

年月	1734月報	大盤月報	匯率變動	即期匯率
2018/05	-409%	204%	-0.3869246%	29.864
2018/04	-373%	-240%	1.2666779%	29.98
2018/03	1311%	96%	1.6655220%	29.605
2018/02	-553%	-260%	-0.3763257%	29.12
2018/01	439%	433%	0.2744425%	29.23
2017/12	-114%	78%	-2.3385151%	29.15
2017/11	0%	-216%	-0.5398201%	29.848
2017/10	-91%	395%	-0.5303281%	30.01
2017/09	-156%	-191%	-0.4454710%	30.17
2017/08	181%	152%	0.3377148%	30.305
2017/07	-242%	31%	-0.0793992%	30.203
2017/06	534%	353%	-0.6866868%	30.227
2017/05	-651%	171%	1.1095608%	30.436
2017/04	-495%	62%	-0.3838772%	30.102
2017/03	-300%	63%	-0.3889768%	30.218
2017/02	438%	320%	-1.0244698%	30.336
2017/01	-83%	210%	-2.2640306%	30.65
2016/12	168%	14%	-2.8470523%	31.36
2016/11	-704%	-53%	1.2198181%	32.279
2016/10	-285%	134%	0.9816339%	31.89
2016/09	341%	108%	0.6822674%	31.58
2016/08	-344%	94%	-1.1347160%	31.366
2016/07	241%	367%	-0.6264487%	31.726
2016/06	-288%	153%	-1.1150344%	31.926
2016/05	-18%	188%	-1.0542446%	32.286
2016/04	-528%	-420%	1.0811313%	32.63
2016/03	298%	397%	-0.0030977%	32.281
2016/02	142%	327%	-3.6128031%	32.282
2016/01	-158%	-231%	-0.4695394%	33.492
2015/12	-1188%	21%	1.7661646%	33.65
2015/11	1002%	-273%	0.7188547%	33.066
2015/10	827%	456%	0.0853606%	32.83
2015/09	1878%	8%	-0.9840618%	32.802
2015/08	-1748%	-566%	0.9692167%	33.128
2015/07	-611%	-705%	3.5603813%	32.81
2015/06	-318%	-390%	1.9697457%	31.682
2015/05	-1855%	-121%	0.6446179%	31.07
2015/04	26%	244%	0.3869667%	30.871
2015/03	-622%	-37%	-2.0668132%	30.752
2015/02	0%	278%	-0.3237787%	31.401
2015/01	-215%	59%	-0.1647916%	31.503
2014/12	257%	131%	-0.5139038%	31.555
2014/11	-422%	237%	2.1875705%	31.718
2014/10	-437%	9%	1.8406720%	31.039
2014/09	159%	-497%	0.1379945%	30.478
2014/08	-479%	129%	1.5548882%	30.436

摘要輸出								
迴歸統計								
R 的倍數	0.402756							
R 平方	0.162213							
調整的 R	0.126562							
標準誤	6.097416							
觀察值個	50							
ANOVA								
	自由度	SS	MS	F	顯著值			
迴歸	2	338.3303	169.1651	4.550082	0.015619			
殘差	47	1747.389	37.17849					
總和	49	2085.719						
	係數	標準誤	t 統計	P-值	下限 95%	上限 95%	下限 95.0%	上限 95.0%
截距	-1.44392	0.875598	-1.64906	0.105804	-3.20539	0.317558	-3.20539	0.317558
X 變數 1	0.848151	0.347504	2.440698	0.018482	0.149064	1.547238	0.149064	1.547238
X 變數 2	-53.1312	69.97033	-0.75934	0.451442	-193.893	87.63094	-193.893	87.63094

以月為單位,從 2014/4 到 2018/5,總計 50 筆

無風險係數為-1.44392,p 值<0.01,非常顯著

貝它係數為 0.84815,p 值<0.05,顯著

Gama(營運曝顯)係數為-53.1312,p 值>>0.5,非常不顯著