

1.

策略 0.0：開盤第一分鐘買進，每天最後一分鐘以收盤價賣出

策略 0.1：開盤空一口台指期，收盤時平倉

策略 1.0：開盤買進一口，30 點停損，收盤平倉

策略 1.1：開盤空一口，30 點停損，收盤平倉

策略 2.0：開盤買進一口，30 點停損，30 點停利，收盤平倉

策略 2.1：開盤空一口，30 點停損，30 點停利，收盤平倉

策略 3.0：在 m 點停損， n 點停利， $m \geq n$ ，與 2.0 概念類似

策略 3.1：在 m 點停損， n 點停利， $m \geq n$ ，與 2.1 概念類似

策略 4：開盤後若先到達分鐘最高價高於開盤+30，則買進一口，抱到收盤平倉，若先到達分鐘最低價低於開盤-30，則放空一口，一樣收盤平倉

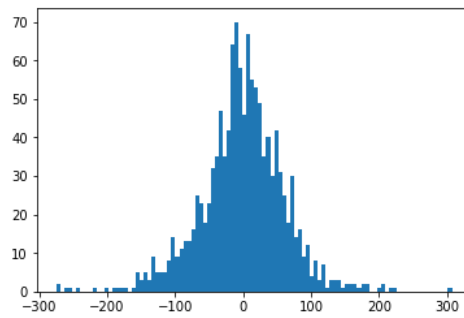
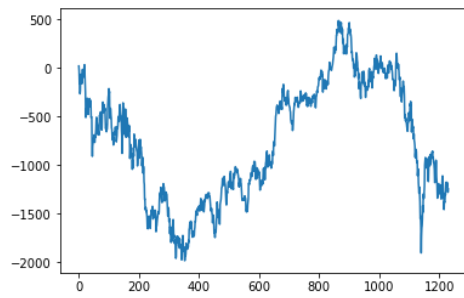
策略 5：同策略 4，加上停損 30

2.

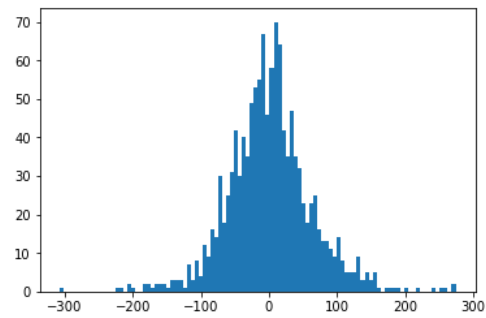
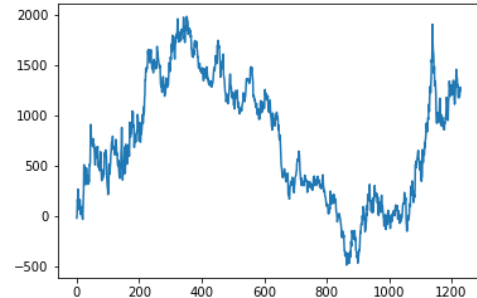
	進場次數	總損益點數	勝率	賺錢時平均每次獲利點數	輸錢時平均每次損失點數
0.0	1230	-1246.0	0.49918699187	44.7785016287	-46.6558441558
0.1	1230	1246	0.494308943089	47.2697368421	-44.2025723473
1.0	1230	948.0	0.378861788618	46.80472103	-27.307591623
1.1	1230	1879.0	0.383739837398	48.1165254237	-27.4828496042
2.0	1230	512.0	0.50487804878	27.9967793881	-27.7077175698
2.1	1230	-512.0	0.492682926829	27.8448844884	-27.8621794872
3.0	1230	1625.0	0.325203252033	43.8125	-19.156626506
M = 60, n = 20					
3.1	1230	1859.0	0.305691056911	48.7234042553	-19.275175644
M = 100, n = 20					
4	1101	1644.0	0.50408719346	41.5675675676	-39.2417582418
5	1101	3359.0	0.424159854678	42.4325481799	-25.9574132492

3.

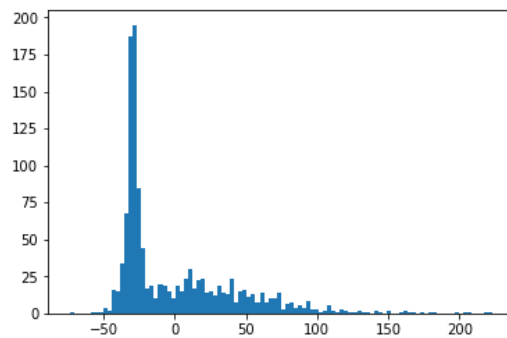
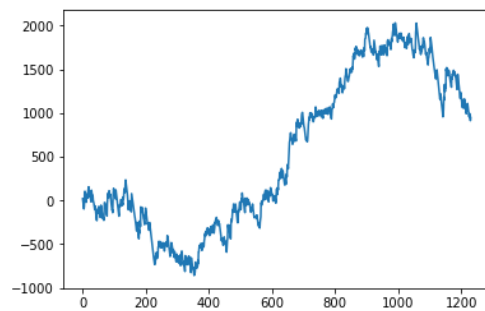
0.0



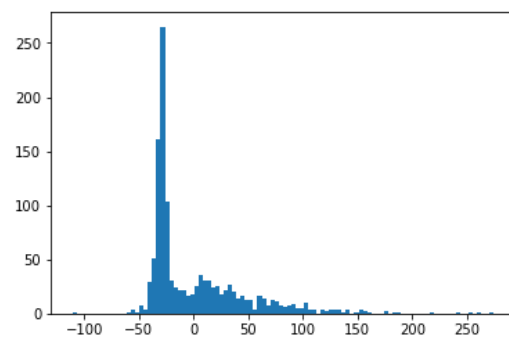
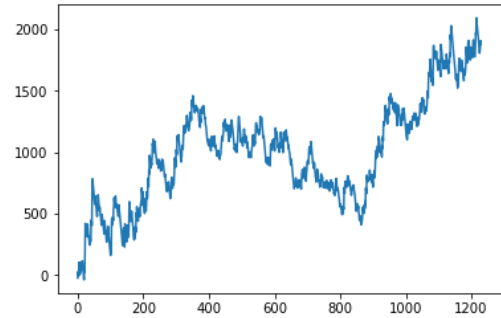
0.1



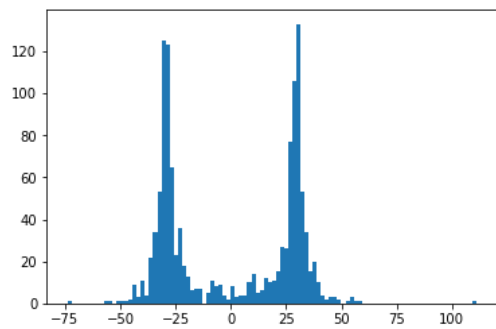
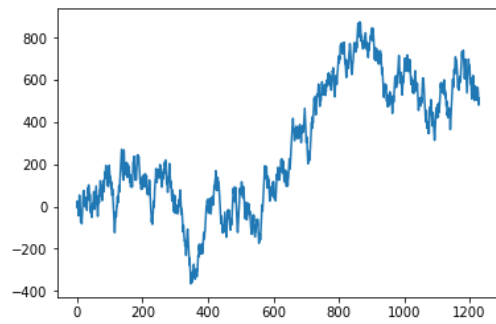
1.0



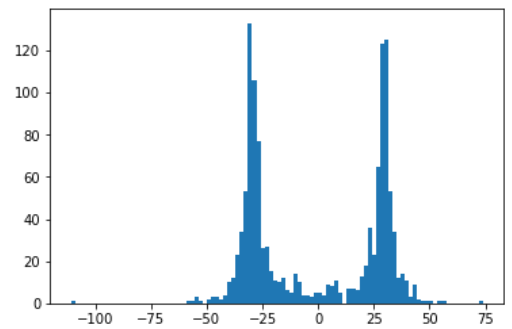
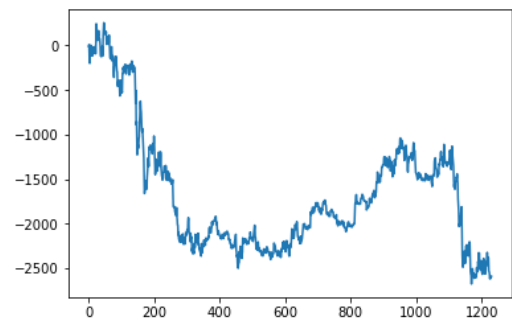
1.1



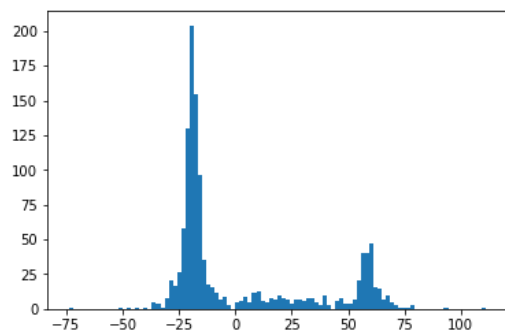
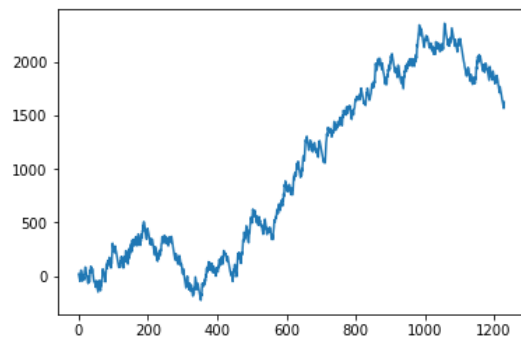
2.0



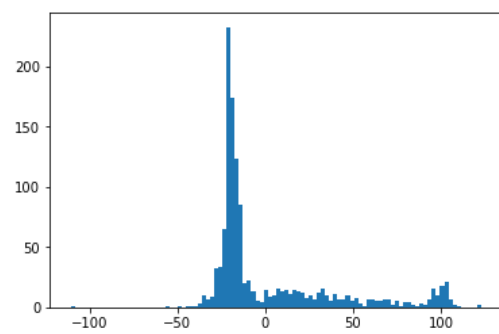
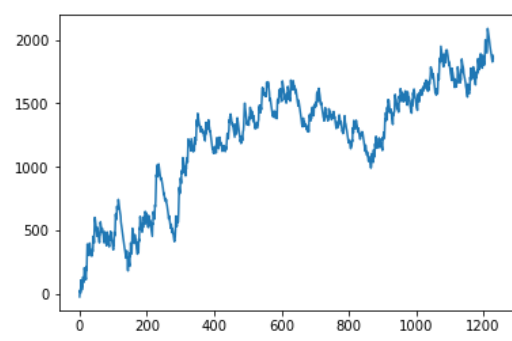
2.1



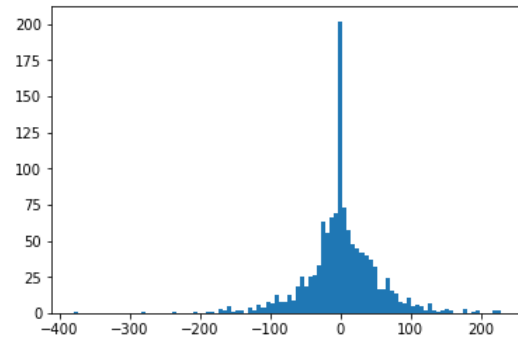
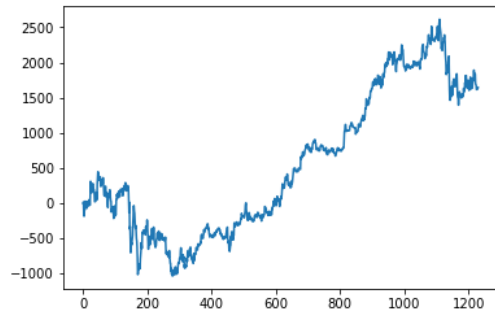
3.0



3.1



4



5

