

## 3026禾伸堂

| 年月      | 月報酬率    | 大盤月報酬率  | 匯率變動        | 即期匯率   |
|---------|---------|---------|-------------|--------|
| 2018/05 | 43.15%  | 2.037%  | -0.3869246% | 29.864 |
| 2018/04 | 9.36%   | -2.396% | 1.2666779%  | 29.98  |
| 2018/03 | 43.09%  | 0.962%  | 1.6655220%  | 29.605 |
| 2018/02 | -16.70% | -2.597% | -0.3763257% | 29.12  |
| 2018/01 | 0.00%   | 4.331%  | 0.2744425%  | 29.23  |
| 2017/12 | 22.40%  | 0.781%  | -2.3385151% | 29.15  |
| 2017/11 | 62.81%  | -2.162% | -0.5398201% | 29.848 |
| 2017/10 | 2.16%   | 3.947%  | -0.5303281% | 30.01  |
| 2017/09 | 7.26%   | -1.907% | -0.4454710% | 30.17  |
| 2017/08 | 4.19%   | 1.520%  | 0.3377148%  | 30.305 |
| 2017/07 | -5.46%  | 0.310%  | -0.0793992% | 30.203 |
| 2017/06 | 3.35%   | 3.529%  | -0.6866868% | 30.227 |
| 2017/05 | -3.12%  | 1.709%  | 1.1095608%  | 30.436 |
| 2017/04 | 7.62%   | 0.616%  | -0.3838772% | 30.102 |
| 2017/03 | 11.53%  | 0.626%  | -0.3889768% | 30.218 |
| 2017/02 | 7.26%   | 3.202%  | -1.0244698% | 30.336 |
| 2017/01 | 0.62%   | 2.101%  | -2.2640306% | 30.65  |
| 2016/12 | 1.26%   | 0.138%  | -2.8470523% | 31.36  |
| 2016/11 | -0.31%  | -0.532% | 1.2198181%  | 32.279 |
| 2016/10 | 0%      | 1.345%  | 0.9816339%  | 31.89  |
| 2016/09 | 0.16%   | 1.081%  | 0.6822674%  | 31.58  |
| 2016/08 | -2.53%  | 0.940%  | -1.1347160% | 31.366 |
| 2016/07 | 4.93%   | 3.667%  | -0.6264487% | 31.726 |
| 2016/06 | 2.13%   | 1.535%  | -1.1150344% | 31.926 |
| 2016/05 | -0.91%  | 1.882%  | -1.0542446% | 32.286 |
| 2016/04 | -4.06%  | -4.196% | 1.0811313%  | 32.63  |
| 2016/03 | 0.58%   | 3.967%  | -0.0030977% | 32.281 |
| 2016/02 | 5.05%   | 3.265%  | -3.6128031% | 32.282 |
| 2016/01 | -2.25%  | -2.313% | -0.4695394% | 33.492 |
| 2015/12 | 2.77%   | 0.210%  | 1.7661646%  | 33.65  |
| 2015/11 | -1.51%  | -2.732% | 0.7188547%  | 33.066 |
| 2015/10 | 7.32%   | 4.560%  | 0.0853606%  | 32.83  |
| 2015/09 | -0.49%  | 7.730%  | -0.9840618% | 32.802 |
| 2015/08 | -12.80% | -5.660% | 0.9692167%  | 33.128 |
| 2015/07 | -8.27%  | -7.054% | 3.5603813%  | 32.81  |
| 2015/06 | -2.42%  | -3.897% | 1.9697457%  | 31.682 |
| 2015/05 | -1.03%  | -1.212% | 0.6446179%  | 31.07  |
| 2015/04 | -2.01%  | 2.437%  | 0.3869667%  | 30.871 |
| 2015/03 | 1.36%   | -0.371% | -2.0668132% | 30.752 |
| 2015/02 | 3.28%   | 2.779%  | -0.3237787% | 31.401 |
| 2015/01 | 2.89%   | 0.587%  | -0.1647916% | 31.503 |
| 2014/12 | 2.98%   | 1.307%  | -0.5139038% | 31.555 |
| 2014/11 | 0%      | 2.367%  | 2.1875705%  | 31.718 |

|         |        |         |             |        |
|---------|--------|---------|-------------|--------|
| 2014/10 | -5.40% | 0.087%  | 1.8406720%  | 31.039 |
| 2014/09 | -5.12% | -4.974% | 0.1379945%  | 30.478 |
| 2014/08 | 0.15%  | 1.293%  | 1.5548882%  | 30.436 |
| 2014/07 | 3.58%  | -0.822% | -0.2330226% | 29.97  |
| 2014/06 | 9.24%  | 3.495%  | 0.4178506%  | 30.04  |
| 2014/05 | 3.56%  | 3.236%  | -0.4492512% | 29.915 |
| 2014/04 | -7.81% | -0.654% | -0.6874215% | 30.05  |
|         |        |         |             | 30.258 |

摘要輸出

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| 迴歸統計  |          |
|-------|----------|
| R 的倍數 | 0.16536  |
| R 平方  | 0.027344 |
| 調整的 R | -0.01405 |
| 標準誤   | 0.134947 |
| 觀察值個  | 50       |

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ANOVA

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|    | 自由度 | SS       | MS       | F        | 顯著值      |
|----|-----|----------|----------|----------|----------|
| 迴歸 | 2   | 0.024062 | 0.012031 | 0.660643 | 0.521249 |
| 殘差 | 47  | 0.855905 | 0.018211 |          |          |
| 總和 | 49  | 0.879966 |          |          |          |

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|      | 係數       | 標準誤      | t 統計     | P-值      | 下限 95%   | 上限 95%   | 下限 95.0% |
|------|----------|----------|----------|----------|----------|----------|----------|
| 無風險利 | 0.035517 | 0.019554 | 1.816393 | 0.075691 | -0.00382 | 0.074855 | -0.00382 |
| 市場風險 | 0.514697 | 0.723313 | 0.711583 | 0.48024  | -0.94042 | 1.969816 | -0.94042 |
| 營運曝險 | -0.87959 | 1.558791 | -0.56428 | 0.575248 | -4.01547 | 2.256291 | -4.01547 |

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上限 95.0%  
0.074855  
1.969816  
2.256291