

年月	月報酬率	大盤月報酬率	匯率變動	即期匯率
2018/05	-16.817%	2.037%	-0.3869246%	29.864
2018/04	15.225%	-2.396%	1.2666779%	29.98
2018/03	29.018%	0.962%	1.6655220%	29.605
2018/02	4.673%	-2.597%	-0.3763257%	29.12
2018/01	5.419%	4.331%	0.2744425%	29.23
2017/12	1.908%	78.050%	-2.3385151%	29.15
2017/11	-0.300%	-2.162%	-0.5398201%	29.848
2017/10	0.000%	3.947%	-0.5303281%	30.01
2017/09	-7.926%	-1.907%	-0.4454710%	30.17
2017/08	1.646%	1.520%	0.3377148%	30.305
2017/07	-1.210%	0.310%	-0.0793992%	30.203
2017/06	5.085%	3.529%	-0.6866868%	30.227
2017/05	-4.065%	1.709%	1.1095608%	30.436
2017/04	-0.806%	0.616%	-0.3838772%	30.102
2017/03	2.057%	0.626%	-0.3889768%	30.218
2017/02	5.652%	3.202%	-1.0244698%	30.336
2017/01	-1.709%	2.101%	-2.2640306%	30.65
2016/12	11.429%	0.138%	-2.8470523%	31.36
2016/11	-10.638%	-0.532%	1.2198181%	32.279
2016/10	0.428%	1.345%	0.9816339%	31.89
2016/09	-9.653%	1.081%	0.6822674%	31.58
2016/08	-3.358%	0.940%	-1.1347160%	31.366
2016/07	13.390%	3.667%	-0.6264487%	31.726
2016/06	-10.909%	1.535%	-1.1150344%	31.926
2016/05	2.612%	1.882%	-1.0542446%	32.286
2016/04	10.288%	-4.196%	1.0811313%	32.63
2016/03	8.969%	3.967%	-0.0030977%	32.281
2016/02	15.784%	3.265%	-3.6128031%	32.282
2016/01	-12.055%	-2.313%	-0.4695394%	33.492
2015/12	-1.352%	0.210%	1.7661646%	33.65
2015/11	13.265%	-2.732%	0.7188547%	33.066
2015/10	14.889%	4.560%	0.0853606%	32.83
2015/09	16.849%	7.730%	-0.9840618%	32.802
2015/08	-27.363%	-5.660%	0.9692167%	33.128
2015/07	-6.464%	-7.054%	3.5603813%	32.81
2015/06	-9.343%	-3.897%	1.9697457%	31.682
2015/05	12.015%	-1.212%	0.6446179%	31.07
2015/04	43.813%	2.437%	0.3869667%	30.871
2015/03	0.673%	-0.371%	-2.0668132%	30.752
2015/02	-0.336%	2.779%	-0.3237787%	31.401
2015/01	-6.972%	0.587%	-0.1647916%	31.503
2014/12	27.963%	1.307%	-0.5139038%	31.555
2014/11	2.177%	2.367%	2.1875705%	31.718
2014/10	-25.000%	0.087%	1.8406720%	31.039
2014/09	-1.508%	-4.974%	0.1379945%	30.478

2014/08	-0.500%	1.293%	1.5548882%	30.436
2014/07	-6.770%	-0.822%	-0.2330226%	29.97
2014/06	-6.545%	3.495%	0.4178506%	30.04
2014/05	11.789%	3.236%	-0.4492512%	29.915
2014/04	-10.545%	-0.654%	-0.6874215%	30.05
				30.258

## 摘要輸出

迴歸統計	
R 的倍數	0.1587
R 平方	0.025186
調整的 R <sup>2</sup>	-0.0163
標準誤	0.129152
觀察值個數	50

## ANOVA

	自由度	SS	MS	F	顯著值
迴歸	2	0.020255	0.010128	0.607156	0.549116
殘差	47	0.783974	0.01668		
總和	49	0.804229			

	係數	標準誤	t 統計	P-值	下限 95%	上限 95%	下限 95.0%
無風險利 <sup>2</sup>	0.017776	0.018624	0.954482	0.344723	-0.01969	0.055243	-0.01969
市場風險	0.044836	0.173118	0.258991	0.796773	-0.30343	0.393103	-0.30343
營運暴險	-1.34932	1.466277	-0.92023	0.36215	-4.29909	1.600453	-4.29909



上限 95.0%

0.055243

0.393103

1.600453