

年月	3008 大立光 報酬率%_月	Y9997 報酬指 數 報酬率%_月	MC02 台灣美元 兌新台幣匯率(美 元) 數值
May-18	17.816	2.0393	29.98
Apr-18	3.8806	-2.3958	29.605
Mar-18	-9.337	0.9617	29.12
Feb-18	-7.7402	-2.5965	29.23
Jan-18	-0.373	4.3308	29.15
Dec-17	-21.7899	0.7822	29.848
Nov-17	-10.0612	-2.1605	30.01
Oct-17	6.3258	3.9542	30.17
Sep-17	-7.8046	-1.82	30.305
Aug-17	7.0203	2.3821	30.203
Jul-17	13.6082	2.3089	30.227
Jun-17	2.1054	4.4901	30.436
May-17	-5.2842	1.7134	30.102
Apr-17	4.9163	0.6164	30.218
Mar-17	4.8247	0.6262	30.336
Feb-17	2.472	3.2019	30.65
Jan-17	17.4141	2.1014	31.36
Dec-16	2.7099	0.1384	32.279
Nov-16	-1.2048	-0.5212	31.89
Oct-16	-1.1903	1.3534	31.58
Sep-16	6.1797	1.4149	31.366
Aug-16	5.9021	1.8928	31.726
Jul-16	16.1292	5.4287	31.926
Jun-16	8.2719	2.6477	32.286
May-16	19.8238	1.8888	32.63
Apr-16	-9.0179	-4.196	32.281
Mar-16	-1.5779	3.967	32.282
Feb-16	1.4	3.2651	33.492
Jan-16	10.1323	-2.3129	33.65
Dec-15	-9.7417	0.2096	33.066
Nov-15	-0.789	-2.7297	32.83
Oct-15	-0.9766	4.5693	32.802
Sep-15	-15.2319	0.4232	33.128
Aug-15	-4.154	-4.7569	32.81
Jul-15	-9.0779	-5.3748	31.682
Jun-15	3.0702	-3.1509	31.07
May-15	11.0389	-1.2064	30.871
Apr-15	14.2856	2.4368	30.752
Mar-15	0.5596	-0.3706	31.401
Feb-15	1.5152	2.7793	31.503
Jan-15	10.2297	0.5872	31.555
Dec-14	0.4193	1.3073	31.718

Nov-14	11.7095	2.3668	31.039
Oct-14	-2.0643	0.097	30.478
Sep-14	-11.9194	-4.8972	30.436
Aug-14	7.4924	2.2071	29.97
Jul-14	-2.1007	0.9085	30.04
Jun-14	21.4288	3.7926	29.915
May-14	3.9789	3.2465	30.05
Apr-14	30.9027	-0.6537	30.258

摘要輸出

迴歸統計	
R 的倍數	0.386437497
R 平方	0.149333939
調整的 R 平方	0.113135383
標準誤	9.558368693
觀察值個數	50

ANOVA

	自由度	SS	MS	F	顯著值
迴歸	2	753.8150953	376.9075477	4.125412	0.022353
殘差	47	4294.033367	91.36241207		
總和	49	5047.848462			

	係數	標準誤	t 統計	P-值	下限 95%	上限 95%
截距	-0.457441935	35.69839189	-0.012814077	0.98983	-72.2733	71.35846
大盤報酬	1.475835367	0.515354018	2.863731172	0.006238	0.439077	2.512594
匯率	0.06682447	1.145233726	0.058350072	0.953717	-2.23709	2.370738

<u>下限 95.0%</u>	<u>上限 95.0%</u>
-72.2733	71.35846
0.439077	2.512594
-2.23709	2.370738