

## 2017 4

2017 4

56	4,793,821.57	40,152.74	242,781.82

1.

2.

= +

+ + - - - -

- -

2017

					%
1.		4	91,270.30	4.15	
		47	4,559,215.07	5.45	
		-	-	-	
		1	119,759.99	5.08	
		-	-	-	
		-	-	-	

1.

2.

3. 2017 1 1

4.

1

R= 1 /

\* 2 / 1 -

$$\begin{aligned}
 & \frac{1}{n} \sum_{i=1}^n (R_i - R_f)^2 \\
 &= \frac{1}{n} \sum_{i=1}^n (R_i - R_f)^2 \\
 &= \frac{1}{n} \sum_{i=1}^n (R_i - R_f)^2 \\
 &= \frac{1}{n} \sum_{i=1}^n (R_i - R_f)^2
 \end{aligned}$$

**2017**

R		
R 8%	-	-
8% R 6%	10	941,320.77
6% R 4%	30	3,723,034.55
4% R 2%	11	93,937.83
2% R 0%	1	11,952.23
R<0%	-	-
	52	4,770,245.38

1. 2017 1 1

2.

R

3.

5-6