DailyPL= 價差變動PL+ 匯率變動PL + NetDeltaPL + 新增部位價差PL + DayTradePL

1.價差變動PL=前一日ETF庫存\*(本日價差 - 前一日價差) **\*FXt** - 匯率變動損益

=前一日ETF庫存\*((市價t- NAVt ) - (市價t-1 - NAAV t-1)) **\*FXt** - ETF匯率變動損益

2.匯率變動PL=前一日ETF庫存\*NAVt-1\*USD曝險比率\*(FXt-FXt-1)/FXt-1 **\*FXt**

+ sum(前一日避險部位\*(Ft - Ft-1)\*契約乘數\*(FXt - FXt-1))

=sum(前一日ETF庫存\*NAVt-1\*幣別i曝險比率\*(FXi,t-FXi,t-1)/FXi,t-1)

+ sum(前一日避險部位\*(Ft - Ft-1 ) \*(FXt-FXt-1) \*契約乘數

3.NetDeltaPL= 前一日ETF庫存\*(NAVt - NAVt-1) + sum(前一日避險部位\*(Ft - Ft-1)\*FXt\*契約乘數) **- 避險部位匯率變動損益**

4.新增部位價差PL= sum(max(買進股數-賣出股數,0)\*(市價t-買進均價)\*FXt\*契約乘數 + max(賣出股數-買進股數,0) \*(賣出均價-市價t)\*FXt \*契約乘數)

5.DayTrade= sum(min(買進股數, 賣出股數) \* (市價t -買進均價) \* FXt\*契約乘數 + min(買進股數, 賣出股數) \* (賣出均價-市價t)\*FXt \* 契約乘數 )

單位: 新台幣萬元

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **日期** | **DailyPL(扣交易成本資金成本)** | **交易**  **成本** | **DailyPL** | **價差變動** | **匯率變動** | **NetDeltaPL** | **DaytradePL** | **新增部位價差PL** | **FXt** |
| 2019/6/3 | 13 | 0 | 15 | 28 | -6 | -9 | 0 | 1 | 31.503 |
| 2019/6/4 | 52 | 0 | 52 | 58 | -1 | -4 | 0 | 0 | 31.480 |
| 2019/6/5 | -86 | 3 | -83 | -25 | -5 | -9 | 0 | -44 | 31.390 |
| 2019/6/6 | -29 | 2 | -27 | -0 | -0 | 0 | 0 | -27 | 31.402 |
| 2019/6/10 | 6 | 1 | 10 | 22 | -1 | -3 | 0 | -8 | 31.437 |
| 2019/6/11 | 43 | 2 | 46 | 33 | 0 | 1 | 0 | 11 | 31.437 |
| 2019/6/12 | -85 | 0 | -85 | -89 | 1 | 3 | 0 | 0 | 31.431 |
| 2019/6/13 | 1 | 0 | 1 | 25 | -9 | -15 | 0 | -0 | 31.513 |
| 2019/6/14 | -42 | 1 | -42 | -30 | -2 | -4 | 0 | -6 | 31.531 |
| 2019/6/17 | 18 | 0 | 18 | 16 | 1 | -3 | -0 | 4 | 31.521 |
| 2019/6/18 | -9 | 2 | -6 | 9 | -1 | -6 | 2 | -11 | 31.529 |
| 2019/6/19 | -184 | 3 | -181 | -215 | 25 | 49 | 1 | -41 | 31.351 |
| 2019/6/20 | 282 | 4 | 286 | 181 | 24 | 55 | -0 | 26 | 31.176 |
| 2019/6/21 | 20 | 6 | 26 | 11 | 5 | -10 | 0 | 20 | 31.151 |
| 2019/6/24 | -34 | 11 | -23 | -31 | 11 | -3 | 0 | 1 | 31.110 |
| 2019/6/25 | 2 | 9 | 10 | 2 | -2 | -1 | 0 | 12 | 31.116 |
| 2019/6/26 | -55 | 7 | -48 | -18 | -8 | -28 | 0 | 6 | 31.140 |
| 2019/6/27 | -298 | 8 | -290 | -308 | 15 | 41 | 0 | -37 | 31.101 |
| 2019/6/28 | -761 | 20 | -742 | -448 | 13 | -23 | 0 | -283 | 31.072 |
| 2019/7/1 | 192 | 22 | 215 | 210 | 44 | -18 | 0 | -21 | 31.003 |
| 2019/7/2 | -1,542 | 20 | -1,523 | -1,138 | -35 | -39 | 0 | -312 | 31.052 |
| 2019/7/3 | -200 | 20 | -181 | 66 | -66 | -38 | 0 | -143 | 31.130 |
| 2019/7/4 | 317 | 15 | 330 | 329 | 28 | 0 | 0 | -27 | 31.102 |
| 2019/7/5 | 770 | 14 | 782 | 773 | -5 | 5 | 0 | 9 | 31.107 |
| 2019/7/8 | 126 | 37 | 165 | 295 | -96 | -42 | 0 | 8 | 31.196 |
| 2019/7/9 | -97 | 13 | -84 | -18 | 18 | -55 | 0 | -30 | 31.182 |
| 2019/7/10 | -1,564 | 17 | -1,548 | -1,518 | 28 | 15 | 0 | -72 | 31.160 |
| 2019/7/11 | -108 | 16 | -93 | -280 | 169 | 18 | 0 | 0 | 31.026 |
| 2019/7/12 | -1,245 | 17 | -1,229 | -1,040 | -70 | -118 | 0 | -2 | 31.082 |
| 2019/7/15 | 264 | 46 | 311 | 300 | 36 | -25 | 0 | 0 | 31.052 |
| 2019/7/16 | -87 | 18 | -70 | -12 | 12 | -43 | 0 | -27 | 31.042 |
| 2019/7/17 | 1,046 | 16 | 1,060 | 1,173 | -39 | -76 | 0 | 3 | 31.075 |
| 2019/7/18 | -1,881 | 16 | -1,866 | -1,932 | -3 | 79 | 0 | -10 | 31.077 |
| 2019/7/19 | 3,404 | 17 | 3,420 | 3,295 | 32 | 58 | 0 | 35 | 31.050 |
| 2019/7/22 | -2,568 | 48 | -2,518 | -2,307 | -47 | -171 | 0 | 8 | 31.084 |
| 2019/7/23 | -705 | 17 | -689 | -690 | -10 | 11 | 0 | -0 | 31.092 |
| 2019/7/24 | 128 | 16 | 143 | 226 | 9 | -93 | 2 | 0 | 31.085 |
| 2019/7/25 | 2,618 | 18 | 2,635 | 2,579 | -1 | 48 | 0 | 8 | 31.086 |
| 2019/7/26 | -1,355 | 17 | -1,339 | -1,297 | -6 | -36 | 0 | -0 | 31.091 |
| 2019/7/29 | 393 | 51 | 445 | 488 | -14 | -29 | 0 | 0 | 31.102 |
| 2019/7/30 | 2,073 | 17 | 2,088 | 1,981 | 31 | 66 | 0 | 10 | 31.075 |
| 2019/7/31 | 1,259 | 20 | 1,277 | 1,333 | -25 | 20 | 0 | -51 | 31.096 |
| 2019/8/1 | 987 | 19 | 1,005 | 1,277 | -104 | 227 | 0 | -395 | 31.183 |
| 2019/8/2 | -1,854 | 21 | -1,834 | -1,152 | -252 | -329 | 0 | -102 | 31.376 |
| 2019/8/5 | 3,375 | 58 | 3,436 | 5,808 | -192 | 179 | 0 | -2,359 | 31.629 |
| 2019/8/6 | -2,951 | 18 | -2,933 | -3,488 | 103 | 132 | 0 | 320 | 31.511 |
| 合計 | -351 | 706 | 341 | 4,481 | -396 | -227 | 4 | -3,522 |  |