

# Requirements

- Python 3.12+
- Pandas
- Numpy

# Usage

```
pip install -r requirements.txt
```

```
python trade_analyse.py
```

## 績效指標計算結果

ROI: -0.19%

Win Rate: 17.50%

MDD: -0.33%

Odds Ratio: 0.21

Profit Factor: 0.52

Sharpe Ratio: -0.72 (假設無風險利率=5%, 一年有 252 天交易日)

## 績效指標公式的參考來源

ROI: [ROI: Return on Investment Meaning and Calculation Formulas](#)  
([investopedia.com](#))

MDD: [Maximum Drawdown \(MDD\) Defined, With Formula for Calculation](#)  
([investopedia.com](#))

Sharpe Ratio: [Sharpe Ratio: Definition, Formula, and Examples](#)  
([investopedia.com](#))

Odds Ratio: [Odds Ratio Calculation and Interpretation - Statistics How To](#)

Profit Factor: [Interpreting a Strategy Performance Report \(investopedia.com\)](#)

Win rate: [Win Rate Definition | LinkedIn](#)