													通信類股																													
交易日	<b>5日</b> 類股指數			2450	美律 2439			宏達電 2498 台灣大			亞	太電 3682	遠傳 4904			友勁 6142		碁 6285 兆郝		赫 2485 友旺 2444		2444	卓越 2496		<b>国</b>	星通 3025		盛達 3027		訊舟 3047		明泰 3380		智易 3596	華裕	3419	合勤	合勤控 3704		正文 4906		
	3		· 般僧 口	混째家 收般價	В	- おここと は		超型 化多	般傳 [	口胡剛家		1 起酬家 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	般價口	胡椒葱	经债 日報系	家	—————————————————————————————————————	双	设值 口報	W 家 I / / / / / / / / / / / / / / / / / /	唐 日報	<b>高州家              </b>	<b>一</b> 日報	この は	曹	1 去品州家 1 人	r 般 傳	口起酬家		口胡쌔泫		口 起 째 家	<b>ケ般(曹</b>	口胡剛家	佐般傳   口:	超频率	一	W 弦 I / D 舟 D	要 <b>日</b> 起刷	家 收般價	口胡쌔家	
107/02/27			100.50	大皿	51.60	<b>大型</b>	102.00	大田川十	<b>二</b> 頃		107.50	1 TKE/II T	0.47	TKIMI — "X.—	74.00	八	7.62	- 1X.III	81.60	· · · · · · · · · · · · · · · · · · ·	26 90	(M)十一	24.65	(四)十	153.00	1 TX E/II — 42	10.05		10.2		八		24 85		52.00	· · · · · · · · · · · · · · · · · · ·	10.00	/// // // // // // // // // // // // //	14.05	十	27.90	
107/02/27	126.18	0.66607	109.50	0.01207	51.00	0.5910/	192.00	6.25007	61.00	0.6560	107.30	0.02007	9.47	0.9450	74.00	0.91107	7.02	0.26207	80.10	1 92907	26.90	1 4970	34.03	0.14407	155.00	1 2070	17.75	1 66007	10.3.	0.0000	9.19	1 5020/	24.83	0.60407	52.00	1 24607	10.90	1 22207	14.93	1 22907	27.80	0.54007
107/03/01	123.34	-0.000% -0.351%	108.30	-0.913% -0.461%	51.90	0.381% -0.193%	173.00	-0.230% -3.889%	61.40	-0.651%	100.30	-0.930%	9.39	-0.843% -1.065%	73.40	-0.811% -0.545%	7.04	-0.202%	79.70	-1.838% -0.499%	26.30	-1.487% -0.755%	34.70 35.50	2 305%	163.00	5 161%	17.73	-1.002% 1.408%	10.3.	-0.966%	9.33	0.000%	25.00	0.004%	52.70	1.340%	19.13	0.000%	13.13	1.338%	27.95 0	0.716%
107/03/02	124.40	-0.400%	108.00	0.000%	51.80	0.000%	171.50	-0.867%	60.50	-0.820%	106.50	-0.467%	9.25	-0.431%	73.30	0.411%	7.64	0.394%	78.50	-1.506%	26.00	-1.141%	36.70	3.380%	158.50	-2.761%	17.95	-0.278%	10.20	-0.488%	9.20	-1.393%	24.70	-1.200%	51.50	-1.905%	19.15	0.000%	14.85	-0.669%	28.45	1.066%
107/03/06	125.71	1.053%	109.50	1.389%	51.90	0.193%	169.00	-1.458%	60.50	0.000%	107.50	0.939%	9.28	0.324%	74.00	0.955%	7.73	1.178%	78.10	-0.510%	26.15	0.577%	35.80	-2.452%	157.00	-0.946%	18.00	0.279%	10.2:	0.490%	9.25	0.543%	24.75	0.202%	53.00	2.913%	19.80	3.394%	14.90	0.337%	28.75	1.054%
107/03/07	125.53	-0.143%	109.50	0.000%	52.10	0.385%	162.00	-4.142%	60.50	0.000%	107.00	-0.465%	9.24	-0.431%	74.50	0.676%	7.93	2.587%	78.00	-0.128%	26.00	-0.574%	36.50	1.955%	158.00	0.637%	17.90	-0.556%	10.60	3.415%	9.22	-0.324%	24.65	-0.404%	51.80	-2.264%	19.35	-2.273%	14.75	-1.007%	28.50 -0.8	J.870%
107/03/08	125.99	0.366%	109.50	0.000%	52.10	0.000%	160.50	-0.926%	61.10	0.992%	107.00	0.000%	9.37	1.407%	75.40	1.208%	8.05	1.513%	78.90	1.154%	26.10	0.385%	36.10	-1.096%	157.00	-0.633%	17.90	0.000%	10.73	1.415%	9.16	-0.651%	25.00	1.420%	52.20	0.772%	19.75	2.067%	14.85	0.678%	28.75 0.8	J.877%
107/03/09	125.66	-0.262%	109.50	0.000%	52.20	0.192%	163.50	1.869%	61.10	0.000%	106.50	-0.467%	9.31	-0.640%	73.80	-2.122%	7.93	-1.491%	78.90	0.000%	26.40	1.149%	34.90	-3.324%	157.50	0.318%	17.90	0.000%	10.53	-1.860%	9.22	0.655%	25.10	0.400%	53.40	2.299%	19.65	-0.506%	15.15	2.020%	29.20 1.5	1.565%
107/03/12	125.39	-0.215%	109.00	-0.457%	52.10	-0.192%	162.00	-0.917%	62.00	1.473%	106.00	-0.469%	9.32	0.107%	73.50	-0.407%	7.98	0.631%	78.80	-0.127%	26.40	0.000%	36.20	3.725%	155.00	-1.587%	18.05	0.838%	10.83	2.844%	9.26	0.434%	24.55	-2.191%	54.30	1.685%	19.55	-0.509%	15.55	2.640%	28.35 -2.9	2.911%
107/03/13	125.57	0.144%	109.00	0.000%	52.40	0.576%	164.50	1.543%	63.00	1.613%	106.00	0.000%	9.30	-0.215%	73.50	0.000%	8.04	0.752%	79.10	0.381%	26.95	2.083%	37.00	2.210%	156.00	0.645%	18.00	-0.277%	10.80	-0.461%	9.30	0.432%	24.85	1.222%	54.10	-0.368%	19.45	-0.512%	15.40	-0.965%	28.45 0.3	7.353%
107/03/14	125.52	-0.040%	109.00	0.000%	52.70	0.573%	166.00	0.912%	62.30	-1.111%	106.00	0.000%	9.26	-0.430%	73.90	0.544%	7.96	-0.995%	79.00	-0.126%	27.10	0.557%	37.00	0.000%	162.50	4.167%	17.85	-0.833%	10.83	0.463%	9.28	-0.215%	24.90	0.201%	54.00	-0.185%	19.55	0.514%	15.15	-1.623%	27.95 -1.3	.757%
107/03/15	125.77	0.199%	109.00	0.000%	52.80	0.190%	166.50	0.301%	61.80	-0.803%	106.00	0.000%	9.30	0.432%	74.50	0.812%	8.02	0.754%	79.30	0.380%	26.85	-0.923%	37.50	1.351%	160.50	-1.231%	17.75	-0.560%	10.73	-0.922%	9.32	0.431%	24.80	-0.402%	54.30	0.556%	19.90	1.790%	15.05	-0.660%	28.05 0.3	0.525%
107/03/10	125.92	0.119%	110.00	0.917%	52.90	0.189%	163.00	-2.102%	62.30	0.809%	105.50	-0.472%	9.27	0.323%	74.00	-0.071%	8.05	0.374%	79.80	0.031%	26.50	-0.931%	37.95	2.502%	159.00	-0.935%	17.70	-0.282%	10.03	-0.930%	9.31	-0.107%	24.80	0.000%	53.00	1.289%	19.80	-0.503%	14.95	-0.004%	28.20 0.3	1.064%
107/03/19	120.13	0.107%	110.00	0.000%	52.70	0.576%	162.30	1 538%	62.40	0.101%	106.00	0.474%	9.30	0.324%	74.30	0.070%	8 12	0.870%	79.40	0.301%	26.30	0.576%	36.50	1 351%	157.50	1 860%	17.70	0.000%	10.00	-0.409%	9.20	0.000%	24.00	2 033%	53.10	2 030%	19.03	0.738%	14.70	0.680%	27.90 -1.0	2 688%
107/03/21	126.93	0.818%	110.50	0.433%	52.70	0.573%	166.00	0.606%	67.60	9 032%	107.00	0.943%	9 29	0.324%	75.00	0.337 %	8 11	-0.123%	78.70	0.000%	26.10	-0.949%	32.85	-10.000%	158.50	0.635%	17.55	0.285%	10.5	0.474%	9 24	-0.216%	24.10	0.000%	53.00	-0.188%	19.65	0.000%	14.75	1.027%	27.15	2 578%
107/03/22	127.51	0.457%	111.50	0.905%	52.30	-0.759%	163.00	-1.807%	66.00	-2.367%	108.00	0.935%	9.29	0.000%	75.60	0.800%	8.09	-0.247%	78.30	-0.508%	25.85	-0.958%	32.90	0.152%	158.50	0.000%	17.40	-1.136%	10.55	-0.472%	9.20	-0.433%	24.35	1.037%	52.50	-0.943%	19.55	-0.509%	14.50	-1.695%	27.35 -1.7	1.795%
107/03/23	125.90	-1.263%	110.00	-1.345%	52.30	0.000%	164.50	0.920%	63.90	-3.182%	107.00	-0.926%	9.15	-1.507%	75.10	-0.661%	8.00	-1.112%	77.50	-1.022%	25.50	-1.354%	31.60	-3.951%	156.00	-1.577%	16.95	-2.586%	10.40	-1.422%	8.99	-2.283%	23.85	-2.053%	51.20	-2.476%	18.80	-3.836%	14.55	0.345%	26.75 -2.1	2.194%
107/03/26	126.33	0.342%	111.00	0.909%	52.10	-0.382%	166.50	1.216%	63.00	-1.408%	108.00	0.935%	9.13	-0.219%	75.60	0.666%	7.99	-0.125%	77.30	-0.258%	25.55	0.196%	31.60	0.000%	156.50	0.321%	16.95	0.000%	10.50	0.962%	8.94	-0.556%	23.50	-1.468%	51.60	0.781%	18.75	-0.266%	14.35	-1.375%	26.80 0.1	J.187%
107/03/27	127.34	0.799%	112.00	0.901%	52.30	0.384%	167.50	0.601%	67.00	6.349%	108.50	0.463%	9.13	0.000%	76.10	0.661%	8.03	0.501%	76.90	-0.517%	25.85	1.174%	31.00	-1.899%	160.00	2.236%	16.95	0.000%	10.50	0.000%	8.94	0.000%	23.55	0.213%	52.70	2.132%	18.60	-0.800%	14.30	-0.348%	27.50 2.6	2.612%
107/03/28	127.28	-0.047%	112.50	0.446%	52.30	0.000%	166.00	-0.896%	66.20	-1.194%	108.50	0.000%	9.17	0.438%	76.20	0.131%	8.05	0.249%	76.00	-1.170%	27.40	5.996%	30.80	-0.645%	161.00	0.625%	17.10	0.885%	10.63	1.429%	8.91	-0.336%	23.35	-0.849%	52.00	-1.328%	17.80	-4.301%	14.05	-1.748%	27.00 -1.8	.818%
107/03/29	127.29	0.008%	111.50	-0.889%	52.30	0.000%	167.00	0.602%	66.30	0.151%	109.00	0.461%	9.12	-0.545%	77.00	1.050%	8.04	-0.124%	76.40	0.526%	27.35	-0.182%	31.00	0.649%	165.00	2.484%	17.10	0.000%	10.63	0.000%	8.90	-0.112%	23.30	-0.214%	53.40	2.692%	17.95	0.843%	14.10	0.356%	27.00 0.0	J.000%
107/03/30	128.58	1.013%	113.00	1.345%	52.50	0.382%	170.50	2.096%	66.30	0.000%	109.50	0.459%	9.11	-0.110%	78.00	1.299%	7.99	-0.622%	76.40	0.000%	27.35	0.000%	31.40	1.290%	162.00	-1.818%	17.15	0.292%	10.63	0.000%	8.87	-0.337%	23.50	0.858%	54.70	2.434%	17.85	-0.557%	13.95	-1.064%	27.05 0.3	J.185%
107/03/31	128.88	0.233%	113.00	0.000%	52.40	-0.190%	168.50	-1.173%	68.10	2.715%	110.00	0.457%	9.14	0.329%	78.20	0.256%	7.99	0.000%	77.70	1.702%	27.35	0.000%	31.65	0.796%	163.00	0.617%	17.35	1.166%	10.53	-0.939%	8.82	-0.564%	23.65	0.638%	54.70	0.000%	17.90	0.280%	13.90	-0.358%	26.65 -1.4	.479%
107/04/02	128.29	-0.458%	112.50	-0.442%	52.30	-0.191%	166.50	-1.187%	67.30	-1.175%	110.00	0.000%	9.13	-0.109%	77.40	-1.023%	7.97	-0.250%	79.00	1.673%	27.00	-1.280%	31.25	-1.264%	165.00	1.227%	17.15	-1.153%	10.33	-1.896%	8.73	-1.020%	23.45	-0.846%	54.30	-0.731%	17.90	0.000%	13.85	-0.360%	26.65 0.0	2.000%
107/04/03	127.57	-0.561%	112.00	-0.444%	52.20	-0.191%	165.50	-0.601%	67.60	0.446%	109.50	-0.455%	9.06	-0.767%	76.80	-0.775%	7.98	0.125%	78.00	-1.266%	26.40	-2.222%	29.80	-4.640%	160.00	-3.030%	17.00	-0.875%	10.23	-0.966%	8.75	0.229%	23.05	-1.706%	53.30	-1.842%	17.85	-0.279%	13.85	0.000%	25.85 -3.0	.002%
107/04/09 107/04/10	128.66 128.78		114.00	1./86%	52.10	-0.192% 1 727%	161.50	-2.41/% 1.959%	64.50	-1.627% -3.008%	110.00	0.457%	9.02	0.442%	78.20	1.823%	7.98	-0.376%	76.60	0.000%	26.00	-1.515%	29.65	-0.503% 1.180 <i>%</i> -	158.00	1.250%	17.00	0.000%	10.20	-0.488%	8.83	1.143%	23.00	-0.21/%	54.00	0.556%	17.00	-1.120%	13.75	-0.722%	25.25 -2.5	5 140%
107/04/11	128.55		114.50	0.439%	52.60	0.755%	158.50	0.315%	63.70	1 2/10%	110.00	0.000%	8.99	0.000%	78.60	0.000%	7.93	-1.635%	76.00	-0.783%	26.85	1.340%	30.00	0.000%	156.50	2 188%	17.10	2.047%	10.10	0.960%	8 70	0.687%	22.30	1 100%	54.30	0.530%	17.90	1.397%	13.03	0.727%	26.70	0.565%
107/04/12	128.37		114.00	0.000%	52.70	0.190%	152.50	-3.481%	63.60	-0.157%	10.50	-0.455%	9.00	0.000%	78.30	-0.509%	7.62	-1.790%	76.30	0.395%	26.75	-0 372%	30.05	0.000%	155.50	-0.639%	17.43	0.860%	10.1.	0.493%	8.80	0.087%	23.00	3 139%	54.70	0.737%	18.00	-0.826%	13.75	0.365%	26.76 0	1 685%
107/04/13	128.00		113.50	-0.439%	52.80	0.190%	154.50	1.311%	63.00	-0.943%	109.00	-0.457%	9.00	0.000%	78.30	0.128%	7.69	0.130%	75.90	-0.524%	26.60	-0.561%	29.85	-0.666%	156.00	0.322%	17.40	-1.136%	10.10	-0.493%	8.82	0.227%	22.65	-1.522%	54.70	0.000%	18.25	1.389%	13.80	0.364%	26.75	1.905%
107/04/16	127.89	-0.086%	113.00	-0.441%	52.80	0.000%	152.00	-1.618%	62.10	-1.429%	110.50	1.376%	8.98	-0.222%	78.10	-0.255%	7.65	-0.520%	74.80	-1.449%	26.40	-0.752%	29.85	0.000%	155.00	-0.641%	17.10	-1.724%	10.10	0.000%	8.74	-0.907%	22.30	-1.545%	57.00	4.205%	17.85	-2.192%	13.70	-0.725%	26.60 -0.5	ე.561%
107/04/17	127.53	-0.281%	113.50	0.442%	52.80	0.000%	147.00	-3.289%	61.80	-0.483%	109.50	-0.905%	8.88	-1.114%	78.00	-0.128%	7.61	-0.523%	73.50	-1.738%	26.00	-1.515%	29.15	-2.345%	153.00	-1.290%	17.05	-0.292%	9.90	-1.386%	8.59	-1.716%	22.40	0.448%	59.70	4.737%	17.45	-2.241%	13.70	0.000%	25.80 -3.0	3.008%
107/04/18	128.08	0.431%	114.50	0.881%	53.30	0.947%	143.00	-2.721%	61.80	0.000%	110.00	0.457%	8.89	0.113%	78.10	0.128%	7.65	0.526%	72.70	-1.088%	26.00	0.000%	27.40	-6.003%	153.00	0.000%	17.10	0.293%	9.92	-0.402%	8.53	-0.698%	22.20	-0.893%	58.30	-2.345%	17.65	1.146%	13.75	0.365%	25.50 -1.3	1.163%
107/04/19	127.92	-0.125%	114.00	-0.437%	53.80	0.938%	148.00	3.497%	61.50	-0.485%	110.00	0.000%	9.00	1.237%	78.20	0.128%	7.65	0.000%	71.40	-1.788%	26.00	0.000%	28.10	2.555%	154.00	0.654%	17.20	0.585%	9.9	-0.101%	8.64	1.290%	22.05	-0.676%	58.80	0.858%	17.65	0.000%	13.85	0.727%	25.50 0.0	J.000%
107/04/20 107/04/23 107/04/24	127.11	-0.633%	113.50	-0.439%	53.30	-0.929%	144.50	-2.365%	62.50	1.626%	110.00	0.000%	8.92	-0.889%	77.70	-0.639%	7.58	-0.915%	69.00	-3.361%	26.05	0.192%	28.10	0.000%	151.50	-1.623%	17.20	0.000%		0.908%	8.57	-0.810%	21.60	-2.041%	56.00	-4.762%	17.55	-0.567%	13.75	-0.722%	25.20 -1.3	176%
107/04/23	125.98		112.50	-0.881%	53.40	0.188%	136.50	-5.536%	61.20	-2.080%	110.00	0.000%	8.73	-2.130%	78.00	0.386%	7.45	-1.715%	69.50	0.725%	25.80	-0.960%	27.90	-0.712%	149.50	-1.320%	16.95	-1.453%		-0.500%	8.51	-0.700%	20.70	-4.167%	55.40	-1.071%	17.45	-0.570%	13.55	-1.455%	24.80 -1.5	.587%
107/04/24	124.36		111.00	-1.333%	53.20	-0.375%	128.00	-6.227%	60.00	-1.961%	109.00	-0.909%	8.55	-2.062%	77.60	-0.513%	7.22	-3.087%	69.70	0.288%	25.40	-1.550%	27.95	0.179%	145.00	-3.010%	17.05	0.590%		-1.206%	8.35	-1.880%	20.00	-3.382%	53.30	-3.791%	17.40	-0.287%	13.50	-0.369%	23.90 -3.0	.629%
107/04/25	124.17		110.50	-0.450%	53.20	0.000%	131.50	2.734%	60.70	1.167%	108.50	-0.459%	8.94	4.561%	77.40	-0.258%	7.18	-0.554%	70.00	0.430%	25.00	-1.575%	27.65	-1.073%	145.00	0.000%	17.05	0.000%		-1.322%	8.18	-2.036%	20.25	1.250%	54.00	1.313%	17.40	0.000%	13.45	-0.370%	23.75 -0.6	0.628%
107/04/26 107/04/27 107/04/30	124.21	0.032%	111.50	0.905%	52.30	-1.692%	123.00	-6.464%	57.40	-5.437%	109.00	0.461%	8.71	-2.573%	77.60	0.258%	7.01	-2.368% -1.569%	67.70	-3.286%	24.80 25.25	-0.800%	28.45	2.893% 0.176%	142.00	-2.069%	16.80	-1.466%	9.60	-1.031%	8.19	0.122%	19.90 19.95	-1.728%	53.00	-1.852%	17.00	-2.299%	13.15	-2.230%	23.55 -0.8	0.842%
107/04/27	125.22 125.93	0.813%	113.00	0.000%	52.20	-0.191%	130.00	5.091%	55.00	-4.181%	109.00	0.000%	8.83	0.340%	77.70	0.129%	6.90 7.09	2.754%	68.20 69.80	0.739% 2.346%	25.35	0.306%	28.50	0.175%	144.00	1.408%	16.70	-0.595%	9.03	0.521%	8.10	-0.366% 0.000%	20.00	0.251%	56.70	3.585%	17.15	0.583%	13.15	0.000%	23.70 0.0	1 200%
107/04/30	123.93	0.507 70	113.00	0.000 //	32.30	0.19270	137.30	3.10970	00.50	10.000 %	109.50	0.43970	6.00	-0.540 //	78.40	0.901 %	7.09	2.73470	09.80	2.540 /6	23.33	0.39070	26.55	0.17370	130.00	4.10776	10.00	0.39970	9.00	0.104 //	8.10	0.000 %	20.00	0.23170	30.70	3.21970	17.23	0.36370	13.13	0.000 %	24.13	.07770
標準差(風險)		0.550%		0.758%		0.562%		2.857%		2.899%		0.565%		1.119%		0.745%		1.156%		1.192%		1.422%		2.583%		1.883%		0.927%		1.100%		0.852%		1.380%		2.127%		1.478%		1.020%	1.8	1.808%
期望報酬率		-0.138%		3.262%		1.411%		-31.606%		0.806%		1.907%		-7.083%		5.891%		-6.935%		-15.304%		-5.533%		-17.943%		-1.277%		-6.998%		-6.653%		-11.724%		-21.271%		9.566%		-8.685%		-12.601%		3.399%
β值		1.000		1.182		0.163		2.077		1.724		0.684		0.818		0.837		0.840		0.532		0.755		-0.528		0.873		0.491		0.482		0.512		1.291		1.911		0.825		-0.131		1.327

