

## 國期籌碼S1策略訊號

特色:

1. 標的：台指期貨(TX)
2. 每月皆以200萬為投資金額
3. 追蹤期權籌碼及市場情緒
4. 跟隨大戶操作方向，逐步累積財富
5. 此策略使用日開盤進出，日收盤回測損益，需留意實際盤中波動

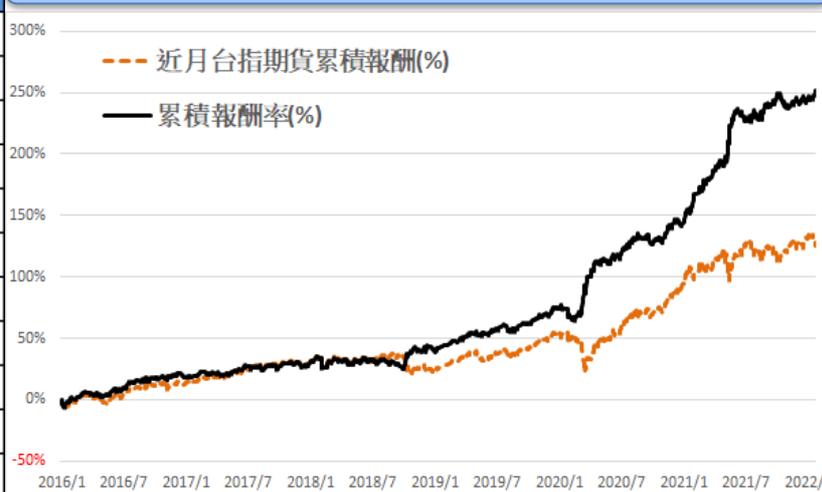
策略模擬交易回測損益率(%)



策略回測績效表

回測日期	2016/1/4~2020/3/31
實際運作	2020/4/1~
起始資金	\$2,000,000
淨利	\$5,057,000
累積淨獲利率	252.85%
年化報酬率	42.88%
交易成本	來回800元(4點)
MDD點數/%	1332點/13.32%
勝率(by日)	56.96%
賺賠比(by日)	1.15
年化Sharp Ratio	2.22

策略模擬交易回測與近月台指期貨累計報酬率(%)



年月	1	2	3	4	5	6	7	8	9	10	11	12	加總
2016	1.59%	1.46%	2.57%	-4.04%	5.52%	1.90%	4.52%	1.90%	1.48%	1.62%	1.84%	-2.49%	17.87%
2017	1.67%	2.92%	-1.69%	-0.30%	2.67%	3.88%	-0.70%	1.60%	-1.70%	3.78%	-0.58%	-0.11%	11.44%
2018	4.15%	-2.52%	1.39%	-4.02%	2.68%	0.41%	1.26%	-1.54%	-5.24%	15.19%	-0.10%	0.34%	12.00%
2019	2.58%	4.33%	2.39%	3.32%	-0.89%	3.56%	3.59%	-1.75%	2.88%	5.15%	1.93%	6.62%	33.71%
2020	-7.20%	2.89%	29.56%	14.10%	-3.88%	5.83%	12.58%	1.89%	-4.08%	0.69%	13.28%	3.77%	69.43%
2021	18.17%	9.89%	13.00%	4.92%	42.66%	-5.91%	6.11%	7.33%	3.41%	-4.11%	6.19%	-1.74%	99.92%
2022	8.48%												8.48%
月均(%)	4.21%	3.16%	7.87%	2.33%	8.13%	1.61%	4.56%	1.57%	-0.54%	3.72%	3.76%	1.07%	36.12%