



ภาคผนวก

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ข้อมูลที่ใช้ในการศึกษา

โดย	SET	=	ดัชนีราคาหุ้นตลาดหลักทรัพย์แห่งประเทศไทย (จุด)
	FTSE	=	ดัชนี FTSE 100 (จุด)
	GDAXI	=	ดัชนี Xetra Dax (จุด)
	FCHI	=	ดัชนี CAC 40 (จุด)
	ERROR	=	ตัวแปรสุ่ม

ตารางแสดงข้อมูลที่ใช้ในการศึกษา

DATE	SETI	FCHI	FTSE	GDAXI
11/12/2002	345.07001	3,064.64	4,085.00	3,115.88
11/13/2002	343.67001	3,034.81	4,029.40	3,066.42
11/14/2002	348.95001	3,148.60	4,053.10	3,188.39
11/15/2002	356.23999	3,162.39	4,091.60	3,191.76
11/18/2002	357.10001	3,208.47	4,116.00	3,218.36
11/19/2002	353.62	3,177.23	4,096.50	3,206.93
11/20/2002	352.17999	3,153.50	4,094.90	3,212.99
11/21/2002	358.44	3,290.17	4,190.00	3,304.63
11/22/2002	362.59	3,305.78	4,175.20	3,320.88
11/25/2002	364.53	3,295.68	4,122.20	3,299.24
11/26/2002	361.20999	3,215.19	4,071.00	3,191.63
11/27/2002	361.35001	3,313.76	4,144.20	3,346.14
11/28/2002	364.29001	3,329.99	4,185.40	3,360.76
11/29/2002	364.89999	3,326.65	4,169.40	3,320.32
12/2/2002	366.67001	3,298.76	4,154.30	3,380.20
12/3/2002	364.19	3,222.26	4,075.40	3,280.49
12/4/2002	364.94	3,199.84	4,048.60	3,320.75

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
12/6/2002	365.09	3,185.77	4,013.50	3,207.53
12/9/2002	365.35001	3,115.63	3,933.90	3,065.57
12/11/2002	365.45999	3,190.09	3,974.90	3,196.05
12/12/2002	360.98999	3,137.43	3,935.30	3,111.88
12/13/2002	356.20001	3,076.85	3,878.10	3,077.06
12/16/2002	353.92999	3,173.85	3,984.00	3,205.29
12/17/2002	352.82999	3,138.61	3,908.70	3,139.97
12/18/2002	350.62	3,077.39	3,835.20	3,022.69
12/19/2002	350.25	3,054.21	3,841.40	2,961.41
12/20/2002	350.01001	3,082.85	3,889.90	3,024.22
12/23/2002	350.54999	3,087.62	3,936.90	3,000.84
12/27/2002	356.48001	3,011.83	3,829.40	2,840.00
1/2/2003	351.51999	3,195.02	4,009.50	3,105.04
1/3/2003	357.23001	3,187.88	4,004.90	3,092.94
1/6/2003	364.14999	3,210.27	4,001.40	3,157.25
1/7/2003	365.51001	3,160.99	3,957.40	3,112.77
1/8/2003	360.41	3,094.09	3,924.80	2,993.00
1/9/2003	358.76001	3,152.29	3,934.00	3,037.68
1/10/2003	360.37	3,160.13	3,974.10	3,037.33
1/13/2003	364.04999	3,169.82	3,948.30	3,060.65
1/14/2003	373.32999	3,174.03	3,945.60	3,098.72
1/15/2003	371.82001	3,134.66	3,887.80	3,049.40
1/16/2003	370.48001	3,142.59	3,881.80	3,054.11
1/17/2003	367.16	3,056.93	3,820.60	2,918.82
1/20/2003	371.45001	3,020.07	3,778.60	2,893.55
1/21/2003	375.91	2,992.39	3,736.70	2,870.57

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
1/22/2003	373.17001	2,931.38	3,678.00	2,803.25
1/23/2003	376.56	2,917.97	3,622.20	2,811.22
1/24/2003	376.29999	2,898.60	3,603.70	2,717.82
1/27/2003	370.79999	2,795.78	3,480.80	2,643.80
1/28/2003	374.76001	2,800.07	3,490.00	2,671.36
1/29/2003	369.69	2,840.05	3,483.80	2,706.57
1/30/2003	370.29999	2,914.13	3,578.70	2,693.78
1/31/2003	370.01001	2,937.88	3,567.40	2,747.83
2/3/2003	372.39999	2,957.79	3,689.40	2,751.99
2/4/2003	373.37	2,863.50	3,590.10	2,632.98
2/5/2003	373.28	2,884.62	3,678.70	2,725.88
2/6/2003	379.10001	2,836.18	3,597.00	2,649.00
2/7/2003	378.95001	2,796.66	3,599.20	2,569.34
2/10/2003	375.48001	2,772.26	3,579.10	2,586.09
2/11/2003	379.14001	2,841.84	3,669.20	2,627.00
2/12/2003	380.26001	2,770.62	3,616.10	2,571.25
2/13/2003	370.25	2,758.65	3,610.80	2,555.27
2/14/2003	368.70999	2,827.75	3,611.90	2,674.46
2/18/2003	370.45001	2,938.63	3,729.50	2,740.14
2/19/2003	371.17999	2,859.19	3,658.30	2,624.65
2/20/2003	364.42001	2,804.49	3,687.20	2,591.26
2/21/2003	359.53	2,829.83	3,727.10	2,648.87
2/24/2003	362.09	2,785.61	3,701.80	2,571.35
2/25/2003	356.76001	2,683.37	3,621.50	2,485.50
2/26/2003	356.01999	2,658.57	3,593.30	2,450.20
2/27/2003	358.89001	2,715.80	3,569.90	2,513.22

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
2/28/2003	361.32001	2,754.07	3,655.60	2,547.05
3/3/2003	367.67001	2,762.25	3,684.70	2,549.65
3/4/2003	364.54999	2,676.34	3,625.30	2,501.03
3/5/2003	359.89999	2,655.07	3,563.50	2,498.02
3/6/2003	358.95999	2,634.53	3,555.40	2,437.51
3/7/2003	358.48001	2,574.91	3,491.60	2,431.66
3/10/2003	353.29001	2,513.61	3,436.00	2,329.04
3/11/2003	350.98001	2,493.42	3,452.70	2,305.30
3/12/2003	352.44	2,403.04	3,287.00	2,202.96
3/13/2003	353.48001	2,554.71	3,486.90	2,354.31
3/14/2003	358.23999	2,740.01	3,601.80	2,403.19
3/17/2003	354.60999	2,831.73	3,722.30	2,487.12
3/18/2003	362.85001	2,794.89	3,747.30	2,584.61
3/19/2003	361.13	2,837.68	3,765.40	2,615.22
3/20/2003	364.23999	2,794.83	3,765.70	2,604.85
3/21/2003	363.62	2,890.68	3,861.10	2,715.06
3/24/2003	361.28	2,726.85	3,743.30	2,548.37
3/25/2003	363.73999	2,795.79	3,762.00	2,636.10
3/26/2003	368.14001	2,787.56	3,793.10	2,579.33
3/27/2003	368.94	2,722.84	3,729.10	2,584.05
3/28/2003	369.53	2,733.00	3,708.50	2,520.84
3/31/2003	364.54999	2,618.46	3,613.30	2,423.87
4/1/2003	362.22	2,635.04	3,684.80	2,450.19
4/2/2003	363.01999	2,743.88	3,753.40	2,589.35
4/3/2003	365.12	2,788.69	3,771.10	2,569.81

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
4/4/2003	371.92999	2,837.96	3,814.40	2,654.07
4/8/2003	375.82001	2,893.51	3,868.80	2,767.79
4/9/2003	376.20001	2,888.03	3,861.40	2,734.10
4/10/2003	375.01999	2,808.58	3,803.30	2,697.10
4/11/2003	383.35999	2,838.14	3,808.10	2,733.95
4/16/2003	386.54001	2,874.98	3,849.40	2,776.78
4/17/2003	384.63	2,921.52	3,916.80	2,834.12
4/18/2003	384.5	2,895.16	3,854.90	2,824.68
4/21/2003	385.5	2,898.61	3,889.20	2,899.78
4/22/2003	378.97	2,914.60	3,917.70	2,960.96
4/23/2003	375.39001	2,962.67	3,966.50	2,974.40
4/24/2003	369.70999	2,903.04	3,899.00	2,891.62
4/25/2003	368.53	2,866.74	3,870.20	2,838.23
4/28/2003	368.85001	2,949.57	3,940.30	2,953.92
4/29/2003	372.92001	2,940.80	3,927.80	2,908.96
4/30/2003	374.63	2,953.67	3,926.00	2,942.04
5/2/2003	375.23999	2,963.12	3,880.10	2,986.00
5/6/2003	380.04999	3,057.56	4,006.40	3,066.95
5/7/2003	379.45001	3,023.96	3,992.90	3,005.64
5/8/2003	378.20001	2,939.17	3,928.90	2,886.08
5/9/2003	384.32001	2,967.89	3,969.40	2,956.59
5/12/2003	383.48999	2,962.63	3,987.40	2,937.26
5/13/2003	386.79001	2,963.63	3,999.90	2,909.95
5/14/2003	385.22	2,961.83	3,975.00	2,926.03
5/16/2003	383	2,994.87	4,049.00	2,989.08

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

5/20/2003	382.97	2,877.26	3,971.60	2,838.93
5/19/2003	379.03	2,867.29	3,941.30	2,850.68
5/20/2003	382.97	2,877.26	3,971.60	2,838.93
5/21/2003	387.37	2,881.20	3,936.40	2,827.25
5/22/2003	388.62	2,903.27	3,990.40	2,865.21
5/23/2003	395.51999	2,897.16	3,979.80	2,822.83
5/27/2003	400.69	2,891.47	3,992.40	2,873.60
5/28/2003	402.98001	2,949.61	4,071.90	2,919.54
5/29/2003	403.39999	2,969.18	4,083.60	2,906.71
5/30/2003	403.82001	2,991.75	4,048.10	2,982.68
6/2/2003	404.78	3,048.32	4,129.30	3,064.56
6/3/2003	403.69	3,039.41	4,115.70	3,026.82
6/4/2003	412.67999	3,063.85	4,126.60	3,080.02
6/5/2003	415.63	3,034.07	4,104.30	3,039.76
6/6/2003	418.20999	3,093.21	4,150.80	3,127.46
6/9/2003	419.28	3,055.23	4,129.10	3,094.76
6/10/2003	424.04999	3,083.85	4,113.00	3,140.34
6/11/2003	422.60001	3,121.90	4,150.10	3,178.15
6/12/2003	431.73001	3,152.16	4,161.30	3,219.47
6/13/2003	427.97	3,108.94	4,134.10	3,168.71
6/16/2003	429.75	3,174.49	4,152.90	3,264.50
6/17/2003	442.29999	3,200.75	4,190.40	3,286.48
6/18/2003	446.20001	3,213.93	4,207.00	3,304.15
6/19/2003	454.19	3,164.91	4,131.50	3,247.11
6/20/2003	452.66	3,190.11	4,160.10	3,238.98
6/23/2003	458.79001	3,119.24	4,087.90	3,186.39

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
6/24/2003	450.01999	3,103.34	4,060.90	3,217.34
6/25/2003	453.89001	3,108.70	4,067.90	3,198.82
6/26/2003	459.34	3,103.46	4,041.70	3,241.22
6/27/2003	457.51001	3,109.02	4,067.80	3,224.66
6/30/2003	461.82001	3,084.10	4,031.20	3,220.58
7/2/2003	477.73001	3,079.07	4,006.90	3,241.04
7/3/2003	489.79999	3,092.09	4,024.80	3,241.92
7/4/2003	495.72	3,072.40	4,021.50	3,239.61
7/7/2003	489.32999	3,182.19	4,074.80	3,332.87
7/8/2003	496.64001	3,177.97	4,073.60	3,344.46
7/9/2003	482.51999	3,139.93	4,054.70	3,322.43
7/10/2003	474.28	3,098.28	4,028.80	3,269.84
7/11/2003	484.39001	3,138.27	4,058.10	3,326.51
7/15/2003	494.20001	3,179.33	4,102.50	3,384.69
7/16/2003	503.19	3,150.72	4,077.10	3,387.64
7/17/2003	495.07999	3,129.37	4,056.60	3,330.68
7/18/2003	493.04001	3,129.21	4,073.20	3,366.71
7/21/2003	487.44	3,081.06	4,044.30	3,287.00
7/22/2003	488.57999	3,092.62	4,079.70	3,318.15
7/23/2003	480.44	3,089.41	4,086.50	3,304.48
7/24/2003	478.89999	3,156.86	4,149.60	3,374.82
7/25/2003	484.85999	3,109.32	4,131.20	3,356.89
7/28/2003	480.48001	3,164.93	4,148.80	3,417.77
7/29/2003	478.29001	3,142.39	4,137.00	3,428.12
7/30/2003	474.89999	3,172.51	4,141.20	3,429.03

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
7/31/2003	484.10999	3,210.27	4,157.00	3,487.86
8/1/2003	491.54001	3,169.63	4,098.40	3,438.89
8/4/2003	494.84	3,142.00	4,100.10	3,405.31
8/5/2003	489.98999	3,187.61	4,121.00	3,438.36
8/6/2003	489.76999	3,126.15	4,070.40	3,375.66
8/7/2003	498.38	3,130.56	4,095.60	3,331.89
8/8/2003	503.20001	3,165.49	4,147.80	3,332.24
8/11/2003	513.19	3,188.32	4,176.70	3,339.58
8/13/2003	525.15002	3,208.06	4,180.70	3,398.89
8/14/2003	518.83002	3,261.70	4,237.80	3,452.70
8/15/2003	519.03998	3,279.21	4,247.30	3,443.93
8/18/2003	520.51001	3,301.08	4,272.10	3,507.23
8/19/2003	525.94	3,310.70	4,250.80	3,504.53
8/20/2003	521.09998	3,280.34	4,217.40	3,501.23
8/21/2003	530.21002	3,306.42	4,223.50	3,565.47
8/22/2003	534.81	3,328.99	4,225.90	3,549.05
8/26/2003	531.06	3,256.69	4,177.40	3,455.48
8/27/2003	525.82001	3,280.02	4,206.40	3,483.08
8/28/2003	535.90997	3,322.95	4,198.00	3,492.67
8/29/2003	537.71002	3,311.42	4,161.10	3,484.58
9/1/2003	545.22998	3,358.52	4,204.40	3,571.22
9/2/2003	541.90002	3,363.93	4,204.40	3,567.20
9/3/2003	539.88	3,422.78	4,262.10	3,647.51
9/4/2003	545.42999	3,410.69	4,248.80	3,668.67
9/5/2003	557.81	3,392.75	4,257.20	3,607.71

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
9/8/2003	564.40997	3,409.72	4,292.10	3,641.53
9/9/2003	557.54999	3,375.26	4,263.90	3,594.40
9/10/2003	560.57001	3,328.71	4,252.10	3,536.87
9/11/2003	561.65997	3,348.25	4,242.20	3,566.85
9/12/2003	568.37	3,322.56	4,237.80	3,508.06
9/15/2003	566.53998	3,338.36	4,260.90	3,516.31
9/16/2003	568.83002	3,386.41	4,299.00	3,564.75
9/17/2003	558.70001	3,393.93	4,293.00	3,561.03
9/18/2003	553.32001	3,415.01	4,314.70	3,612.02
9/19/2003	567.21002	3,373.64	4,257.00	3,578.70
9/22/2003	562.19	3,282.95	4,228.20	3,456.27
9/23/2003	566.13	3,266.04	4,221.70	3,411.02
9/24/2003	575.54999	3,263.78	4,236.40	3,307.34
9/25/2003	576.67999	3,230.54	4,202.20	3,326.27
9/26/2003	580.87	3,216.76	4,157.10	3,324.85
9/29/2003	580.92999	3,188.71	4,142.70	3,323.38
9/30/2003	578.97998	3,134.99	4,091.30	3,256.78
10/1/2003	569.75	3,191.01	4,169.20	3,329.83
10/2/2003	567.02002	3,192.94	4,209.10	3,276.64
10/3/2003	558.34003	3,296.36	4,274.00	3,419.00
10/6/2003	544.35999	3,281.36	4,270.10	3,404.91
10/7/2003	544.39001	3,254.75	4,272.00	3,355.78
10/8/2003	560.73999	3,248.61	4,268.60	3,395.33
10/9/2003	573.63	3,324.99	4,313.90	3,481.90
10/10/2003	582.15002	3,306.12	4,311.00	3,471.25

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
10/13/2003	578.59003	3,360.34	4,362.30	3,538.39
10/14/2003	568.46997	3,344.90	4,334.10	3,538.13
10/15/2003	576.09998	3,374.98	4,368.80	3,570.58
10/16/2003	583.60999	3,357.49	4,339.70	3,577.72
10/17/2003	588.59998	3,353.72	4,344.00	3,516.67
10/20/2003	592.78003	3,358.80	4,347.50	3,559.33
10/21/2003	593.02002	3,363.30	4,352.30	3,580.08
10/22/2003	604.77002	3,302.70	4,285.60	3,490.60
10/24/2003	609.25	3,266.27	4,239.00	3,452.64
10/27/2003	615.67999	3,306.59	4,251.30	3,517.10
10/28/2003	615.39001	3,352.15	4,272.90	3,586.93
10/29/2003	624.06	3,366.95	4,265.70	3,615.42
10/30/2003	624.37	3,387.36	4,300.90	3,639.66
10/31/2003	639.45001	3,373.20	4,287.60	3,655.99
11/3/2003	659.96002	3,439.07	4,332.60	3,744.50
11/4/2003	665.06	3,424.81	4,330.30	3,741.71
11/5/2003	673.70001	3,393.25	4,303.40	3,717.70
11/6/2003	667.53998	3,412.18	4,324.20	3,733.93
11/7/2003	671	3,453.13	4,376.90	3,782.56
11/10/2003	664.35999	3,425.19	4,341.80	3,746.24
11/11/2003	647.54999	3,406.05	4,345.10	3,729.87
11/12/2003	653.48999	3,411.05	4,371.20	3,748.34
11/13/2003	658.15002	3,412.55	4,373.00	3,765.59
11/14/2003	657.38	3,448.60	4,397.00	3,797.40
11/17/2003	640.84003	3,359.30	4,338.90	3,674.54

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
11/18/2003	636.75	3,352.92	4,354.70	3,666.28
11/19/2003	619.03003	3,343.38	4,327.40	3,652.29
11/20/2003	614.22998	3,324.39	4,308.00	3,638.04
11/21/2003	613.42999	3,366.12	4,319.00	3,642.25
11/24/2003	605.28998	3,412.05	4,382.40	3,737.09
11/25/2003	605.03003	3,418.15	4,388.70	3,733.16
11/26/2003	630.82001	3,415.19	4,370.30	3,712.98
11/27/2003	635.25	3,431.66	4,361.10	3,744.99
11/28/2003	646.03003	3,424.79	4,342.60	3,745.95
12/1/2003	641.15002	3,490.26	4,410.00	3,821.20
12/2/2003	646.64001	3,471.86	4,378.90	3,809.26
12/3/2003	659.42999	3,501.93	4,392.00	3,875.66
12/4/2003	659.28998	3,496.55	4,378.20	3,874.78
12/8/2003	664.35999	3,434.91	4,359.80	3,806.54
12/9/2003	667.08002	3,456.12	4,379.60	3,846.18
12/11/2003	674	3,467.90	4,331.30	3,858.85
12/12/2003	674.45001	3,470.60	4,347.60	3,860.13
12/15/2003	689.04999	3,490.42	4,348.00	3,875.47
12/16/2003	691.88	3,486.60	4,333.00	3,865.98
12/17/2003	687.88	3,479.87	4,354.20	3,847.57
12/18/2003	700.92999	3,503.21	4,397.30	3,870.88
12/19/2003	709.15002	3,502.04	4,412.30	3,898.42
12/22/2003	718.33002	3,496.06	4,424.00	3,876.94
12/23/2003	718.46997	3,500.09	4,440.90	3,903.34
12/29/2003	746.81	3,520.79	4,457.50	3,952.72

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

12/30/2003	764.22998	3,529.18	4,470.40	3,965.16
1/5/2004	790.92999	3,608.29	4,513.30	4,035.90
1/6/2004	769.67999	3,595.82	4,505.20	4,035.44
1/7/2004	750.96997	3,563.51	4,473.00	4,004.40
1/8/2004	773.54999	3,592.73	4,494.20	4,045.43
1/9/2004	783.44	3,574.80	4,466.30	4,016.18
1/12/2004	794.01001	3,560.10	4,449.60	3,995.91
1/13/2004	792.22998	3,576.18	4,440.10	3,996.22
1/14/2004	790.84003	3,612.55	4,461.40	4,055.21
1/15/2004	767.39001	3,626.97	4,456.10	4,068.75
1/16/2004	778.44	3,671.80	4,487.90	4,111.64
1/19/2004	774.66998	3,689.97	4,518.10	4,139.92
1/20/2004	771.88	3,660.19	4,499.30	4,106.41
1/21/2004	766.71997	3,676.38	4,511.20	4,138.04
1/22/2004	760.16998	3,695.60	4,476.80	4,139.86
1/23/2004	754.44	3,693.36	4,460.80	4,151.83
1/26/2004	725.56	3,675.72	4,445.50	4,128.68
1/27/2004	739.46997	3,697.42	4,447.00	4,134.42
1/28/2004	722.14001	3,706.79	4,468.10	4,150.24
1/29/2004	714.03998	3,662.30	4,411.50	4,095.71
1/30/2004	698.90002	3,638.44	4,390.70	4,058.60
2/2/2004	667.33002	3,665.02	4,381.40	4,071.60
2/3/2004	699.75	3,638.21	4,390.60	4,057.51
2/4/2004	718.06	3,607.57	4,398.50	4,028.37
2/5/2004	734.54999	3,610.31	4,384.40	4,014.79
2/6/2004	711.15002	3,624.72	4,402.70	4,044.99

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
2/9/2004	732.04999	3,663.73	4,434.40	4,098.97
2/10/2004	739.64001	3,668.45	4,404.90	4,110.80
2/11/2004	753.23999	3,677.85	4,396.00	4,122.16
2/12/2004	748.15997	3,681.56	4,377.70	4,121.65
2/13/2004	755.17999	3,649.34	4,412.00	4,057.05
2/16/2004	738.91998	3,678.07	4,408.10	4,070.46
2/17/2004	748.83002	3,703.82	4,461.50	4,095.86
2/18/2004	742.33002	3,709.02	4,442.90	4,095.34
2/19/2004	732.96997	3,759.32	4,515.60	4,141.53
2/20/2004	728.64001	3,733.28	4,515.00	4,073.35
2/23/2004	724.85999	3,731.15	4,524.30	4,068.71
2/24/2004	720.28003	3,683.44	4,496.80	3,991.42
2/25/2004	704.65002	3,702.63	4,507.50	3,995.34
2/26/2004	697.91998	3,714.49	4,515.90	4,007.81
2/27/2004	716.29999	3,725.44	4,492.20	4,018.16
3/1/2004	705.25	3,748.87	4,537.00	4,054.43
3/2/2004	701.75	3,785.36	4,540.10	4,100.34
3/3/2004	696.23999	3,758.51	4,525.10	4,071.70
3/4/2004	700.59003	3,776.94	4,559.10	4,133.78
3/8/2004	704.46002	3,781.38	4,553.80	4,145.99
3/9/2004	710.65997	3,737.03	4,542.00	4,087.55
3/10/2004	705.28998	3,758.09	4,545.30	4,044.70
3/11/2004	707.73999	3,646.43	4,445.20	3,904.95
3/12/2004	695.08002	3,661.78	4,467.40	3,915.38
3/15/2004	678.41998	3,573.84	4,412.90	3,810.76

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
3/16/2004	669.79999	3,588.04	4,428.90	3,822.37
3/17/2004	674.40997	3,656.04	4,456.80	3,896.79
3/18/2004	687.19	3,589.98	4,397.90	3,827.43
3/19/2004	681.27002	3,613.28	4,417.70	3,819.15
3/22/2004	681.34003	3,539.22	4,333.80	3,729.23
3/23/2004	679.21997	3,539.91	4,318.50	3,728.82
3/24/2004	677.60999	3,518.45	4,309.40	3,726.07
3/25/2004	664.65997	3,570.40	4,373.60	3,811.92
3/26/2004	665.25	3,592.39	4,357.50	3,822.33
3/29/2004	645.79999	3,634.18	4,406.70	3,881.25
3/30/2004	649.21002	3,620.10	4,412.80	3,874.04
3/31/2004	647.29999	3,625.23	4,385.70	3,856.70
4/1/2004	671.91998	3,669.98	4,410.70	3,924.85
4/2/2004	693.12	3,739.91	4,465.60	4,007.60
4/5/2004	709.89001	3,781.20	4,480.70	4,048.60
4/7/2004	698.82001	3,734.56	4,468.70	4,001.16
4/8/2004	691.69	3,740.11	4,489.70	4,013.53
4/16/2004	712.20001	3,751.59	4,537.30	4,033.98
4/19/2004	704.65002	3,743.43	4,546.20	4,025.07
4/20/2004	713.95001	3,773.43	4,569.00	4,061.13
4/21/2004	706.65002	3,743.15	4,539.90	4,026.15
4/22/2004	690.96002	3,785.55	4,571.80	4,059.15
4/23/2004	681.88	3,811.43	4,570.00	4,103.62
4/26/2004	667.60999	3,785.55	4,571.80	4,125.83
4/27/2004	680.89001	3,782.09	4,575.70	4,134.10

แสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
4/28/2004	672.34003	3,722.59	4,524.50	4,065.74
4/29/2004	656.38	3,689.39	4,519.50	4,008.91
4/30/2004	648.15002	3,674.28	4,489.70	3,985.21
5/4/2004	644.09998	3,700.79	4,547.20	3,990.75
5/6/2004	634.01001	3,655.14	4,516.20	3,909.46
5/7/2004	636.79999	3,653.18	4,498.40	3,895.64
5/10/2004	605.62	3,553.35	4,395.20	3,784.61
5/11/2004	618.09998	3,606.41	4,454.70	3,849.84
5/12/2004	622.01001	3,564.34	4,412.90	3,776.24
5/13/2004	611.22998	3,614.24	4,453.80	3,824.93
5/14/2004	609.71997	3,603.26	4,441.80	3,803.10
5/17/2004	581.60999	3,553.02	4,403.00	3,754.37
5/18/2004	582.51001	3,569.14	4,414.40	3,789.24
5/19/2004	614.98999	3,643.32	4,471.80	3,872.26
5/20/2004	599.88	3,609.97	4,428.70	3,839.32
5/21/2004	615.40997	3,607.02	4,431.40	3,831.84
5/24/2004	608.90002	3,628.82	4,428.90	3,867.84
5/25/2004	601.51001	3,610.53	4,418.00	3,828.07
5/26/2004	609.59998	3,659.92	4,438.30	3,867.52
5/27/2004	630.71997	3,679.37	4,453.60	3,913.33
5/28/2004	638.59003	3,652.03	4,430.70	3,902.72
6/1/2004	635.01001	3,624.47	4,422.70	3,864.18
6/3/2004	627.53998	3,654.37	4,435.40	3,917.08
6/4/2004	626.46997	3,698.87	4,454.40	3,961.93
6/7/2004	625.83002	3,722.23	4,491.60	4,017.81

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
6/8/2004	611.46002	3,723.46	4,504.80	4,018.95
6/9/2004	611.60999	3,699.29	4,489.50	3,997.76
6/10/2004	612.21002	3,711.38	4,486.10	4,021.64
6/11/2004	613.13	3,699.38	4,484.00	4,014.56
6/14/2004	614	3,647.10	4,433.20	3,948.65
6/15/2004	613.76001	3,683.43	4,458.60	3,987.30
6/16/2004	624.35999	3,714.50	4,491.10	4,003.24
6/17/2004	623.71997	3,718.08	4,493.30	3,985.46
6/18/2004	622.71002	3,740.90	4,505.80	3,999.79
6/21/2004	630.03003	3,740.28	4,502.20	3,989.31
6/22/2004	629.35999	3,700.32	4,468.50	3,928.39
6/23/2004	627.23999	3,720.14	4,486.70	3,945.10
6/24/2004	637.03003	3,755.75	4,503.20	4,007.05
6/25/2004	644	3,742.38	4,494.10	4,013.35
6/28/2004	651.85999	3,771.58	4,518.70	4,069.35
6/29/2004	649.62	3,756.48	4,512.40	4,069.73
6/30/2004	646.64001	3,732.99	4,464.10	4,052.73
7/2/2004	647.57001	3,685.06	4,407.40	3,998.77
7/5/2004	655.87	3,688.18	4,403.30	3,995.73
7/6/2004	664.69	3,660.68	4,370.70	3,944.88
7/7/2004	666.42999	3,660.40	4,358.40	3,930.58
7/8/2004	659.14001	3,670.41	4,381.10	3,934.48
7/9/2004	666.59003	3,668.48	4,393.20	3,924.49
7/12/2004	661.48999	3,651.63	4,360.00	3,893.24
7/13/2004	663	3,656.18	4,357.70	3,903.88

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
7/14/2004	652.78998	3,648.75	4,372.60	3,898.84
7/15/2004	646.76001	3,610.55	4,340.70	3,847.19
7/16/2004	646.10999	3,610.40	4,339.20	3,845.93
7/19/2004	642.12	3,592.63	4,321.10	3,812.63
7/20/2004	645.58002	3,607.39	4,339.40	3,837.60
7/21/2004	655.82001	3,637.47	4,377.30	3,877.48
7/22/2004	650.12	3,572.84	4,306.30	3,801.05
7/23/2004	648.46997	3,567.29	4,326.30	3,797.33
7/26/2004	633.41998	3,532.61	4,287.00	3,752.59
7/27/2004	633.21002	3,565.10	4,324.90	3,814.08
7/28/2004	634.72998	3,575.92	4,356.20	3,807.21
7/29/2004	631.41998	3,643.79	4,418.70	3,889.68
7/30/2004	636.70001	3,647.10	4,413.10	3,895.61
8/3/2004	630.81	3,650.80	4,429.70	3,877.32
8/4/2004	619.19	3,607.58	4,408.10	3,823.74
8/5/2004	618.90002	3,622.98	4,413.40	3,829.03
8/6/2004	610.94	3,528.64	4,337.90	3,727.74
8/9/2004	607.46997	3,497.30	4,314.40	3,690.33
8/10/2004	606.94	3,533.06	4,350.90	3,720.64
8/11/2004	595.59998	3,502.95	4,312.20	3,678.91
8/13/2004	588.87	3,484.84	4,301.50	3,646.99
8/16/2004	596.97998	3,516.68	4,350.20	3,699.11
8/17/2004	602.75	3,533.13	4,358.70	3,705.73
8/18/2004	605.29999	3,541.48	4,355.20	3,726.50
8/19/2004	602.53998	3,544.42	4,362.60	3,722.99

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
8/20/2004	598.54999	3,538.02	4,369.20	3,712.61
8/23/2004	599.54999	3,589.69	4,405.30	3,772.14
8/24/2004	600.03003	3,594.38	4,407.50	3,771.00
8/25/2004	607.69	3,595.26	4,411.60	3,788.88
8/26/2004	617.07001	3,629.84	4,453.90	3,832.28
8/27/2004	620.12	3,649.24	4,490.10	3,851.18
8/31/2004	624.59003	3,594.28	4,459.30	3,785.21
9/1/2004	628.81	3,613.23	4,502.00	3,817.62
9/2/2004	628.78003	3,633.38	4,518.60	3,833.45
9/3/2004	629.08002	3,665.94	4,550.80	3,866.99
9/6/2004	630.87	3,673.03	4,563.80	3,887.58
9/7/2004	631.40002	3,682.14	4,565.60	3,889.04
9/8/2004	630.21002	3,677.55	4,558.40	3,884.16
9/9/2004	641.03998	3,652.02	4,538.00	3,851.22
9/10/2004	640.59998	3,677.61	4,545.00	3,886.03
9/13/2004	649.92999	3,725.40	4,558.50	3,953.31
9/14/2004	651.89001	3,708.03	4,545.60	3,947.75
9/15/2004	662.28003	3,691.85	4,548.40	3,941.75
9/16/2004	662.39001	3,691.68	4,556.50	3,963.65
9/17/2004	668.72998	3,726.22	4,591.00	3,988.07
9/20/2004	668.28998	3,703.69	4,579.50	3,977.68
9/21/2004	660.91998	3,731.14	4,608.40	3,991.02
9/22/2004	663.51001	3,692.11	4,592.30	3,942.35
9/23/2004	648.79999	3,653.10	4,568.30	3,905.66
9/24/2004	654.59998	3,673.51	4,578.10	3,910.30

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
9/27/2004	646.78003	3,656.93	4,541.20	3,874.37
9/28/2004	637.89001	3,667.47	4,567.30	3,882.27
9/29/2004	636.57001	3,682.67	4,588.10	3,920.36
9/30/2004	644.66998	3,640.61	4,570.80	3,892.90
10/1/2004	661.22998	3,730.16	4,659.60	3,994.96
10/4/2004	679.13	3,767.06	4,681.80	4,033.28
10/5/2004	673.88	3,770.24	4,707.10	4,048.71
10/6/2004	668.51001	3,764.59	4,706.30	4,049.66
10/7/2004	670.06	3,758.70	4,698.70	4,043.36
10/8/2004	676.15002	3,737.87	4,698.90	4,015.54
10/11/2004	677.92999	3,727.64	4,685.50	4,017.82
10/12/2004	658.27002	3,688.73	4,647.94	3,966.48
10/13/2004	661.28998	3,694.32	4,634.80	3,976.03
10/14/2004	641.29999	3,664.95	4,629.40	3,940.46
10/15/2004	648.47998	3,670.76	4,622.70	3,922.11
10/18/2004	646.51001	3,659.81	4,626.60	3,915.17
10/19/2004	661	3,700.56	4,655.20	3,964.13
10/20/2004	652.46002	3,665.68	4,616.40	3,912.40
10/21/2004	649.27002	3,687.53	4,617.40	3,934.06
10/22/2004	659.04999	3,687.17	4,615.40	3,935.14
10/26/2004	648.38	3,619.48	4,583.40	3,862.26
10/27/2004	626.84998	3,678.39	4,630.10	3,929.03
10/28/2004	621.57001	3,721.82	4,642.80	3,959.59
10/29/2004	628.15997	3,706.82	4,624.20	3,960.25
11/1/2004	626.96002	3,734.07	4,673.80	4,012.64

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
11/2/2004	631.98999	3,765.84	4,693.20	4,037.57
11/3/2004	641.28998	3,769.93	4,718.50	4,039.04
11/4/2004	639.13	3,762.45	4,728.30	4,041.38
11/5/2004	635.09003	3,780.99	4,739.80	4,063.58
11/8/2004	629.20001	3,776.99	4,716.60	4,068.97
11/9/2004	632.94	3,769.94	4,717.70	4,065.33
11/10/2004	625.78003	3,784.91	4,734.50	4,089.13
11/11/2004	627.34003	3,833.79	4,776.90	4,130.81
11/12/2004	639.73999	3,835.11	4,793.90	4,143.35
11/15/2004	647.56	3,820.97	4,803.10	4,134.34
11/16/2004	642.65002	3,794.27	4,770.40	4,117.22
11/17/2004	644.15997	3,844.14	4,795.90	4,183.41
11/18/2004	646.92999	3,830.39	4,805.30	4,178.68
11/19/2004	651.41998	3,798.78	4,760.80	4,134.89
11/22/2004	644.95001	3,774.25	4,733.10	4,123.98
11/23/2004	650.87	3,780.09	4,742.40	4,113.37
11/24/2004	643.06	3,760.70	4,719.40	4,125.30
11/25/2004	647.48999	3,797.59	4,753.40	4,160.35
11/26/2004	648.75	3,782.20	4,741.50	4,154.27
11/29/2004	657.25	3,780.61	4,749.80	4,146.98
11/30/2004	656.72998	3,753.75	4,703.20	4,126.00
12/1/2004	655.44	3,796.71	4,735.70	4,186.03
12/2/2004	661.08002	3,811.45	4,751.20	4,216.40
12/3/2004	663.84003	3,783.51	4,747.90	4,208.87
12/7/2004	655.83002	3,787.45	4,728.70	4,212.62

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
12/8/2004	645.40997	3,775.04	4,703.90	4,201.35
12/9/2004	648.78003	3,747.46	4,688.40	4,150.41
12/13/2004	645.75	3,805.94	4,736.80	4,219.24
12/14/2004	646.08002	3,814.39	4,722.80	4,231.30
12/15/2004	657.17999	3,802.99	4,728.20	4,213.69
12/16/2004	661.41998	3,810.67	4,735.20	4,233.71
12/17/2004	669.46002	3,744.92	4,696.80	4,182.27
12/20/2004	675.71002	3,764.04	4,731.10	4,211.55
12/21/2004	671.5	3,770.03	4,733.00	4,214.39
12/22/2004	672.78998	3,806.15	4,777.40	4,241.28
12/23/2004	667.90002	3,819.68	4,787.70	4,251.62
12/29/2004	664.46002	3,827.16	4,819.80	4,247.75
12/30/2004	668.09998	3,827.95	4,820.10	4,256.08
1/4/2005	684.47998	3,863.30	4,847.00	4,290.50
1/5/2005	683.5	3,829.36	4,806.00	4,258.24
1/6/2005	693.62	3,856.48	4,824.30	4,300.94
1/7/2005	697.84003	3,877.96	4,854.10	4,316.40
1/10/2005	696.03003	3,877.82	4,840.70	4,307.37
1/11/2005	691.96997	3,848.99	4,818.70	4,258.01
1/12/2005	694.63	3,816.14	4,783.60	4,208.82
1/13/2005	693.42999	3,834.11	4,800.30	4,212.14
1/14/2005	701.65997	3,854.60	4,820.80	4,232.36
1/17/2005	708.29999	3,881.44	4,846.70	4,245.51
1/18/2005	709.54999	3,875.02	4,823.90	4,250.71
1/19/2005	709.03003	3,869.01	4,818.30	4,245.55

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
1/20/2005	706.90002	3,842.44	4,800.80	4,220.43
1/21/2005	696.84998	3,854.19	4,803.30	4,213.70
1/24/2005	695.91998	3,848.71	4,812.50	4,201.89
1/25/2005	702.14001	3,882.04	4,843.20	4,233.95
1/26/2005	702.65997	3,879.82	4,847.10	4,214.12
1/27/2005	701.25	3,891.40	4,853.40	4,216.41
1/28/2005	701.65997	3,870.35	4,832.80	4,201.81
1/31/2005	701.90997	3,913.69	4,852.30	4,254.85
2/1/2005	708.72998	3,939.18	4,906.20	4,279.97
2/2/2005	710.33002	3,951.72	4,916.20	4,296.31
2/3/2005	716.91998	3,928.94	4,908.30	4,281.64
2/4/2005	719.09998	3,958.01	4,941.50	4,339.28
2/7/2005	725.76001	3,981.90	4,979.80	4,366.35
2/8/2005	731.41998	3,980.77	4,995.50	4,371.39
2/9/2005	735.63	3,969.62	4,990.40	4,353.15
2/10/2005	736.21997	3,970.37	5,000.00	4,342.01
2/11/2005	726.20001	4,016.75	5,044.20	4,387.80
2/14/2005	728.79999	4,012.11	5,041.80	4,386.40
2/15/2005	736.90997	4,030.45	5,058.90	4,402.03
2/16/2005	739.37	4,009.02	5,053.20	4,368.77
2/17/2005	734.67999	4,005.50	5,057.40	4,369.68
2/18/2005	737.5	4,029.02	5,057.20	4,359.47
2/21/2005	725.89001	4,022.62	5,060.80	4,353.34
2/22/2005	730.56	4,002.33	5,032.90	4,323.21
2/24/2005	736.89001	3,977.67	4,972.10	4,304.29

ตารางแสดงข้อมูลที่ใช้ในการศึกษา (ต่อ)

DATE	SETI	FCHI	FTSE	GDAXI
2/25/2005	740.03998	4,034.57	5,006.80	4,348.64
2/28/2005	741.54999	4,027.16	4,968.50	4,350.49

ที่มา: Reuters (2005)



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