

|              | 所有交易          | 多單            | 空單            |
|--------------|---------------|---------------|---------------|
| 淨利           | ¤156,820.00   | ¤108,055.00   | ¤48,765.00    |
| 毛利           | ¤467,135.00   | ¤214,075.00   | ¤253,060.00   |
| 毛損           | (¤310,315.00) | (¤106,020.00) | (¤204,295.00) |
| 調整後淨利        | ¤112,103.50   | ¤77,767.19    | ¤15,834.49    |
| 調整後毛利        | ¤435,923.23   | ¤191,756.14   | ¤231,033.95   |
| 調整後毛損        | (¤323,819.73) | (¤113,988.95) | (¤215,199.46) |
| 特定淨利         | ¤7,165.00     | (¤44,235.00)  | ¤51,400.00    |
| 特定毛利         | ¤308,205.00   | ¤60,105.00    | ¤248,100.00   |
| 特定毛損         | (¤301,040.00) | (¤104,340.00) | (¤196,700.00) |
| 帳戶所需金額       | ¤11,720.00    | ¤11,830.00    | ¤10,160.00    |
| 帳戶報酬         | 1338.05%      | 913.4%        | 479.97%       |
| 初始資本報酬       | 156.82%       | 108.05%       | 48.77%        |
| 最大策略虧損       | (¤13,070.00)  | (¤12,745.00)  | (¤12,595.00)  |
| 最大策略虧損 (%)   | (11.04%)      | (9.73%)       | (9.41%)       |
| 最大平倉交易虧損     | (¤11,720.00)  | (¤11,830.00)  | (¤10,160.00)  |
| 最大平倉交易虧損 (%) | (9.73%)       | (9.09%)       | (8.35%)       |
| 最大的策略虧損報酬    | 12            | 8.48          | 3.87          |
| 獲利因子         | 1.51          | 2.02          | 1.24          |
| 調整獲利因子       | 1.35          | 1.68          | 1.07          |
| 特定獲利因子       | 1.02          | (0.58)        | 1.26          |
| 最大持有契約數量     | 1             | 1             | 1             |
| 滑價支付         | ¤0.00         | ¤0.00         | ¤0.00         |
| 佣金支付         | ¤22,560.00    | ¤8,070.00     | ¤14,490.00    |
| 未平倉部位損益      | n/a           | n/a           | n/a           |
| 年報酬率         | 12.73%        | 8.77%         | 3.96%         |
| 月報酬率         | 1.06%         | 0.73%         | 0.33%         |
| 買進持有績效       | ¤201,745.17   | ¤201,745.17   | ¤205,674.37   |
| 平均月報酬        | ¤1,052.48     |               |               |
| 月報酬的標準差      | ¤3,010.14     |               |               |
| 交易總次數        | 752           | 269           | 483           |
| 勝率           | 29.79%        | 34.2%         | 27.33%        |