/> 0053	<input type="checkbox"/> 0055	<input type="checkbox"/> 0056
<input type="checkbox"/> 006201	<input type="checkbox"/> 006203	<input type="checkbox"/> 006208
<input type="checkbox"/> 00713	<input type="checkbox"/> 00733	<input type="checkbox"/> 00850
<input type="checkbox"/> 00878	<input type="checkbox"/> 00881	<input type="checkbox"/> 00891
<input type="checkbox"/> 00892	<input type="checkbox"/> 00894	<input type="checkbox"/> 00896
<input type="checkbox"/> 00900	<input type="checkbox"/> 00904	<input type="checkbox"/> 00905
<input type="checkbox"/> 00912	<input type="checkbox"/> 00919	<input type="checkbox"/> 00922
<input type="checkbox"/> 00923	<input type="checkbox"/> 00927	<input type="checkbox"/> 00928

Run Save Selection Update Data Exit

Step 3: **Check** the ETFs to be tested.



ETF Analyzer

Number of days:
100

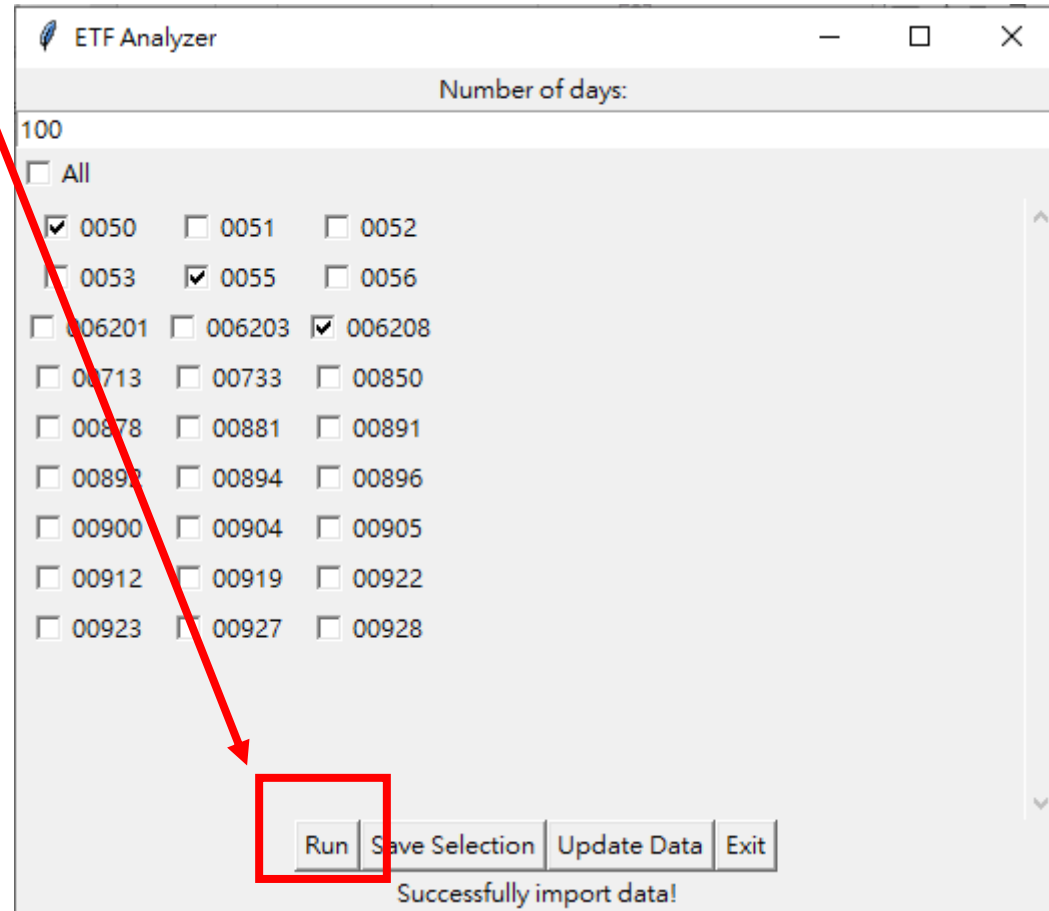
☐ All

<input checked="" type="checkbox"/> 0050	<input type="checkbox"/> 0051	<input type="checkbox"/> 0052
<input type="checkbox"/> 0053	<input checked="" type="checkbox"/> 0055	<input type="checkbox"/> 0056
<input type="checkbox"/> 006201	<input type="checkbox"/> 006203	<input checked="" type="checkbox"/> 006208
<input type="checkbox"/> 00713	<input type="checkbox"/> 00733	<input type="checkbox"/> 00850
<input type="checkbox"/> 00878	<input type="checkbox"/> 00881	<input type="checkbox"/> 00891
<input type="checkbox"/> 00892	<input type="checkbox"/> 00894	<input type="checkbox"/> 00896
<input type="checkbox"/> 00900	<input type="checkbox"/> 00904	<input type="checkbox"/> 00905
<input type="checkbox"/> 00912	<input type="checkbox"/> 00919	<input type="checkbox"/> 00922
<input type="checkbox"/> 00923	<input type="checkbox"/> 00927	<input type="checkbox"/> 00928

Run Save Selection Update Data Exit

Successfully import data!

Step 4: **Run!** (or press Enter)



Result:

P.S. We can re-select the variables and re-run the program.

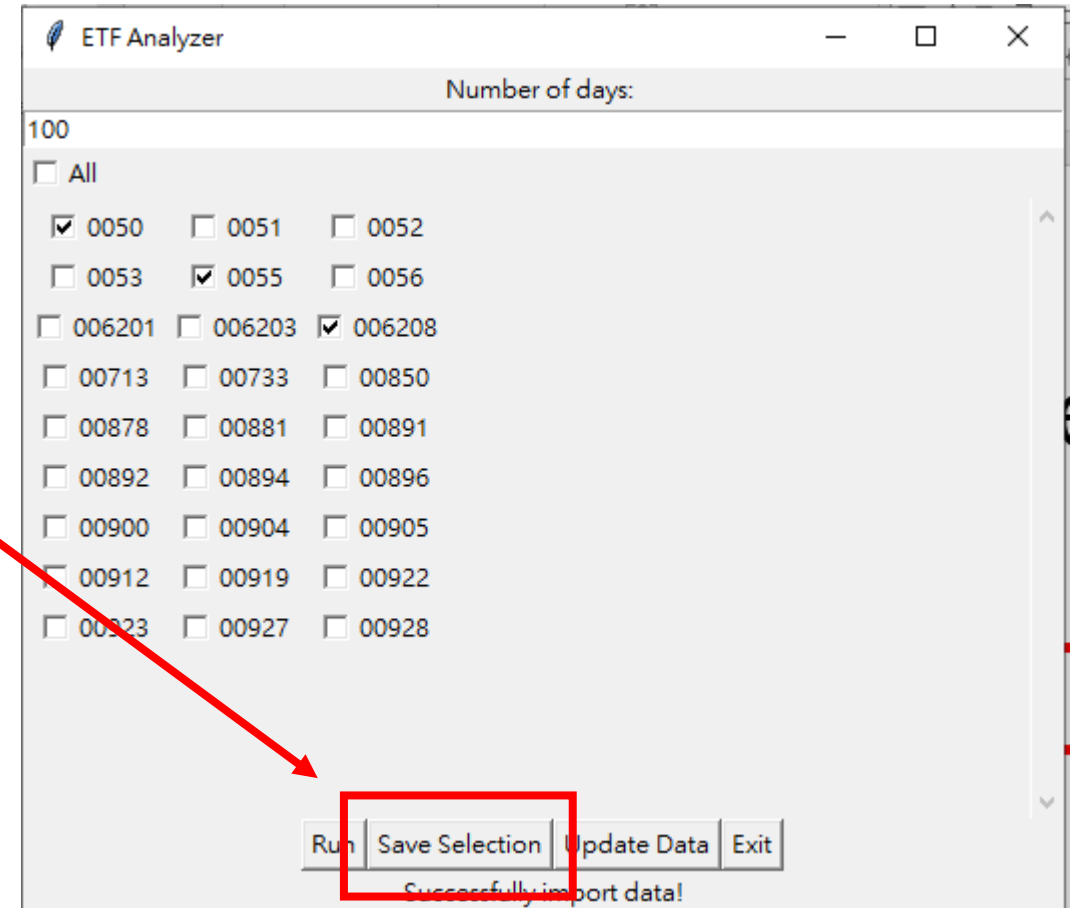




Functions

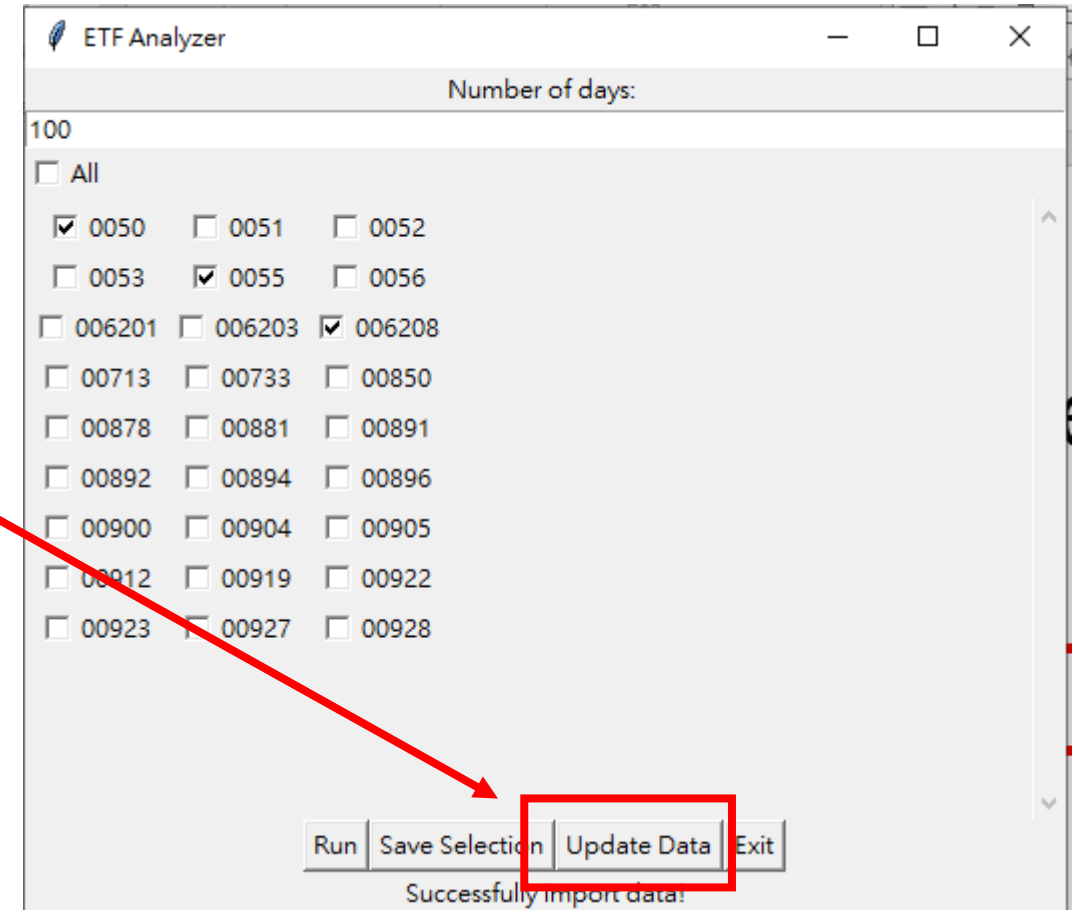
Save selection

We can save the selections of variables for next time.



Update Data

If SQL Database has been modified, it is better to update the referred database.



Save the figure

→ 廖于慶自置節期貨自置處

搜尋 廖于慶自置節期貨自置處

組合管理 新增資料夾

快速存取

- 桌面
- 下載
- 文件
- 圖片
- 172.19.139.2
- dist
- 0711
- ETF_Analyzer
- test
- TX Replication
- 本機

.ipynb .keras .matplotlib .ms-ad .vscode .vscode-cli 3D 物件 build dist 下載

文件 我的最愛 音樂 桌面 連結 連絡人 搜尋 圖片 影片 儲存的遊戲

檔案名稱(N): image

存檔類型(T): Portable Network Graphics

隱藏資料夾

存檔(S) 取消



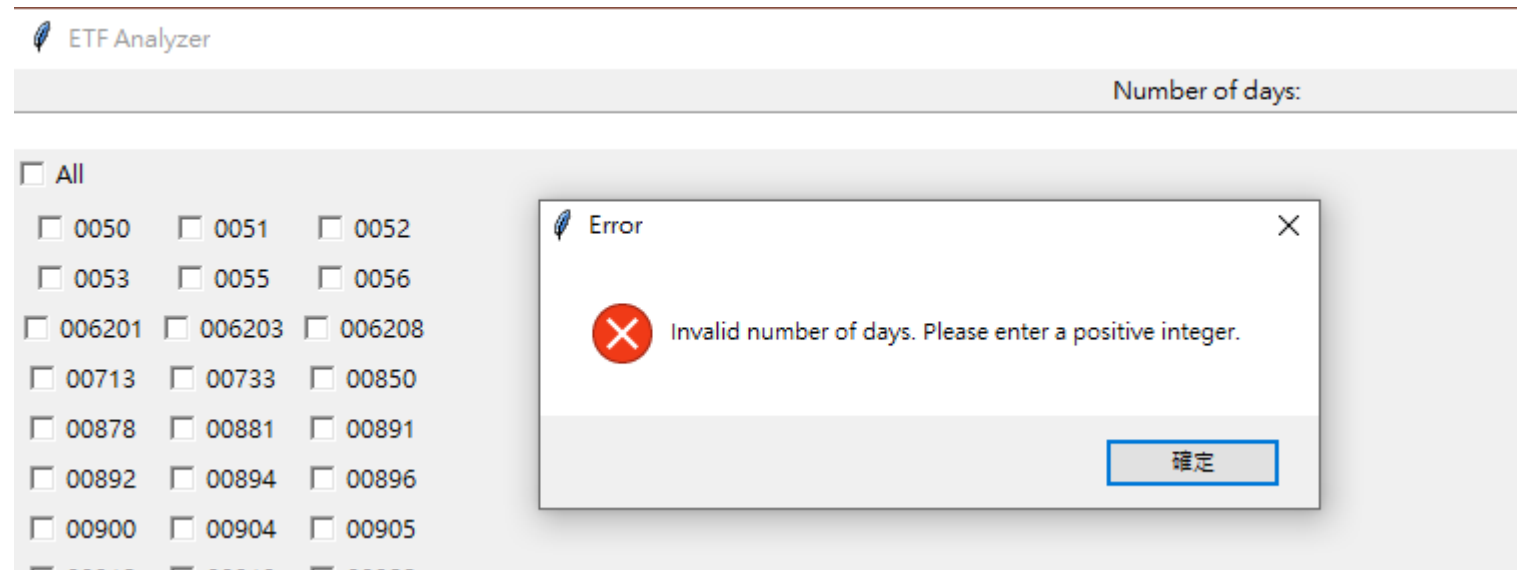


Possible Error Messages

“Invalid number of days.”

Cause: Not entering “positive integer” for “Number of days”.

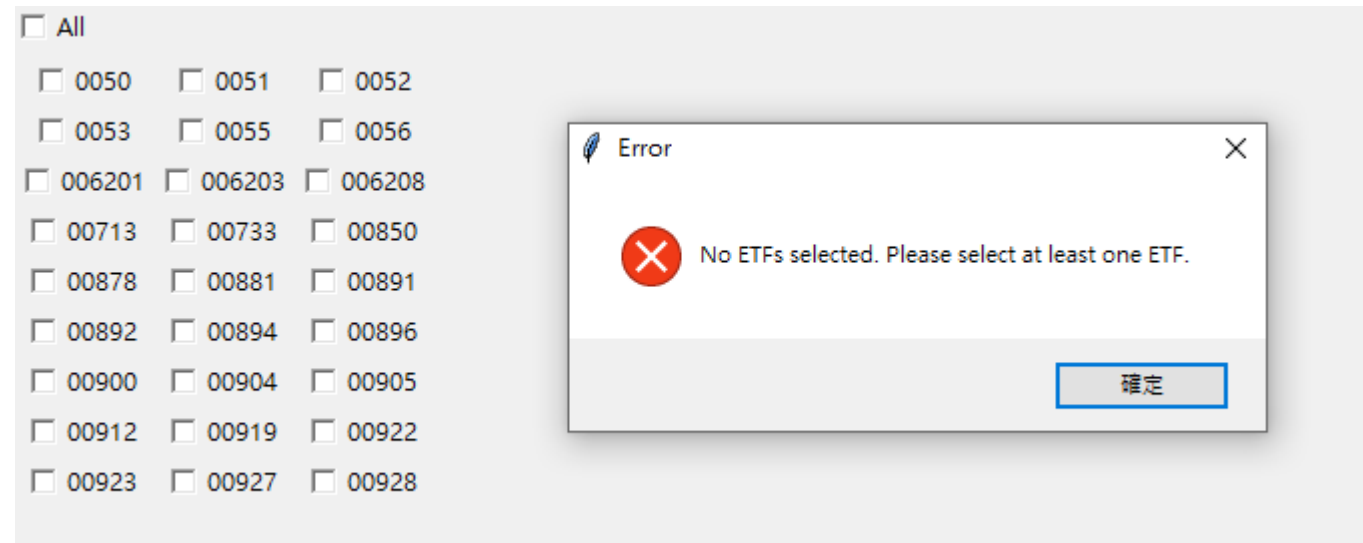
Solution: Make sure to enter positive integer rather than string or decimals.



“No ETFs selected.”

Cause: Not selecting any of ETFs.

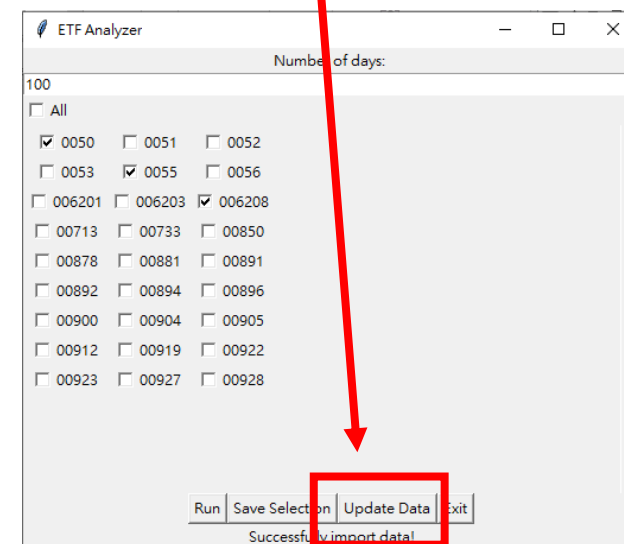
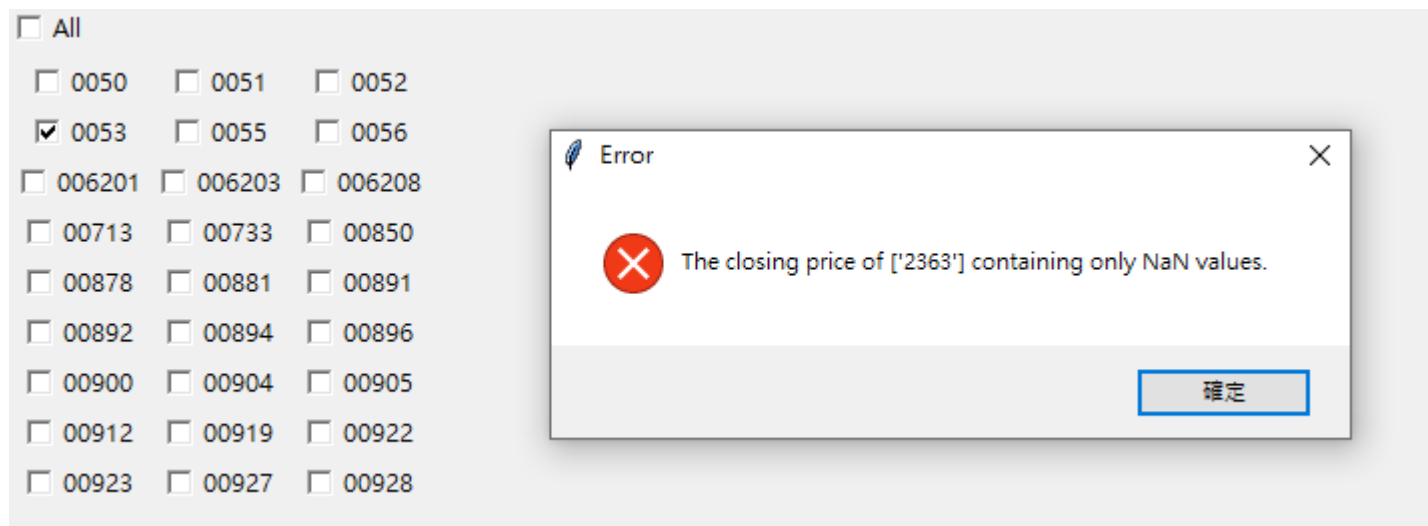
Solution: Make sure to select at least one ETF to be tested.



“The closing price of [‘stock ID’] containing only NaN values.”

Cause: All of the closing price of the specific stocks are NaN values.

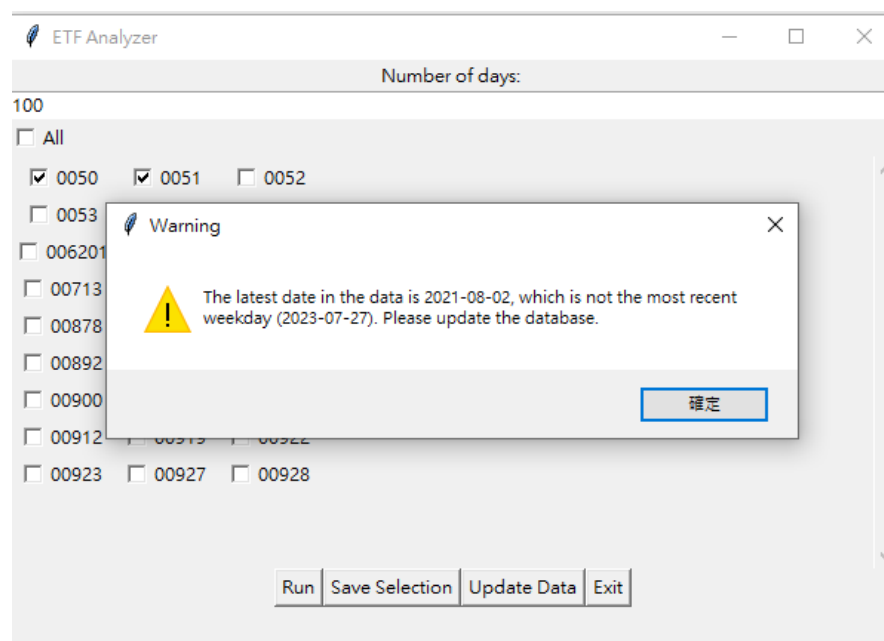
Solution: Better to inspect the SQL Database. And make sure to press “Update Data” after the modification of SQL Database.



“Warning: The latest date is not the recent weekdays.”

Cause: The database is not updated to the latest weekdays.

Solution: Be sure to update the database to get the latest closing prices and weights.



P.S. We can still get the result with this warning message. Yet it is better to update the database for accuracy.