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8	Multiple R	0.9960				
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10	Adjusted R Square	0.9920				
11	Standard Error	0.0039				
12	Observations	120				
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14	ANOVA					
15		<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>
16	Regression	1	0.2302	0.2302	14780.5957	0.0000
17	Residual	118	0.0018	0.0000		
18	Total	119	0.2321			
19						
20		<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	
21	Intercept	-0.0002	0.0004	-0.4394	0.6612	
22	MKT-RF	0.9702	0.0080	121.5755	0.0000	
23						

Capm Regression Excel

**S. Christian Albright, Wayne L.
Winston, Christopher James Zappe**

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