



ภาคผนวก

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ภาคผนวก ก-1

กราฟ Autocorrelation Function และ Partial Autocorrelation Function ของ ΔBGH

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.090	-0.090	24.330	0.000
		2	-0.009	-0.017	24.547	0.000
		3	0.049	0.047	31.795	0.000
		4	0.031	0.040	34.604	0.000
		5	-0.014	-0.007	35.228	0.000
		6	-0.041	-0.045	40.167	0.000
		7	-0.041	-0.053	45.218	0.000
		8	0.017	0.007	46.067	0.000
		9	-0.039	-0.033	50.666	0.000
		10	-0.025	-0.025	52.609	0.000
		11	0.002	-0.003	52.618	0.000
		12	0.027	0.027	54.860	0.000
		13	-0.014	-0.008	55.451	0.000
		14	-0.032	-0.035	58.567	0.000
		15	0.013	0.001	59.090	0.000
		16	0.079	0.075	77.587	0.000
		17	0.036	0.056	81.477	0.000
		18	-0.014	-0.002	82.071	0.000
		19	0.079	0.070	100.83	0.000
		20	0.068	0.070	114.83	0.000
		21	-0.009	0.006	115.09	0.000
		22	0.013	0.017	115.62	0.000
		23	-0.015	-0.017	116.29	0.000
		24	-0.027	-0.032	118.43	0.000
		25	-0.003	0.003	118.46	0.000
		26	-0.073	-0.055	134.70	0.000
		27	0.020	0.016	135.92	0.000
		28	-0.058	-0.057	145.94	0.000
		29	-0.006	-0.004	146.05	0.000
		30	0.020	0.025	147.21	0.000
		31	-0.043	-0.043	152.85	0.000
		32	-0.047	-0.068	159.53	0.000
		33	-0.002	-0.025	159.54	0.000
		34	0.019	0.017	160.64	0.000
		35	-0.026	-0.036	162.66	0.000
		36	0.039	0.023	167.25	0.000

ที่มา: จากการคำนวณ

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ภาคผนวก ก-2

กราฟ Autocorrelation Function และ Partial Autocorrelation Function ของ ΔBH

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.077	-0.077	16.686	0.000
		2	0.057	0.052	26.049	0.000
		3	-0.006	0.002	26.157	0.000
		4	-0.006	-0.009	26.262	0.000
		5	0.018	0.017	27.149	0.000
		6	0.041	0.044	31.846	0.000
		7	-0.011	-0.007	32.172	0.000
		8	-0.064	-0.070	43.696	0.000
		9	0.043	0.035	48.961	0.000
		10	0.001	0.015	48.966	0.000
		11	0.003	-0.002	48.995	0.000
		12	0.004	0.000	49.032	0.000
		13	-0.003	0.002	49.052	0.000
		14	-0.005	-0.001	49.122	0.000
		15	0.017	0.011	49.920	0.000
		16	-0.000	-0.002	49.920	0.000
		17	0.012	0.016	50.341	0.000
		18	0.034	0.036	53.700	0.000
		19	-0.016	-0.013	54.396	0.000
		20	0.017	0.011	55.238	0.000
		21	0.021	0.025	56.547	0.000
		22	-0.004	-0.002	56.586	0.000
		23	-0.044	-0.049	62.216	0.000
		24	-0.011	-0.020	62.537	0.000
		25	-0.032	-0.025	65.446	0.000
		26	-0.024	-0.027	67.102	0.000
		27	0.021	0.014	68.396	0.000
		28	0.005	0.015	68.456	0.000
		29	-0.001	0.005	68.459	0.000
		30	-0.003	-0.006	68.467	0.000
		31	0.011	0.008	68.846	0.000
		32	-0.001	0.003	68.849	0.000
		33	0.044	0.038	74.271	0.000
		34	-0.015	-0.010	74.881	0.000
		35	-0.010	-0.013	75.194	0.000
		36	0.006	0.006	75.299	0.000

ที่มา: จากการคำนวณ

ภาคผนวก ก-3

กราฟ Autocorrelation Function และ Partial Autocorrelation Function ของ ΔKDH

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.122	-0.122	5.4203	0.020
		2	-0.049	-0.065	6.3175	0.042
		3	0.026	0.012	6.5621	0.087
		4	0.056	0.058	7.7086	0.103
		5	0.034	0.052	8.1498	0.148
		6	-0.004	0.013	8.1566	0.227
		7	-0.054	-0.053	9.2553	0.235
		8	-0.067	-0.089	10.925	0.206
		9	-0.036	-0.070	11.401	0.249
		10	-0.097	-0.123	14.963	0.133
		11	-0.005	-0.031	14.971	0.184
		12	-0.092	-0.096	18.157	0.111
		13	-0.002	-0.012	18.159	0.152
		14	0.029	0.034	18.473	0.186
		15	-0.018	-0.001	18.592	0.233
		16	-0.041	-0.041	19.224	0.257
		17	0.080	0.056	21.697	0.197
		18	0.002	-0.010	21.698	0.246
		19	-0.032	-0.054	22.087	0.280
		20	0.012	-0.031	22.142	0.333
		21	0.001	-0.028	22.143	0.391
		22	0.016	-0.013	22.240	0.446
		23	0.019	0.017	22.383	0.497
		24	-0.069	-0.065	24.260	0.447
		25	-0.036	-0.052	24.766	0.476
		26	0.001	-0.025	24.766	0.532
		27	0.010	0.004	24.810	0.585
		28	0.095	0.100	28.422	0.442
		29	-0.001	0.049	28.422	0.495
		30	-0.058	-0.035	29.748	0.479
		31	0.031	-0.004	30.141	0.510
		32	-0.106	-0.153	34.664	0.342
		33	0.115	0.064	40.024	0.187
		34	0.006	-0.006	40.037	0.220
		35	-0.081	-0.068	42.702	0.174
		36	0.018	0.017	42.831	0.201

ที่มา: จากการคำนวณ

ภาคผนวก ก-4

กราฟ Autocorrelation Function และ Partial Autocorrelation Function ของ ΔKH

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.074	-0.074	2.8407	0.092
		2	-0.035	-0.041	3.4923	0.174
		3	0.022	0.016	3.7444	0.290
		4	0.004	0.005	3.7523	0.441
		5	-0.006	-0.004	3.7716	0.583
		6	-0.081	-0.082	7.2546	0.298
		7	-0.057	-0.071	8.9546	0.256
		8	0.094	0.080	13.674	0.091
		9	0.055	0.069	15.280	0.084
		10	0.006	0.025	15.297	0.122
		11	0.001	0.002	15.298	0.169
		12	0.004	-0.007	15.306	0.225
		13	0.071	0.063	17.998	0.158
		14	-0.038	-0.015	18.767	0.174
		15	-0.009	0.012	18.811	0.222
		16	0.023	0.020	19.086	0.264
		17	0.042	0.039	20.061	0.271
		18	0.001	0.005	20.062	0.329
		19	-0.111	-0.105	26.707	0.112
		20	0.030	0.014	27.193	0.130
		21	0.109	0.098	33.721	0.039
		22	-0.006	0.020	33.742	0.052
		23	0.043	0.060	34.761	0.055
		24	-0.016	-0.017	34.908	0.070
		25	0.028	0.002	35.346	0.082
		26	0.063	0.051	37.539	0.067
		27	-0.079	-0.031	40.956	0.042
		28	-0.009	0.007	41.001	0.054
		29	0.113	0.103	48.138	0.014
		30	-0.007	-0.000	48.165	0.019
		31	-0.020	-0.028	48.389	0.024
		32	-0.010	-0.006	48.446	0.031
		33	-0.024	-0.043	48.765	0.038
		34	0.008	-0.020	48.803	0.048
		35	-0.031	-0.006	49.353	0.055
		36	-0.048	-0.038	50.644	0.054

ที่มา: จากการคำนวณ

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ภาคผนวก ก-5

กราฟ Autocorrelation Function และ Partial Autocorrelation Function ของ ΔSKR

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.207	-0.207	21.827	0.000
		2	0.150	0.112	33.378	0.000
		3	0.094	0.153	37.871	0.000
		4	0.022	0.055	38.116	0.000
		5	0.161	0.152	51.409	0.000
		6	-0.052	-0.016	52.798	0.000
		7	0.068	0.002	55.170	0.000
		8	-0.022	-0.042	55.412	0.000
		9	-0.072	-0.112	58.106	0.000
		10	0.074	0.018	60.949	0.000
		11	-0.103	-0.056	66.483	0.000
		12	-0.075	-0.119	69.440	0.000
		13	-0.012	-0.025	69.520	0.000
		14	-0.106	-0.062	75.461	0.000
		15	0.045	0.037	76.509	0.000
		16	-0.060	0.030	78.434	0.000
		17	-0.016	0.010	78.564	0.000
		18	-0.078	-0.075	81.809	0.000
		19	0.032	0.040	82.337	0.000
		20	0.006	0.015	82.356	0.000
		21	0.005	0.027	82.368	0.000
		22	0.015	0.019	82.490	0.000
		23	0.044	0.044	83.544	0.000
		24	-0.010	-0.018	83.599	0.000
		25	-0.016	-0.066	83.729	0.000
		26	0.037	-0.016	84.447	0.000
		27	-0.008	-0.008	84.481	0.000
		28	-0.027	-0.042	84.867	0.000
		29	-0.057	-0.091	86.615	0.000
		30	-0.008	-0.043	86.649	0.000
		31	-0.000	0.021	86.649	0.000
		32	-0.014	0.028	86.750	0.000
		33	-0.084	-0.057	90.612	0.000
		34	0.061	0.070	92.652	0.000
		35	-0.009	0.070	92.694	0.000
		36	-0.012	-0.006	92.767	0.000

ที่มา: จากการคำนวณ

ภาคผนวก ข-1

ตารางสถานการณ์จำลองการซื้อขายหลักทรัพย์ BGH ด้วยการวิเคราะห์ทางเทคนิค

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/2/2534										
10/3/2534										
10/4/2534		3.36502	3.15859							
10/7/2534	3.24663	3.36138	3.16223	0.11475	0.084403					
10/8/2534	3.26049	3.35518	3.16844	0.094687	0.092049					
10/9/2534	3.25522	3.35552	3.1681	0.100293	0.087121					
10/10/2534	3.25706	3.31353	3.12854	0.05647	0.128516					
10/11/2534	3.2234	3.27649	3.08404	0.05309	0.139366					
10/16/2534	3.18076	3.20232	2.99512	0.021563	0.185641					
10/17/2534	3.10885	3.09453	2.85827	-0.01432	0.250577					
10/18/2534	2.99413	3.07235	2.75814	0.078214	0.235996					
10/21/2534	2.92151	3.06527	2.72444	0.14376	0.197074					
10/22/2534	2.89462	2.89443	2.65065	-0.00019	0.243971					
10/24/2534	2.79223	2.94453	2.68209	0.152296	0.110144					
10/25/2534	2.79754	3.00636	2.7018	0.208822	0.095738			16.1291		
10/28/2534	2.84845	3.08072	2.87208	0.232277	-0.02363			30.5955	-284.845	100
10/29/2534	2.95312	3.16289	2.87145	0.209771	0.08167	-295.312	100	34.6423		100
10/30/2534	3.01866	3.46861	3.13656	0.449942	-0.11789		100	54.5984		100
10/31/2534	3.25631	3.60512	3.12236	0.348808	0.133954	-325.631	200	57.5869		100
11/1/2534	3.3847	3.73522	3.11457	0.35052	0.270132		200	60.3945		100
11/4/2534	3.41187	3.81579	3.52328	0.403915	-0.11141		200	69.1822		100
11/5/2534	3.63365	4.03221	3.59226	0.398563	0.041387	-363.365	300	72.9522		100
11/6/2534	3.81319	3.97651	3.36256	0.163327	0.450629		300	64.46	381.3185	0
11/7/2534	3.70753	3.89671	3.44235	0.189189	0.265171		300	64.46		0
11/8/2534	3.66	3.8396	3.49946	0.179605	0.160535		300	64.46		0
11/11/2534	3.66952	3.64616	3.44828	-0.02336	0.221239		300	57.3171		0
11/12/2534	3.56575	3.59519	3.33615	0.029439	0.229601	1069.726	0	53.0931		0
11/13/2534	3.47416	3.67525	3.33764	0.201091	0.136519		0	54.8834		0
11/14/2534	3.49521	3.68492	3.40952	0.18971	0.08569		0	56.6646		0
11/15/2534	3.53947	3.77571	3.56336	0.236238	-0.0239		0	61.5668		0
11/18/2534	3.64705	3.61069	3.32066	-0.03636	0.326392	-364.705	100	51.176		0
11/19/2534	3.51543	3.81774	3.39901	0.302306	0.116416	351.543	0	56.6867		0
11/20/2534	3.57073	3.98561	3.55732	0.414881	0.013415		0	61.9697		0
11/21/2534	3.76102	4.03372	3.63152	0.272703	0.129496		0	63.755		0
11/22/2534	3.83276	3.89879	3.44027	0.066032	0.392488		0	56.1809		0
11/25/2534	3.70394	3.83816	3.50091	0.134226	0.203028		0	56.1809		0
11/26/2534	3.66015	3.89719	3.52342	0.237043	0.136721		0	57.64		0
11/27/2534	3.70384	3.79489	3.58495	0.091056	0.118892		0	56.6247		0
11/28/2534	3.6904	3.87751	3.66542	0.187118	0.02498		0	59.6838		0
11/29/2534	3.75098	3.94394	3.72131	0.192956	0.029676		0	61.8565		0
12/2/2534	3.82576	3.95009	3.67439	0.124327	0.151375		0	60.6825		0
12/3/2534	3.8156	3.79376	3.54531	-0.02184	0.270292		0	53.0873		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/11/2535	5.5029	5.49188	5.19054	-0.01102	0.312354		0	61.3158		0
2/12/2535	5.37443	5.44842	5.07091	0.073987	0.303519		0	57.6103		0
2/13/2535	5.26782	5.62518	5.22033	0.357358	0.047485		0	62.4924		0
2/14/2535	5.39414	5.61013	5.23538	0.215986	0.158758		0	62.4924		0
2/17/2535	5.43677	5.68758	5.32102	0.250808	0.115748		0	64.8406		0
2/19/2535	5.48202	5.6145	5.39411	0.132473	0.087915		0	64.8406		0
2/20/2535	5.50778	5.62107	5.38753	0.113295	0.120245		0	64.8406		0
2/21/2535	5.49707	5.51816	5.32735	0.021088	0.169724		0	60.1382		0
2/24/2535	5.43453	5.48922	5.27475	0.054692	0.159779		0	57.8781		0
2/25/2535	5.38104	5.50571	5.25826	0.124669	0.12278		0	57.8781		0
2/26/2535	5.37743	5.4877	5.27626	0.110274	0.101169		0	57.8781		0
2/27/2535	5.37699	5.39286	5.20802	0.015871	0.168969		0	52.9109		0
2/28/2535	5.31136	5.44955	5.23287	0.138193	0.07849		0	54.9908		0
3/2/2535	5.32534	5.54409	5.30142	0.218748	0.023914		0	58.9009		0
3/3/2535	5.40966	5.504	5.25997	0.09434	0.149692		0	56.2688		0
3/4/2535	5.39164	5.51827	5.2457	0.126632	0.145944		0	56.2688		0
3/5/2535	5.37338	5.47816	5.2858	0.104786	0.087574		0	56.2688		0
3/6/2535	5.37811	5.47496	5.28901	0.096853	0.0891		0	56.2688		0
3/9/2535	5.37625	5.47489	5.28908	0.098636	0.087168		0	56.2688		0
3/10/2535	5.37689	5.5153	5.33021	0.138409	0.046687		0	58.9274		0
3/11/2535	5.41035	5.52168	5.32383	0.11133	0.086516		0	58.9274		0
3/12/2535	5.4212	5.56743	5.35963	0.146229	0.061572		0	61.6326		0
3/13/2535	5.45029	5.4807	5.28326	0.030409	0.167029		0	53.9756		0
3/16/2535	5.39656	5.49561	5.26835	0.099054	0.128206		0	53.9756		0
3/17/2535	5.37204	5.53728	5.30823	0.165241	0.063806		0	57.0685		0
3/18/2535	5.41319	5.64611	5.44404	0.232922	-0.03085		0	64.7267		0
3/19/2535	5.52305	5.73105	5.44064	0.208002	0.082408	-552.305	100	66.8495		0
3/20/2535	5.58705	5.83589	5.49889	0.248843	0.088156		100	70.6534		0
3/23/2535	5.65048	5.87669	5.62119	0.226204	0.029299		100	73.881		0
3/24/2535	5.73817	5.85243	5.5639	0.114265	0.174273		100	69.7504		0
3/26/2535	5.71801	5.72357	5.44812	0.005561	0.269885		100	59.0787		0
3/27/2535	5.603	5.72319	5.44851	0.120187	0.154495		100	59.0787		0
3/30/2535	5.57939	5.50123	5.18119	-0.07816	0.398206		100	43.6044		0
3/31/2535	5.39262	5.3375	4.9372	-0.05512	0.455424	539.262	0	35.3054		0
4/1/2535	5.17065	5.57613	4.9432	0.405478	0.227446		0	42.3902		0
4/2/2535	5.24103	5.25191	4.69661	0.010876	0.544428		0	33.2424		0
4/3/2535	5.0452	5.29127	4.82033	0.246071	0.22487		0	37.3991		0
4/7/2535	5.02773	5.33413	4.77747	0.306401	0.250255		0	37.3991		0
4/8/2535	5.06679	5.11099	4.91907	0.044196	0.147716		0	36.0958		0
4/9/2535	5.01239	4.99646	4.78896	-0.01593	0.223429		0	32.4432		0
4/10/2535	4.91299	5.02998	4.75544	0.116994	0.157544		0	32.4432		0
4/15/2535	4.88446	4.84019	4.53751	-0.04428	0.346952		0	27.1354		0
4/16/2535	4.73094	4.73953	4.39354	0.008583	0.337408		0	24.5412		0
4/17/2535	4.5817	5.017	4.52379	0.435302	0.057916		0	35.5932	-458.17	100
4/21/2535	4.73711	4.92368	4.45402	0.186575	0.283091		0	33.4808		100

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/22/2535	4.72396	4.82125	4.39336	0.097293	0.330601		0	31.4695		100
4/23/2535	4.61062	4.61869	4.35128	0.008078	0.259338		0	28.6858		100
4/24/2535	4.50707	4.98448	4.63786	0.477408	-0.13079		0	43.1321	-450.707	200
4/27/2535	4.75272	4.84162	4.29144	0.088906	0.461279	-475.272	100	37.0673		200
4/28/2535	4.65269	4.83149	4.13848	0.178802	0.514214		100	35.2862		200
4/29/2535	4.48326	4.80604	4.32702	0.322783	0.156239		100	38.4702		200
5/6/2535	4.55905	4.60264	4.20424	0.043599	0.354809		100	34.7841		200
5/7/2535	4.43954	4.57437	4.23251	0.134832	0.207028		100	34.7841		200
5/8/2535	4.39306	4.66561	4.30436	0.272557	0.088698		100	38.2169		200
5/11/2535	4.47226	4.60565	4.36433	0.13339	0.107928		100	38.2169		200
5/12/2535	4.48656	4.61669	4.35328	0.130132	0.133272		100	38.2169		200
5/13/2535	4.47892	4.57843	4.39154	0.099508	0.08738		100	38.2169		200
5/19/2535	4.48003	4.12895	3.94402	-0.35108	0.536012		100	27.506		200
5/20/2535	4.13316	4.38005	3.69292	0.246896	0.440234	413.3156	0	27.506		200
5/21/2535	4.03216	4.86015	3.94673	0.827991	0.085427		0	42.7352	-403.216	300
5/22/2535	4.36149	4.71398	4.0929	0.352493	0.268595		0	42.7352		300
5/25/2535	4.44287	4.83167	4.05676	0.388795	0.386114		0	44.2445		300
5/26/2535	4.42822	4.58842	4.38155	0.160204	0.046663		0	45.7835		300
5/27/2535	4.47731	4.46576	4.25958	-0.01155	0.217736		0	42.0351		300
5/29/2535	4.38495	4.38039	4.10032	-0.00457	0.284639		0	38.6291		300
6/5/2535	4.25645	4.66681	4.30316	0.410366	-0.04671		0	47.748		300
6/8/2535	4.44164	4.56356	4.08023	0.121925	0.361413	-444.164	100	43.1454		300
6/11/2535	4.37971	4.78813	4.26339	0.408417	0.116321		100	49.6756		300
6/12/2535	4.47394	4.67111	4.29887	0.197165	0.175076		100	48.4764		300
6/15/2535	4.5143	4.65994	4.31003	0.145641	0.204276		100	48.4764		300
6/16/2535	4.4708	4.58056	4.38941	0.109764	0.081384		100	48.4764		300
6/17/2535	4.48342	4.58207	4.38791	0.098641	0.095518		100	48.4764		300
6/18/2535	4.47864	4.82331	4.63594	0.344666	-0.1573		100	56.8778		300
6/22/2535	4.68836	4.89863	4.47907	0.210274	0.209286	-468.836	200	55.2605		300
6/24/2535	4.72234	4.91588	4.38027	0.193538	0.34207		200	53.6186		300
6/25/2535	4.64462	4.75478	4.54137	0.110166	0.103248		200	53.6186		300
6/26/2535	4.64457	4.76489	4.53126	0.12032	0.113308		200	53.6186		300
6/29/2535	4.64317	4.74063	4.55553	0.097457	0.087645		200	53.6186		300
6/30/2535	4.64267	4.74058	4.55558	0.097908	0.087092		200	53.6186		300
7/2/2535	4.64286	4.78147	4.59622	0.138616	0.046634		200	55.5324		300
7/3/2535	4.67649	4.74702	4.54913	0.070524	0.12736		200	53.1697		300
7/6/2535	4.65418	4.79438	4.58332	0.140204	0.070862		200	55.2214		300
7/7/2535	4.67299	4.8703	4.67049	0.197312	0.002505		200	59.0825		300
7/8/2535	4.7565	4.85293	4.60632	0.096424	0.150186		200	56.461		300
7/9/2535	4.73961	4.82501	4.55269	0.085401	0.186925		200	53.8862		300
7/14/2535	4.68816	4.99541	4.79002	0.307246	-0.10186		200	62.9775		300
7/16/2535	4.85552	5.0788	4.70662	0.22328	0.1489	-485.552	300	62.9775		300
7/17/2535	4.9131	5.11968	4.66575	0.20658	0.247351		300	62.9775		300
7/20/2535	4.88432	4.95267	4.75121	0.068348	0.133104		300	60.0216		300
7/21/2535	4.85601	4.94862	4.75526	0.092615	0.100748		300	60.0216		300

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/22/2535	4.84379	4.98977	4.79565	0.145987	0.048137		300	62.0854		300
7/23/2535	4.88166	4.91082	4.71152	0.029156	0.170146		300	55.8729		300
7/27/2535	4.82525	4.96904	4.73484	0.143791	0.090412		300	58.1289		300
7/30/2535	4.83498	5.01001	4.77542	0.175032	0.05956		300	60.314		300
7/31/2535	4.88618	5.12098	4.90907	0.234803	-0.02289		300	66.0396		300
8/5/2535	4.99219	5.07984	4.78713	0.087647	0.205063		300	59.8412		300
8/6/2535	4.95741	5.09837	4.7686	0.140966	0.188812		300	59.8412		300
8/7/2535	4.92193	5.00271	4.78271	0.080783	0.139215		300	56.7524		300
8/10/2535	4.89835	5.07138	4.87713	0.173034	0.021212		300	61.0794		300
8/11/2535	4.95159	5.12713	4.90293	0.175538	0.048662		300	63.069		300
8/13/2535	5.01212	5.02197	4.76345	0.009854	0.248668		300	54.1292		300
8/14/2535	4.91458	5.03572	4.7497	0.121144	0.164877		300	54.1292		300
8/17/2535	4.88406	5.08398	4.78299	0.199915	0.101066		300	56.5122		300
8/18/2535	4.925	5.11693	4.91313	0.191924	0.011875		300	60.8886		300
8/19/2535	4.99871	5.05911	4.80786	0.060392	0.19085		300	54.935		300
8/24/2535	4.95218	5.07195	4.79502	0.119773	0.157157		300	54.935		300
8/25/2535	4.92297	5.04664	4.82033	0.123669	0.102641		300	54.935		300
8/27/2535	4.93111	5.06856	4.87996	0.137453	0.051151		300	57.5284		300
8/28/2535	4.96093	5.03223	4.83474	0.071307	0.126189		300	54.1711		300
9/2/2535	4.93983	5.07844	4.87007	0.138613	0.069761		300	56.881		300
9/3/2535	4.95823	5.11462	4.91543	0.156395	0.042795		300	59.4624		300
9/4/2535	5.00757	5.16369	4.94792	0.15612	0.059654		300	61.9177		300
9/7/2535	5.0461	5.21148	4.98167	0.165374	0.064433		300	64.2496		300
9/8/2535	5.08772	5.28955	5.06669	0.20183	0.021026		300	68.4151		300
9/9/2535	5.16236	5.42634	5.17453	0.263984	-0.01218		300	73.4184		300
9/10/2535	5.2833	5.50759	5.17484	0.224286	0.108464	-528.33	400	74.8485		300
9/11/2535	5.34182	5.47292	5.12796	0.131103	0.213859		400	70.7492		300
9/14/2535	5.30549	5.45472	5.22771	0.149229	0.077781		400	72.3784		300
9/15/2535	5.32639	5.32309	5.1147	-0.0033	0.211691		400	61.3404	1597.917	0
9/17/2535	5.24287	5.3056	5.05064	0.062732	0.192234	2097.148	0	58.1567		0
9/18/2535	5.17546	5.32667	5.02957	0.151209	0.145887		0	58.1567		0
9/21/2535	5.1757	5.41248	5.18839	0.236782	-0.01269		0	64.5572		0
9/22/2535	5.27528	5.43251	5.16837	0.157231	0.106911	-527.528	100	64.5572		0
9/23/2535	5.30894	5.45781	5.14306	0.14887	0.165878		100	64.5572		0
9/24/2535	5.29312	5.2334	5.0413	-0.05972	0.25182		100	51.451		0
9/25/2535	5.16735	5.28509	4.98961	0.117739	0.177736	516.7346	0	51.451		0
9/28/2535	5.12821	5.0733	4.71213	-0.05492	0.416089		0	38.0224		0
10/2/2535	4.94591	5.45932	5.06001	0.51341	-0.1141		0	56.4033		0
10/5/2535	5.18868	5.60383	4.9155	0.415151	0.273183	-518.868	100	56.4033		0
10/6/2535	5.30689	5.79605	5.13101	0.489159	0.175874		100	63.3975		0
10/7/2535	5.41711	5.95779	5.62163	0.540678	-0.20452		100	71.3244		0
10/8/2535	5.76057	5.63666	4.96422	-0.12391	0.796347	-576.057	200	52.8392		0
10/9/2535	5.43664	6.06135	5.0288	0.624705	0.407847	1087.329	0	58.6147		0
10/12/2535	5.48958	5.89715	4.94836	0.407568	0.541222		0	54.9886		0
10/13/2535	5.47878	5.73828	5.43341	0.259508	0.045367		0	58.6607		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/14/2535	5.53407	5.7244	5.4473	0.190331	0.086771		0	58.6607		0
10/15/2535	5.60372	5.81719	5.51759	0.21347	0.086127		0	60.528		0
10/16/2535	5.64281	5.62102	5.38758	-0.02179	0.255234		0	55.1614		0
10/19/2535	5.54179	5.81992	5.51486	0.278126	0.026929		0	59.0696		0
10/20/2535	5.62626	5.69446	5.31414	0.068207	0.312115		0	54.0007		0
10/21/2535	5.55297	5.84781	5.48697	0.294841	0.066001		0	57.892		0
10/22/2535	5.62217	5.84192	5.49286	0.219755	0.12931		0	57.892		0
10/26/2535	5.68458	5.73829	5.43341	0.053711	0.251169		0	55.1849		0
10/27/2535	5.59256	5.50832	5.25564	-0.08424	0.336917		0	49.0142		0
10/28/2535	5.42007	5.62836	5.21715	0.208286	0.202916		0	50.2133		0
11/2/2535	5.40913	5.6508	5.19472	0.241669	0.214411		0	50.2133		0
11/3/2535	5.42619	5.55668	5.37038	0.130487	0.055815		0	51.5352		0
11/4/2535	5.448	5.80641	5.60992	0.358412	-0.16192		0	58.6322		0
11/5/2535	5.67113	6.04959	5.61137	0.378458	0.059759	-567.113	100	61.6556		0
11/6/2535	5.83512	6.2128	5.61126	0.37768	0.223856		100	63.5673		0
11/9/2535	5.90439	5.86152	5.47326	-0.04287	0.431125		100	54.7487		0
11/10/2535	5.72161	5.92103	5.49529	0.199424	0.226316	572.161	0	55.8481		0
11/11/2535	5.6907	6.16288	5.66118	0.472176	0.029524		0	60.9558		0
11/12/2535	5.88748	5.89951	5.51682	0.012023	0.370661		0	54.203		0
11/13/2535	5.76558	5.98336	5.43297	0.217782	0.332609		0	54.203		0
11/16/2535	5.69607	5.58519	5.17878	-0.11089	0.517295		0	44.9604		0
11/18/2535	5.45657	5.55648	5.0444	0.099909	0.412168		0	42.9869		0
11/19/2535	5.30703	6.17389	5.48707	0.866867	-0.18004		0	56.3872		0
11/20/2535	5.75888	6.18134	5.31653	0.422461	0.442351	-575.888	100	54.2737		0
11/23/2535	5.83033	6.03734	4.97127	0.207011	0.859059		100	48.4113		0
11/24/2535	5.5436	5.68005	5.16546	0.136448	0.378146		100	46.6042		0
11/25/2535	5.44229	5.6448	4.95608	0.202507	0.486207		100	43.9539		0
11/27/2535	5.32594	5.48123	5.11965	0.155288	0.206292		100	43.9539		0
11/30/2535	5.29339	5.55037	5.2136	0.256981	0.079792		100	46.3145		0
12/1/2535	5.36718	5.45717	5.22525	0.089988	0.141923		100	45.2874		0
12/2/2535	5.35074	5.51166	5.2523	0.160927	0.098436		100	46.5636		0
12/3/2535	5.36576	5.52107	5.32444	0.155308	0.04132		100	47.8729		0
12/8/2535	5.41525	5.48901	5.27495	0.073764	0.140293		100	46.6421		0
12/9/2535	5.38714	5.41227	5.18861	0.025135	0.198529		100	44.1948		0
12/11/2535	5.30912	5.53957	5.30594	0.23045	0.003175		100	48.5552		0
12/14/2535	5.39528	5.53411	5.22986	0.13883	0.16542		100	47.2305		0
12/15/2535	5.39895	5.48851	5.19391	0.089562	0.205042		100	45.8823		0
12/16/2535	5.3384	5.4025	5.19838	0.0641	0.140026		100	44.514		0
12/17/2535	5.30364	5.45251	5.22992	0.148869	0.073721		100	46.2406		0
12/18/2535	5.3269	5.48528	5.27869	0.158377	0.048215		100	47.9837		0
12/21/2535	5.37409	5.44966	5.23276	0.075562	0.14133		100	46.3647		0
12/22/2535	5.34647	5.6557	5.43444	0.309233	-0.08798		100	54.6109		0
12/23/2535	5.50547	5.72342	5.36672	0.217957	0.138743	-550.547	200	54.6109		0
12/24/2535	5.56561	5.76672	5.32343	0.201103	0.242185		200	54.6109		0
12/25/2535	5.53648	5.64685	5.4433	0.110368	0.093182		200	54.6109		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/28/2535	5.54154	5.72108	5.53216	0.179545	0.009381		200	58.0785		0
12/29/2535	5.60723	5.73946	5.51378	0.13223	0.093454		200	58.0785		0
12/30/2535	5.6299	5.7533	5.49994	0.123397	0.129967		200	58.0785		0
1/4/2536	5.61981	5.80271	5.61362	0.182902	0.006184		200	61.7303		0
1/5/2536	5.69006	5.86302	5.63485	0.172957	0.055213		200	63.4449		0
1/6/2536	5.74496	5.88499	5.61288	0.140027	0.132081		200	63.4449		0
1/7/2536	5.74631	5.85884	5.63903	0.112525	0.107279		200	63.4449		0
1/8/2536	5.74342	5.8822	5.69722	0.138782	0.0462		200	65.382		0
1/11/2536	5.77746	5.92939	5.73157	0.151939	0.045887		200	67.251		0
1/12/2536	5.82187	5.9417	5.71927	0.119823	0.102607		200	67.251		0
1/13/2536	5.8283	5.81524	5.60109	-0.01306	0.227204		200	56.6163		0
1/14/2536	5.72775	5.99975	5.74276	0.272003	-0.01501	1145.549	0	64.6443		0
1/15/2536	5.83525	6.01558	5.64539	0.180331	0.189859	-583.525	100	61.5765		0
1/18/2536	5.85373	6.16478	5.82237	0.311049	0.031358		100	68.0982		0
1/19/2536	5.95464	6.70501	6.42376	0.750375	-0.46912		100	80.5447		0
1/20/2536	6.4975	7.41843	6.44425	0.920931	0.053245	-649.75	200	84.6821		0
1/21/2536	6.94265	7.30229	5.90803	0.359639	1.034618		200	70.3588		0
1/22/2536	6.71083	6.99088	5.9748	0.280058	0.736024		200	65.8601		0
1/25/2536	6.49895	6.98559	6.22474	0.486632	0.274215		200	68.0595		0
1/26/2536	6.59352	6.65369	6.1489	0.060172	0.444616		200	61.0054		0
1/27/2536	6.45097	6.6026	6.2	0.151634	0.250968		200	61.0054		0
1/28/2536	6.38965	6.57291	6.14814	0.183261	0.241507		200	59.5732		0
1/29/2536	6.37109	6.46621	6.25484	0.09512	0.116256		200	59.5732		0
2/1/2536	6.35033	6.49767	6.30493	0.147333	0.045401		200	60.6448		0
2/2/2536	6.39102	6.50167	6.30092	0.110659	0.090093		200	60.6448		0
2/3/2536	6.39919	6.62964	6.41759	0.230448	-0.0184		200	63.9677		0
2/4/2536	6.49809	6.69641	6.43236	0.198324	0.065726	-649.809	300	65.0276		0
2/5/2536	6.56593	6.72779	6.40099	0.16186	0.164942		300	65.0276		0
2/8/2536	6.56122	6.55625	6.32789	-0.00497	0.233334		300	58.9898		0
2/9/2536	6.46222	6.81403	6.55938	0.351812	-0.09717	1938.665	0	65.8244		0
2/10/2536	6.63836	6.74856	6.29868	0.1102	0.339682	-663.836	100	58.7902		0
2/11/2536	6.58217	6.78097	6.26627	0.198791	0.315908		100	58.7902		0
2/12/2536	6.50647	6.59383	6.29031	0.087354	0.216162		100	55.3596		0
2/15/2536	6.46055	6.55936	6.32478	0.098815	0.135767		100	55.3596		0
2/16/2536	6.43065	6.63532	6.41192	0.204671	0.018731		100	58.1892		0
2/17/2536	6.50815	6.68173	6.44705	0.173581	0.061105		100	59.5691		0
2/18/2536	6.55978	6.70287	6.42591	0.143094	0.13387		100	59.5691		0
2/19/2536	6.562	6.71383	6.49649	0.151825	0.06551		100	61.0596		0
2/22/2536	6.5924	6.70347	6.50685	0.111076	0.085544		100	61.0596		0
2/23/2536	6.60364	6.70815	6.50218	0.104503	0.101465		100	61.0596		0
2/24/2536	6.59902	6.73926	6.55261	0.140239	0.046409		100	62.7737		0
2/25/2536	6.63395	6.94884	6.75075	0.314889	-0.1168		100	69.9064		0
2/26/2536	6.81704	6.91994	6.53502	0.1029	0.282025	-681.704	200	62.2051		0
3/1/2536	6.77047	6.8901	6.40177	0.119624	0.368701		200	57.6456		0
3/2/2536	6.6494	6.76216	6.44816	0.112762	0.201235		200	55.4569		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/3/2536	6.61175	6.84273	6.53069	0.230979	0.081059		200	58.8242		0
3/4/2536	6.66645	6.84361	6.61135	0.177168	0.0551		200	60.4348		0
3/5/2536	6.7238	6.77436	6.5175	0.050565	0.206297		200	55.739		0
3/9/2536	6.65916	6.7306	6.47973	0.071432	0.179437		200	53.5007		0
3/10/2536	6.60463	6.85372	6.60124	0.249085	0.003391		200	58.8407		0
3/11/2536	6.70289	6.70532	6.42346	0.002428	0.279438		200	50.5113		0
3/12/2536	6.60537	6.79046	6.41986	0.185092	0.185508		200	52.3282		0
3/15/2536	6.58487	6.77019	6.44014	0.185318	0.144732		200	52.3282		0
3/16/2536	6.60845	6.65819	6.47059	0.049734	0.137864		200	50.1911		0
3/17/2536	6.56418	6.58296	6.38273	0.018777	0.181451		200	46.1332		0
3/18/2536	6.49308	6.64168	6.40555	0.148605	0.087532		200	48.3805		0
3/19/2536	6.50865	6.68903	6.43974	0.180386	0.068905		200	50.5998		0
3/23/2536	6.55747	6.63005	6.41718	0.072577	0.140291		200	48.3606		0
3/24/2536	6.52847	6.6347	6.41254	0.106225	0.115936		200	48.3606		0
3/25/2536	6.51584	6.6215	6.42574	0.105658	0.090101		200	48.3606		0
3/26/2536	6.51948	6.61623	6.431	0.096748	0.08848		200	48.3606		0
3/29/2536	6.51795	6.65719	6.47159	0.139236	0.046367		200	51.2617		0
3/30/2536	6.55221	6.70414	6.50618	0.151938	0.046026		200	54.0422		0
3/31/2536	6.59653	7.04258	6.8201	0.446047	-0.22357		200	69.1869		0
4/1/2536	6.8813	7.28562	6.74015	0.404326	0.141148	-688.13	300	71.6979		0
4/2/2536	7.03661	7.41494	6.69238	0.378335	0.344233		300	72.8876		0
4/5/2536	7.04673	7.33809	7.01386	0.291364	0.032862		300	76.1294		0
4/7/2536	7.15493	7.2724	6.99801	0.117473	0.156915		300	72.9962		0
4/8/2536	7.15035	7.5421	7.21758	0.39175	-0.06723		300	78.6688		0
4/9/2536	7.33262	7.53576	7.14237	0.203139	0.190249	-733.262	400	75.8104		0
4/15/2536	7.37271	7.75048	7.25384	0.37777	0.118864		400	79.0841		0
4/16/2536	7.46223	7.8819	7.61169	0.419663	-0.14946		400	82.8363		0
4/19/2536	7.72386	7.85168	7.31573	0.127825	0.408131	-772.386	500	73.3846		0
4/21/2536	7.63944	7.86137	7.22449	0.22193	0.414944		500	71.1974		0
4/22/2536	7.53909	7.76436	7.40305	0.225266	0.136038		500	72.0931		0
4/23/2536	7.57729	7.67862	7.40724	0.101333	0.170043		500	69.7569		0
4/26/2536	7.54849	7.64971	7.43616	0.101211	0.112338		500	69.7569		0
4/27/2536	7.53473	7.64096	7.4449	0.106234	0.089826		500	69.7569		0
4/29/2536	7.53896	7.47248	7.2872	-0.06648	0.251759		500	60.0372		0
4/30/2536	7.40867	7.48926	7.18887	0.080595	0.219793	3704.333	0	57.8664		0
5/4/2536	7.33871	7.32496	6.94545	-0.01375	0.39326		0	48.4361		0
5/7/2536	7.17728	7.32476	6.94565	0.147474	0.231628		0	48.4361		0
5/11/2536	7.12665	7.15469	6.708	0.028034	0.418659		0	40.7368		0
5/13/2536	6.97677	7.51512	7.16301	0.538354	-0.18625		0	55.8519		0
5/14/2536	7.26255	7.88932	7.19654	0.626771	0.066001	-726.255	100	61.1828		0
5/17/2536	7.56191	8.34023	7.47954	0.778321	0.082367		100	68.5454		0
5/18/2536	7.86484	8.26517	7.47305	0.400325	0.391791		100	67.0242		0
5/19/2536	7.91894	8.39546	7.66895	0.476519	0.249987		100	69.9016		0
5/20/2536	7.99059	7.71123	7.45618	-0.27937	0.534412		100	55.5474		0
5/21/2536	7.69458	7.87902	7.20684	0.184435	0.487739	769.4582	0	54.4527		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/24/2536	7.53849	8.17454	7.31905	0.63605	0.219434		0	58.8224		0
5/26/2536	7.72838	8.02536	7.54977	0.296982	0.17861		0	59.6561		0
5/27/2536	7.79643	7.98307	7.51052	0.186636	0.28591		0	58.3831		0
5/28/2536	7.75179	7.86432	7.62927	0.112521	0.122523		0	58.3831		0
5/31/2536	7.73969	7.85072	7.64287	0.111033	0.09682		0	58.3831		0
6/1/2536	7.74266	7.8393	7.65429	0.09664	0.088368		0	58.3831		0
6/2/2536	7.74112	7.8395	7.65409	0.098379	0.087029		0	58.3831		0
6/3/2536	7.74168	7.83937	7.65422	0.097691	0.087458		0	58.3831		0
6/7/2536	7.74147	7.63556	7.4503	-0.10591	0.291176		0	50.0531		0
6/8/2536	7.58162	7.75793	7.40947	0.176317	0.172145		0	51.5422		0
6/9/2536	7.56776	8.04595	7.61073	0.478181	-0.04297		0	59.3697		0
6/10/2536	7.79625	8.04525	7.61143	0.249003	0.184815	-779.625	100	59.3697		0
6/14/2536	7.85209	7.98493	7.42712	0.132841	0.424969		100	54.2849		0
6/15/2536	7.72462	7.81101	7.51948	0.08639	0.205142		100	52.6656		0
6/16/2536	7.66735	7.84093	7.48957	0.173577	0.177789		100	52.6656		0
6/17/2536	7.66192	8.09944	7.88342	0.437525	-0.2215		100	62.9258		0
6/18/2536	7.9387	8.82669	8.29781	0.887987	-0.35911	-793.87	200	73.6783		0
6/21/2536	8.51248	9.14146	7.98303	0.628979	0.529456	-851.248	300	73.6783		0
6/22/2536	8.63408	9.19285	7.93165	0.558768	0.702433		300	73.6783		0
6/23/2536	8.55315	8.35306	8.11907	-0.20009	0.434079		300	61.0429		0
6/24/2536	8.30614	8.57573	8.05949	0.269592	0.246651	2491.842	0	62.7622		0
6/25/2536	8.29421	8.72258	8.07573	0.428371	0.218476		0	64.4518		0
6/28/2536	8.3973	8.52262	8.27569	0.125324	0.12161		0	64.4518		0
6/30/2536	8.39771	8.29701	8.01203	-0.10069	0.385682		0	55.6644		0
7/5/2536	8.20363	8.23568	7.82873	0.032043	0.374906		0	51.8573		0
7/6/2536	8.04924	8.27972	7.70314	0.230477	0.346102		0	50.6147		0
7/7/2536	8.00165	8.06625	7.67197	0.064607	0.329675		0	46.9777		0
7/8/2536	7.88915	7.85068	7.56136	-0.03847	0.32779		0	42.584		0
7/9/2536	7.73271	7.7516	7.33426	0.018893	0.398448		0	38.6873		0
7/12/2536	7.57277	7.66779	7.17344	0.095012	0.399334		0	36.0248		0
7/13/2536	7.44261	7.69868	7.22409	0.256071	0.218522		0	37.5672		0
7/14/2536	7.451	7.63767	7.2851	0.186669	0.165903		0	37.5672		0
7/15/2536	7.46165	7.55658	7.36619	0.094936	0.095462		0	37.5672		0
7/16/2536	7.45426	7.55456	7.36821	0.100297	0.086046		0	37.5672		0
7/19/2536	7.45681	7.63542	7.45044	0.178611	0.006367		0	41.3698		0
7/20/2536	7.52387	7.61539	7.38893	0.091519	0.134937		0	40.0561		0
7/21/2536	7.51297	7.54833	7.29289	0.035364	0.220078		0	37.4919		0
7/22/2536	7.42788	7.6187	7.38562	0.190824	0.042258		0	41.5233		0
7/23/2536	7.48192	7.68423	7.40164	0.202309	0.080281		0	43.4859		0
7/26/2536	7.54025	7.5337	7.27787	-0.00655	0.262376		0	38.7721		0
7/27/2536	7.43072	7.46343	7.16529	0.032709	0.265432		0	35.9726		0
7/28/2536	7.32423	7.45163	7.08566	0.127392	0.238576		0	34.6264		0
7/29/2536	7.27464	7.5128	7.20735	0.238156	0.067296		0	39.5028		0
7/30/2536	7.33874	7.43956	7.18915	0.10082	0.149593		0	37.9774		0
8/2/2536	7.32743	7.44245	7.18626	0.115017	0.141169		0	37.9774		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/4/2536	7.30412	7.45557	7.26457	0.151455	0.039545		0	40.636		0
8/5/2536	7.34901	7.91964	7.7148	0.570632	-0.36579		0	59.3846		0
8/6/2536	7.75057	8.86985	8.13603	1.119285	-0.38546	-775.057	100	73.1056		0
8/9/2536	8.45321	9.28642	7.81088	0.83321	0.642333	-845.321	200	73.7424		0
8/10/2536	8.62844	9.30938	7.78792	0.680943	0.840518		200	73.7424		0
8/11/2536	8.54427	8.51182	8.21977	-0.03244	0.324498		200	66.4435		0
8/13/2536	8.40236	8.40148	8.05582	-0.00089	0.34654	1680.473	0	61.5249		0
8/16/2536	8.24758	8.41651	7.94936	0.168931	0.29822		0	59.9323		0
8/17/2536	8.1915	8.43091	8.02639	0.239413	0.165105		0	61.0189		0
8/19/2536	8.21614	8.06928	7.83944	-0.14686	0.376691		0	51.9203		0
8/20/2536	8.01298	7.80715	7.37014	-0.20583	0.642842		0	42.764		0
8/23/2536	7.65784	7.96215	7.12372	0.304305	0.534124		0	41.7724		0
8/24/2536	7.55895	7.75465	6.87407	0.195695	0.684883		0	37.1355		0
8/25/2536	7.36856	7.63625	7.17532	0.26769	0.193234		0	40.0043		0
8/26/2536	7.38023	7.57248	7.05623	0.192249	0.323995		0	38.1304		0
8/27/2536	7.34174	7.56351	7.3395	0.221769	0.002241		0	42.4827		0
8/30/2536	7.4134	7.54623	7.26534	0.132832	0.148056		0	41.4363		0
8/31/2536	7.42691	7.45995	7.16877	0.033032	0.258149		0	39.3488		0
9/1/2536	7.32102	7.39281	7.14447	0.071793	0.176547		0	38.3096		0
9/2/2536	7.27308	7.50896	7.21118	0.235886	0.061898		0	41.6299		0
9/3/2536	7.33908	7.62151	7.37292	0.28243	-0.03384		0	46.2989		0
9/6/2536	7.47979	7.71761	7.36826	0.237814	0.111536	-747.979	100	47.7978		0
9/7/2536	7.54442	7.6875	7.30693	0.143085	0.237489		100	46.403		0
9/8/2536	7.50389	7.61455	7.37988	0.110658	0.124004		100	46.403		0
9/9/2536	7.4894	7.59997	7.39446	0.110569	0.094948		100	46.403		0
9/10/2536	7.4933	7.49843	7.31314	0.005132	0.180156		100	43.2502		0
9/13/2536	7.4185	7.51876	7.29281	0.100256	0.125694		100	43.2502		0
9/14/2536	7.3974	7.53236	7.27921	0.134961	0.118191		100	43.2502		0
9/15/2536	7.40312	7.63625	7.44961	0.233134	-0.04649		100	49.6582		0
9/16/2536	7.51497	7.6834	7.40246	0.168425	0.112511	-751.497	200	49.6582		0
9/17/2536	7.55373	7.80403	7.46469	0.250297	0.089039		200	53.7003		0
9/20/2536	7.61118	7.65749	7.42837	0.046304	0.18281		200	49.4264		0
9/22/2536	7.56508	7.49319	7.22695	-0.07189	0.338129		200	42.1935		0
9/23/2536	7.38777	7.50451	7.1242	0.116742	0.263572	1477.554	0	40.5942		0
9/24/2536	7.32001	7.58987	7.13027	0.269859	0.189739		0	42.9241		0
9/27/2536	7.35022	7.4354	7.19331	0.08518	0.156907		0	41.1846		0
9/28/2536	7.3213	7.46452	7.25562	0.143222	0.085678		0	43.6441		0
9/29/2536	7.34314	7.41684	7.21188	0.073697	0.131265		0	41.7633		0
9/30/2536	7.32295	7.64541	7.44046	0.322454	-0.1175		0	52.7315		0
10/1/2536	7.49817	7.59695	7.21462	0.098783	0.283543	-749.817	100	47.0105		0
10/4/2536	7.45616	7.56283	7.06589	0.106664	0.390274		100	43.6134		0
10/5/2536	7.31786	7.57215	7.23942	0.254292	0.078433		100	47.6847		0
10/6/2536	7.39009	7.49451	7.13421	0.104417	0.255885		100	44.2444		0
10/7/2536	7.33708	7.9578	7.67663	0.620726	-0.33955		100	60.9372		0
10/8/2536	7.73234	8.37932	7.62084	0.646974	0.111504	-773.234	200	65.0365		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/11/2536	8.03483	8.66646	7.60798	0.631634	0.426852		200	67.7684		0
10/12/2536	8.12545	8.24912	7.6596	0.123673	0.465842		200	60.932		0
10/13/2536	8.00092	8.14208	7.76664	0.141164	0.234278		200	60.932		0
10/14/2536	7.94173	8.1463	7.76243	0.204565	0.179301		200	60.932		0
10/15/2536	7.95668	8.05733	7.85139	0.10065	0.105288		200	60.932		0
10/18/2536	7.94683	8.04778	7.86094	0.10095	0.085888		200	60.932		0
10/19/2536	7.94994	7.864	7.67901	-0.08594	0.270939		200	53.1635		0
10/20/2536	7.80502	7.93323	7.60978	0.128207	0.195241	1561.004	0	53.1635		0
10/21/2536	7.76322	7.78965	7.38764	0.026431	0.375579		0	46.3152		0
10/22/2536	7.62809	7.61341	7.28959	-0.01467	0.338498		0	41.9506		0
10/26/2536	7.46903	7.68634	7.21666	0.217315	0.252373		0	41.9506		0
10/27/2536	7.45178	7.87739	7.48276	0.425604	-0.03098		0	50.8954		0
10/28/2536	7.64267	8.19649	7.80367	0.553821	-0.161	-764.267	100	60.1527		0
10/29/2536	7.9722	8.36563	7.63452	0.393432	0.337676	-797.22	200	60.1527		0
11/1/2536	8.0354	8.50777	7.76667	0.472373	0.268732		200	63.5666		0
11/2/2536	8.10582	8.49112	8.24047	0.385297	-0.13464		200	68.4224		0
11/3/2536	8.34035	8.83628	8.35246	0.495921	-0.01211	-834.035	300	72.3859		0
11/4/2536	8.57882	9.02308	8.34852	0.444254	0.230304	-857.882	400	73.8024		0
11/5/2536	8.69185	8.55665	7.99208	-0.1352	0.699775		400	59.1088		0
11/8/2536	8.36786	8.79819	8.11625	0.430338	0.251602	3347.142	0	62.6664		0
11/9/2536	8.41794	8.84003	7.98299	0.422086	0.434957		0	61.2322		0
11/10/2536	8.44386	8.35882	8.09848	-0.08504	0.345382		0	55.7369		0
11/11/2536	8.25194	8.36538	8.00049	0.113442	0.251445		0	54.422		0
11/12/2536	8.19027	8.46374	7.99357	0.273461	0.196709		0	55.5513		0
11/15/2536	8.21825	8.39339	8.15535	0.175132	0.062907		0	56.7065		0
11/16/2536	8.26491	8.38432	8.16441	0.119415	0.100498		0	56.7065		0
11/17/2536	8.27262	8.3381	8.1192	0.065484	0.153418		0	55.0473		0
11/18/2536	8.23169	8.28113	8.08475	0.049433	0.146947		0	53.3657		0
11/19/2536	8.18449	8.29065	8.07523	0.106156	0.109265		0	53.3657		0
11/22/2536	8.17667	7.96675	7.75911	-0.20991	0.417552		0	42.761		0
11/23/2536	7.92976	8.02264	7.52036	0.092884	0.409396		0	40.2971		0
11/24/2536	7.78271	8.16288	7.47156	0.380168	0.311149		0	42.0937		0
11/25/2536	7.81493	8.00131	7.63313	0.186377	0.181805		0	42.0937		0
11/26/2536	7.81521	8.32839	8.12891	0.513181	-0.31371		0	55.9348		0
11/29/2536	8.16377	8.09487	7.44814	-0.0689	0.71563	-816.377	100	43.4947		0
12/1/2536	7.9141	8.24058	7.21099	0.326481	0.703107	791.4101	0	42.4773		0
12/2/2536	7.71786	8.10401	7.25614	0.386144	0.461724		0	41.4336		0
12/3/2536	7.70665	7.6584	7.24461	-0.04825	0.462044		0	36.5922		0
12/7/2536	7.49075	7.75458	7.33128	0.26383	0.159467		0	39.6309		0
12/8/2536	7.52293	7.72152	7.18148	0.198597	0.341451		0	37.6859		0
12/9/2536	7.47785	7.66143	7.42444	0.183577	0.053412		0	40.814		0
12/13/2536	7.51283	7.66876	7.4171	0.155928	0.095732		0	40.814		0
12/14/2536	7.5499	7.61401	7.38042	0.064109	0.169476		0	39.6595		0
12/15/2536	7.49787	7.69312	7.48417	0.19525	0.013704		0	43.1245		0
12/16/2536	7.5673	7.80589	7.55426	0.238587	0.013037		0	46.4369		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/17/2536	7.66985	7.69831	7.38755	0.028464	0.282302		0	42.4439		0
12/20/2536	7.57362	7.71673	7.36913	0.143115	0.204489		0	42.4439		0
12/21/2536	7.53285	7.69997	7.38589	0.167122	0.146956		0	42.4439		0
12/22/2536	7.54243	7.7772	7.58295	0.23477	-0.04052		0	48.0258		0
12/23/2536	7.65142	7.68248	7.40338	0.031063	0.248039	-765.142	100	43.4842		0
12/24/2536	7.58051	7.63658	7.26642	0.056071	0.314093		100	40.7196		0
12/27/2536	7.45734	7.6221	7.2809	0.16476	0.176436		100	40.7196		0
12/28/2536	7.45031	7.47137	7.15734	0.021056	0.292967		100	36.6644		0
12/29/2536	7.33899	7.49646	7.22369	0.157463	0.115308		100	38.8505		0
12/30/2536	7.34266	7.52359	7.19656	0.18093	0.1461		100	38.8505		0
1/4/2537	7.36242	7.4104	7.21831	0.04798	0.144116		100	37.3552		0
1/5/2537	7.31551	7.41467	7.21405	0.099154	0.101466		100	37.3552		0
1/6/2537	7.30788	7.41754	7.21118	0.10966	0.096699		100	37.3552		0
1/7/2537	7.30996	7.45254	7.2676	0.142582	0.042357		100	40.2285		0
1/10/2537	7.34659	7.32311	7.12275	-0.02348	0.223843		100	35.0366		0
1/11/2537	7.24993	7.17982	6.90032	-0.07011	0.349607	724.9926	0	29.5589		0
1/12/2537	7.06844	6.71021	6.27277	-0.35823	0.795673		0	19.639		0
1/13/2537	6.61065	6.79516	5.8221	0.184517	0.788545		0	17.5274		0
1/14/2537	6.3485	7.11425	5.86874	0.765745	0.479765		0	26.0859		0
1/17/2537	6.47608	7.18904	6.52538	0.712956	-0.0493		0	39.5885	-647.608	100
1/18/2537	6.81644	7.19558	6.51884	0.379143	0.297599	-681.644	100	39.5885		100
1/19/2537	6.89823	7.256	6.45842	0.35777	0.439806		100	39.5885		100
1/20/2537	6.84881	6.64269	6.43172	-0.20612	0.417093		100	33.0003		100
1/21/2537	6.60481	6.78753	6.28689	0.182713	0.317927	660.4813	0	33.0003		100
1/24/2537	6.52953	7.13563	6.48736	0.606099	0.042175		0	42.5109		100
1/25/2537	6.77723	7.19066	6.70662	0.413426	0.07061		0	46.593		100
1/26/2537	6.95242	7.1837	6.53071	0.231285	0.421705		0	44.3329		100
1/27/2537	6.88411	7.02051	6.60248	0.136399	0.281631		0	43.2045		100
1/28/2537	6.81147	6.81494	6.53376	0.00347	0.277708		0	39.9215		100
1/31/2537	6.69916	7.01048	6.70394	0.311316	-0.00478		0	45.8318		100
2/1/2537	6.81798	7.05966	6.65475	0.241682	0.163228	-681.798	100	45.8318		100
2/2/2537	6.87594	7.04358	6.67084	0.167636	0.205103		100	45.8318		100
2/7/2537	6.8478	6.41027	6.20699	-0.43753	0.640804		100	33.4878		100
2/8/2537	6.43104	6.81239	5.98773	0.38135	0.44331	643.1041	0	36.5549		100
2/9/2537	6.37893	6.94429	5.85584	0.565359	0.523089		0	36.5549		100
2/10/2537	6.41981	6.77345	6.57525	0.353646	-0.15544		0	45.3266		100
2/14/2537	6.61887	6.70833	6.27466	0.089455	0.344214	-661.887	100	41.2337		100
2/15/2537	6.55855	6.82873	6.24569	0.270174	0.312864		100	42.6285		100
2/16/2537	6.51041	6.64961	6.33337	0.139202	0.177037		100	41.566		100
2/17/2537	6.5054	6.632	6.44241	0.126598	0.062988		100	43.0934		100
2/18/2537	6.51692	6.90834	6.71464	0.391428	-0.19773		100	51.3158		100
2/23/2537	6.77234	7.05305	6.56994	0.280705	0.202399	-677.234	200	51.3158		100
2/24/2537	6.8412	6.89315	6.27269	0.05195	0.568508		200	45.0279		100
3/1/2537	6.62563	6.61571	6.18441	-0.00991	0.441215		200	40.7283		100
3/2/2537	6.43337	6.48915	5.85383	0.05578	0.579544	1286.674	0	36.0894		100

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/3/2537	6.22025	6.34325	5.72544	0.122994	0.494807		0	33.6154		100
3/4/2537	6.06006	6.47854	5.86444	0.418486	0.19562		0	38.1793		100
3/7/2537	6.14818	6.57527	6.13343	0.427087	0.014758		0	43.7337		100
3/8/2537	6.33633	6.38599	5.95699	0.049661	0.379338		0	39.8754		100
3/9/2537	6.22236	6.29307	5.77562	0.070712	0.446736		0	37.223		100
3/10/2537	6.05158	6.26708	5.80161	0.215499	0.249972		0	37.223		100
3/11/2537	6.03539	6.37868	5.9643	0.343286	0.071095		0	41.719		100
3/14/2537	6.14682	6.17367	5.89502	0.026847	0.251804		0	38.7317		100
3/16/2537	6.07049	6.21969	5.849	0.149209	0.22149		0	38.7317		100
3/17/2537	6.02192	6.13464	5.84262	0.112713	0.179301		0	37.6885		100
3/18/2537	5.99731	6.04427	5.84156	0.046963	0.155751		0	36.626		100
3/21/2537	5.94236	5.8195	5.60919	-0.12286	0.333174		0	31.7991		100
3/22/2537	5.75836	5.91462	5.51407	0.156251	0.244297		0	31.7991		100
3/23/2537	5.70729	5.96094	5.46774	0.253651	0.239548		0	31.7991		100
3/24/2537	5.71683	5.81631	5.61237	0.099484	0.104454		0	31.7991		100
3/25/2537	5.70666	5.71568	5.53014	0.009024	0.17652		0	29.6936		100
3/28/2537	5.63688	5.50564	5.28304	-0.13124	0.353842		0	25.2013		100
3/29/2537	5.43475	5.52189	5.08393	0.087133	0.350825		0	23.6594		100
3/30/2537	5.31708	5.48718	4.93578	0.170102	0.381301		0	22.1968		100
3/31/2537	5.23009	5.43445	5.07993	0.20436	0.150158		0	24.7031		100
4/1/2537	5.24187	5.16848	4.88876	-0.0734	0.35311		0	21.0515		100
4/4/2537	5.07834	5.3057	4.9344	0.227356	0.14394		0	25.7777		100
4/5/2537	5.09234	5.21566	4.75015	0.123323	0.342193		0	23.5047		100
4/7/2537	5.01982	5.20397	4.9447	0.18415	0.075112		0	28.059		100
4/8/2537	5.04251	5.13053	4.83528	0.088023	0.207236		0	26.3683		100
4/11/2537	5.00835	4.9627	4.72882	-0.04564	0.27953		0	24.0295		100
4/15/2537	4.86103	5.46536	5.14046	0.604327	-0.27943		0	42.3771	-486.103	200
4/18/2537	5.23011	5.49921	4.74089	0.2691	0.489218	-523.011	100	38.3838		200
4/19/2537	5.21277	5.57842	4.66168	0.365642	0.551092		100	38.3838		200
4/20/2537	5.09919	5.27652	4.96358	0.177324	0.135614		100	38.3838		200
4/22/2537	5.12584	5.2489	4.9912	0.123059	0.134645		100	38.3838		200
4/25/2537	5.11251	5.30732	5.11564	0.194807	-0.00313		100	42.056		200
4/26/2537	5.19225	5.14777	4.90947	-0.04448	0.282779		100	37.2717		200
5/4/2537	5.07022	5.21136	4.84588	0.141145	0.224339	507.0217	0	37.2717		200
5/6/2537	5.01738	5.21783	4.83941	0.200455	0.177972		0	37.2717		200
5/9/2537	5.03018	5.12973	4.92751	0.099551	0.102671		0	37.2717		200
5/10/2537	5.02127	5.12186	4.93538	0.100587	0.085893		0	37.2717		200
5/11/2537	5.02413	5.12111	4.93613	0.096983	0.087996		0	37.2717		200
5/12/2537	5.02308	5.12135	4.93589	0.098277	0.087192		0	37.2717		200
5/13/2537	5.02346	5.39549	5.21033	0.372034	-0.18687		0	51.2472		200
5/16/2537	5.25713	5.57767	5.11957	0.320538	0.13756	-525.713	100	53.1218		200
5/17/2537	5.37116	5.83394	5.22902	0.462783	0.142141		100	59.7832		200
5/18/2537	5.49747	6.12147	5.76436	0.624005	-0.26689		100	70.0838		200
5/19/2537	5.89752	6.32682	5.55901	0.4293	0.33851	-589.752	200	70.0838		200
5/20/2537	5.992	6.26391	5.34763	0.271918	0.64437		200	63.7696		200

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/23/2537	5.82722	6.02192	5.68105	0.194699	0.146174		200	64.9047		200
5/25/2537	5.83972	6.19279	5.78447	0.353072	0.05525		200	68.1304		200
5/26/2537	5.96914	6.18215	5.88654	0.213013	0.082598		200	69.1483		200
5/27/2537	6.03489	6.30838	5.94317	0.273492	0.091716		200	71.1341		200
5/30/2537	6.1083	6.21354	5.94657	0.105247	0.161721		200	68.7513	1221.659	0
5/31/2537	6.09234	5.98308	5.71989	-0.10927	0.372452		200	58.2454		0
6/1/2537	5.89216	6.00898	5.60256	0.116815	0.289598	1178.432	0	56.3894		0
6/2/2537	5.80984	6.02409	5.49602	0.214247	0.313823		0	54.5186		0
6/3/2537	5.76982	5.84454	5.58415	0.074712	0.185677		0	52.6379		0
6/6/2537	5.71502	5.82527	5.60342	0.110243	0.111608		0	52.6379		0
6/7/2537	5.7087	5.86622	5.65389	0.157524	0.054814		0	54.4598		0
6/8/2537	5.74761	5.76895	5.56831	0.021339	0.1793		0	50.2928		0
6/9/2537	5.68538	5.83544	5.59324	0.15006	0.092134		0	52.2598		0
6/10/2537	5.69607	5.83707	5.59161	0.141002	0.10446		0	52.2598		0
6/13/2537	5.71547	5.81246	5.61623	0.09699	0.099243		0	52.2598		0
6/15/2537	5.70711	5.99154	5.80286	0.284426	-0.09575		0	60.1397		0
6/16/2537	5.86471	5.83859	5.49866	-0.02612	0.366053	-586.471	100	49.2063		0
6/17/2537	5.73124	5.97135	5.45734	0.240108	0.273904	573.1239	0	51.1203		0
6/20/2537	5.69208	5.92996	5.49872	0.237882	0.193357		0	51.1203		0
6/21/2537	5.72057	5.58111	5.39042	-0.13946	0.330143		0	41.9532		0
6/22/2537	5.52679	5.45571	5.05867	-0.07107	0.468112		0	35.1626		0
6/23/2537	5.2991	5.66927	5.02798	0.370173	0.27112		0	39.3887		0
6/30/2537	5.33341	5.54351	4.97088	0.210094	0.362536		0	36.8052		0
7/6/2537	5.28251	5.51335	5.27533	0.230831	0.007185		0	42.8594		0
7/11/2537	5.35764	5.40243	5.11196	0.04479	0.245675		0	38.8511		0
7/14/2537	5.29639	5.42188	5.09251	0.125489	0.203881		0	38.8511		0
7/15/2537	5.24224	5.39574	5.11864	0.153504	0.123596		0	38.8511		0
7/19/2537	5.25794	5.3118	5.11116	0.053858	0.146775		0	37.3951		0
7/20/2537	5.21335	5.31112	5.11184	0.097776	0.101512		0	37.3951		0
7/21/2537	5.20468	5.31416	5.1088	0.109482	0.095874		0	37.3951		0
7/22/2537	5.20718	5.30396	5.119	0.096783	-0.088185		0	37.3951		0
7/26/2537	5.20586	5.12133	4.93591	-0.08453	0.269955		0	31.1202		0
7/27/2537	5.06252	5.23529	4.91338	0.172766	0.149142		0	34.0975		0
7/28/2537	5.05725	5.09029	4.69266	0.033047	0.364585		0	28.7453		0
7/29/2537	4.93342	4.9539	4.64619	0.020487	0.287229		0	26.505		0
8/1/2537	4.80612	5.0118	4.58829	0.205685	0.217831		0	26.505		0
8/2/2537	4.80072	4.73168	4.41126	-0.06904	0.389461		0	21.6197		0
8/3/2537	4.61678	4.76449	4.37845	0.147709	0.238332		0	21.6197		0
8/4/2537	4.56364	4.77222	4.2793	0.208578	0.284345		0	20.7333		0
8/5/2537	4.53726	4.72278	4.51159	0.185519	0.025667		0	27.1651		0
8/8/2537	4.59125	4.77948	4.54633	0.188231	0.044923		0	30.2142	-459.125	100
8/9/2537	4.66088	4.70641	4.43654	0.045524	0.224341		0	27.7152		100
8/10/2537	4.58687	4.7057	4.43724	0.118835	0.149623		0	27.7152		100
8/11/2537	4.56309	4.69923	4.44372	0.136143	0.119371		0	27.7152		100
8/15/2537	4.56888	4.64225	4.45498	0.07337	0.113892		0	27.0175		100

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/16/2537	4.54675	4.66535	4.47759	0.118604	0.069159		0	28.9439		100
8/17/2537	4.56106	4.6676	4.47534	0.106545	0.085713		0	28.9439		100
8/18/2537	4.56849	4.71332	4.52106	0.144826	0.047432		0	33.0434	-456.849	200
8/19/2537	4.60334	4.6716	4.47135	0.06826	0.131995		0	31.1105		200
8/22/2537	4.57921	4.67873	4.46421	0.099519	0.114997		0	31.1105		200
8/23/2537	4.56245	4.66889	4.47405	0.106441	0.088401		0	31.1105		200
8/24/2537	4.56779	4.66432	4.47863	0.096528	0.089158		0	31.1105		200
8/25/2537	4.56566	4.64152	4.45571	0.075861	0.109957		0	29.9329		200
8/26/2537	4.54784	4.6418	4.45543	0.093967	0.092407		0	29.9329		200
8/29/2537	4.54182	4.66516	4.47779	0.123334	0.064038		0	32.8794	-454.182	300
8/30/2537	4.56276	4.66657	4.47637	0.103811	0.086387		0	32.8794		300
8/31/2537	4.56793	4.62323	4.42828	0.055304	0.139649		0	29.9573		300
9/1/2537	4.52892	4.64638	4.45085	0.117458	0.078074		0	33.1561	-452.892	400
9/2/2537	4.53699	4.62796	4.42356	0.090964	0.11343		0	31.6018		400
9/5/2537	4.52761	4.66635	4.47659	0.138748	0.051014		0	37.8744		400
9/6/2537	4.55571	4.67021	4.47273	0.114497	0.082979		0	37.8744		400
9/7/2537	4.57109	4.85768	4.65098	0.286596	-0.07989		0	56.4163		400
9/8/2537	4.71947	4.96665	4.63344	0.247177	0.086033	-471.947	100	59.658		400
9/9/2537	4.80937	4.78598	4.35697	-0.02339	0.452396		100	42.5978		400
9/12/2537	4.61756	4.78648	4.35646	0.16892	0.2611	461.7562	0	42.5978		400
9/13/2537	4.56491	5.00918	4.49948	0.444276	0.065426		0	54.6343		400
9/14/2537	4.72871	4.93018	4.57848	0.201468	0.150226		0	54.6343		400
9/15/2537	4.76905	5.0133	4.5868	0.244245	0.182253		0	57.2344		400
9/16/2537	4.78459	4.9453	4.74622	0.160714	0.038363		0	59.7205		400
9/19/2537	4.83724	4.90879	4.6913	0.071552	0.145944		0	56.2019		400
9/20/2537	4.80682	4.91536	4.68474	0.108541	0.122081		0	56.2019		400
9/21/2537	4.79186	4.89941	4.70068	0.107551	0.091177		0	56.2019		400
9/22/2537	4.79613	4.93847	4.75305	0.142344	0.04308		0	59.2039		400
9/23/2537	4.83212	4.90022	4.69987	0.068103	0.132241		0	55.1342		400
9/26/2537	4.80775	4.90778	4.69231	0.100028	0.115436		0	55.1342		400
9/27/2537	4.79106	4.89754	4.70255	0.10648	0.088516		0	55.1342		400
9/28/2537	4.79635	4.71002	4.52435	-0.08633	0.272		0	41.0402		400
9/29/2537	4.6505	4.82523	4.50057	0.174729	0.149927		0	44.8368		400
10/4/2537	4.64621	4.81768	4.4167	0.171469	0.229515		0	41.9292		400
10/5/2537	4.62923	4.66689	4.47605	0.037661	0.153179		0	39.1921		400
10/7/2537	4.56942	4.58481	4.37527	0.015396	0.194146		0	34.361		400
10/10/2537	4.49361	4.60654	4.35355	0.112925	0.140061		0	34.361		400
10/11/2537	4.47204	4.60828	4.35181	0.136243	0.120229		0	34.361		400
10/14/2537	4.47731	4.66484	4.47811	0.187528	-0.0008		0	43.1184		400
10/19/2537	4.55023	4.59707	4.36302	0.046834	0.187214	-455.023	100	37.7015		400
10/26/2537	4.50229	4.66813	4.38339	0.165836	0.118909		100	41.6487		400
10/27/2537	4.50592	4.59686	4.36323	0.090932	0.142694		100	38.9884		400
11/1/2537	4.48989	4.5316	4.33706	0.041703	0.152835		100	36.479		400
11/2/2537	4.43307	4.40094	4.19343	-0.03213	0.239644		100	30.1994		400
11/3/2537	4.32045	4.39855	4.10439	0.078104	0.216056	432.0445	0	28.4418		400

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/4/2537	4.25249	4.51375	4.17204	0.261267	0.080443		0	36.4126		400
11/8/2537	4.32476	4.43072	4.16365	0.105957	0.161117		0	34.3522		400
11/9/2537	4.30971	4.61165	4.34844	0.301935	-0.03873		0	47.2178		400
11/10/2537	4.44117	4.54865	4.22858	0.10748	0.21259	-444.117	100	42.7107		400
11/11/2537	4.42328	4.47243	4.07622	0.049152	0.347054		100	37.8474		400
11/14/2537	4.28462	4.24385	3.93909	-0.04077	0.345535		100	31.6398		400
11/15/2537	4.12688	4.20177	3.75259	0.074885	0.374289	412.6883	0	28.4941		400
11/16/2537	3.99485	4.2161	3.73826	0.221253	0.256593		0	28.4941		400
11/17/2537	3.97587	4.06047	3.71103	0.084603	0.264839		0	26.0877		400
11/18/2537	3.90102	4.04566	3.81728	0.144634	0.083748		0	29.3026		400
11/21/2537	3.91395	3.96944	3.71064	0.055488	0.203315		0	26.7925		400
11/22/2537	3.85914	3.95186	3.72822	0.092722	0.13092		0	26.7925		400
11/23/2537	3.82865	3.77539	3.53896	-0.05326	0.28969		0	22.3515		400
11/24/2537	3.69403	3.90687	3.59035	0.212833	0.103683		0	28.714		400
11/25/2537	3.72179	4.03789	3.64219	0.316092	0.079605		0	34.4945	-369.403	500
11/28/2537	3.83364	4.02597	3.74554	0.192323	0.088103		0	37.235		500
11/29/2537	3.87924	3.95078	3.63786	0.071543	0.241377		0	34.1571		500
11/30/2537	3.81146	3.87254	3.62468	0.061072	0.186784		0	32.7016		500
12/2/2537	3.74799	3.99546	3.73033	0.247469	0.017659		0	39.6279		500
12/6/2537	3.84006	4.0034	3.72239	0.163345	0.117673		0	39.6279		500
12/7/2537	3.87028	4.08056	3.78237	0.210283	0.087904		0	43.6626		500
12/8/2537	3.91228	3.94631	3.73376	0.03403	0.178524		0	39.8395		500
12/9/2537	3.85965	3.96336	3.71672	0.103704	0.142933		0	39.8395		500
12/14/2537	3.82885	3.86557	3.63164	0.036723	0.197205		0	36.1668		500
12/15/2537	3.76483	3.76825	3.54611	0.003413	0.218725		0	32.9005		500
12/20/2537	3.66577	3.80221	3.51214	0.136446	0.153626		0	32.9005		500
12/21/2537	3.6527	3.79801	3.51635	0.145303	0.136353		0	32.9005		500
12/22/2537	3.65363	3.74988	3.56448	0.096247	0.089157		0	32.9005		500
12/23/2537	3.65129	3.84117	3.65604	0.189886	-0.00476		0	40.1685		500
12/26/2537	3.72855	3.77515	3.53921	0.046595	0.189345	-372.855	100	35.9724		500
12/27/2537	3.67919	3.80159	3.51276	0.1224	0.166428		100	35.9724		500
12/29/2537	3.64599	3.77415	3.54021	0.128153	0.105783		100	35.9724		500
12/30/2537	3.65526	3.75223	3.56212	0.096975	0.093137		100	35.9724		500
1/4/2538	3.65084	3.75037	3.56399	0.099527	0.086851		100	35.9724		500
1/5/2538	3.65232	3.74968	3.56468	0.097361	0.087639		100	35.9724		500
1/6/2538	3.65177	3.74986	3.5645	0.098092	0.087266		100	35.9724		500
1/9/2538	3.65197	3.74978	3.56458	0.097808	0.087386		100	35.9724		500
1/10/2538	3.65189	3.70409	3.51884	0.052195	0.133053		100	32.8666		500
1/11/2538	3.61501	3.75426	3.56009	0.139255	0.054918		100	38.5776		500
1/12/2538	3.6414	3.67113	3.46037	0.029737	0.181031		100	32.6038		500
1/13/2538	3.58354	3.54469	3.31251	-0.03885	0.27103		100	26.0799		500
1/16/2538	3.44682	3.91374	3.58347	0.466921	-0.13665	344.682	0	50.8117	-344.682	600
1/20/2538	3.69339	3.78582	3.20853	0.092423	0.48486	-369.339	100	39.6007		600
1/23/2538	3.58407	3.77633	3.08088	0.192251	0.503192		100	37.1906		600
1/24/2538	3.42451	3.64864	3.16286	0.224124	0.261656		100	36.3955		600

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/25/2538	3.41698	3.60651	3.25069	0.189529	0.16629		100	37.827		600
1/30/2538	3.41676	3.49982	3.31167	0.08306	0.105086		100	36.9319		600
1/31/2538	3.40724	3.6593	3.4722	0.252067	-0.06496		100	46.4794		600
2/1/2538	3.53284	3.76231	3.46062	0.229465	0.072225	-353.284	200	48.8614		600
2/3/2538	3.6178	3.80451	3.41842	0.186712	0.199376		200	48.8614		600
2/6/2538	3.60836	3.7333	3.48963	0.124932	0.118734		200	48.8614		600
2/7/2538	3.60661	3.70395	3.51898	0.097337	0.087637		200	48.8614		600
2/8/2538	3.60604	3.65829	3.47321	0.052252	0.132824		200	46.1016		600
2/9/2538	3.56934	3.66278	3.46872	0.093442	0.100622		200	46.1016		600
2/10/2538	3.55803	3.66605	3.46545	0.10802	0.092582		200	46.1016		600
2/13/2538	3.56169	3.61259	3.42747	0.050905	0.134215		200	43.0637		600
2/15/2538	3.52317	3.64044	3.44535	0.117268	0.07782		200	45.0147		600
2/16/2538	3.53125	3.622	3.41807	0.090745	0.113181		200	43.4127		600
2/20/2538	3.52188	3.6149	3.42517	0.093024	0.096708		200	43.4127		600
2/21/2538	3.5123	3.61289	3.42718	0.100588	0.085114		200	43.4127		600
2/22/2538	3.51567	3.70399	3.51894	0.188317	-0.00327		200	51.9551		600
2/23/2538	3.59082	3.63759	3.40248	0.046768	0.188343	-359.082	300	44.6898		600
2/24/2538	3.54216	3.68624	3.39954	0.144078	0.142624		300	46.6965		600
3/1/2538	3.52729	3.63566	3.4044	0.108379	0.122881		300	44.9406		600
3/2/2538	3.5237	3.56673	3.38191	0.043033	0.141793		300	41.5733		600
3/3/2538	3.47477	3.6193	3.42077	0.144531	0.054001		300	45.9358		600
3/6/2538	3.50579	3.53828	3.31892	0.032491	0.186869		300	39.5719		600
3/7/2538	3.44615	3.54639	3.31082	0.100245	0.135329		300	39.5719		600
3/8/2538	3.41818	3.50302	3.26276	0.084842	0.155416		300	36.6293		600
3/9/2538	3.38945	3.52573	3.33148	0.136276	0.057966		300	41.3278		600
3/10/2538	3.41154	3.53147	3.32574	0.119934	0.085803		300	41.3278		600
3/15/2538	3.42873	3.30162	3.09844	-0.12711	0.33029		300	28.9016		600
3/16/2538	3.24321	3.39435	3.00571	0.151143	0.237493	972.9618	0	28.9016		600
3/17/2538	3.19307	3.49276	2.99873	0.299691	0.194345		0	33.5368	-319.307	700
3/20/2538	3.24031	3.30946	3.0906	0.069151	0.149715		0	31.3367		700
3/21/2538	3.20538	3.28817	3.06617	0.082793	0.139209		0	30.2675		700
3/22/2538	3.17374	3.25608	3.05256	0.082339	0.121183		0	29.1947		700
3/23/2538	3.15335	3.29729	3.10277	0.14394	0.050575		0	34.2165	-315.335	800
3/24/2538	3.18553	3.392	3.19092	0.206474	-0.00539		0	42.9338		800
3/27/2538	3.27585	3.46817	3.20618	0.192317	0.069673	-327.585	100	46.7345		800
3/28/2538	3.33303	3.44	3.14292	0.106972	0.190108		100	43.6068		800
3/29/2538	3.29829	3.42957	3.19907	0.131281	0.099223		100	45.5684		800
3/30/2538	3.30203	3.5529	3.35002	0.250871	-0.04799		100	55.557		800
3/31/2538	3.4278	3.34655	3.05351	-0.08124	0.374287	-342.78	200	40.7815		800
4/3/2538	3.26174	3.3073	2.81848	0.045555	0.443269	652.3488	0	35.2712		800
4/4/2538	3.07956	3.37095	2.80054	0.291391	0.279025		0	36.8038		800
4/5/2538	3.08571	3.32592	2.89129	0.240208	0.194424		0	38.3752		800
4/10/2538	3.10254	3.24904	3.0596	0.146497	0.042943		0	41.5077		800
4/11/2538	3.14182	3.30393	3.09613	0.162119	0.045687		0	44.5436		800
4/17/2538	3.19112	3.31545	3.08461	0.12433	0.106514		0	44.5436		800

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/18/2538	3.19832	3.21822	2.99898	0.019899	0.199343		0	39.7573		800
4/19/2538	3.1213	3.1769	2.94888	0.055597	0.172423		0	37.5828		800
4/20/2538	3.06363	3.22046	2.95103	0.156827	0.112608		0	39.3684		800
4/21/2538	3.07712	3.2414	3.02152	0.164277	0.055597		0	42.8876		800
4/24/2538	3.12052	3.21251	3.0047	0.091984	0.115823		0	41.5878		800
4/25/2538	3.11127	3.26239	3.04624	0.151121	0.065025		0	45.167		800
4/26/2538	3.1388	3.25293	3.05571	0.114128	0.08309		0	45.167		800
4/27/2538	3.15381	3.2116	3.0056	0.057793	0.148212		0	42.1702		800
4/28/2538	3.11102	3.23089	3.03203	0.119867	0.078985		0	44.165		800
5/2/2538	3.12028	3.16644	2.95934	0.046158	0.16094		0	39.7367		800
5/3/2538	3.07376	3.01678	2.80937	-0.05699	0.264394		0	32.1517		800
5/4/2538	2.93532	3.1406	2.81871	0.205283	0.116603		0	37.8316		800
5/8/2538	2.96205	3.08351	2.70935	0.121456	0.252704		0	34		800
5/9/2538	2.91655	3.04302	2.81642	0.126469	0.100127		0	36.7591		800
5/10/2538	2.91144	3.07565	2.85037	0.164213	0.061061		0	39.4836		800
5/11/2538	2.95781	3.03112	2.82832	0.073309	0.129485		0	37.7329		800
5/12/2538	2.93212	3.32067	3.10474	0.388544	-0.17262		0	55.7087		800
5/16/2538	3.16338	3.36075	2.89819	0.197379	0.265185	-316.338	100	51.0415		800
5/18/2538	3.17683	3.35944	2.76634	0.182609	0.410487		100	47.6054		800
5/19/2538	3.062	3.05808	2.80135	-0.00392	0.260652		100	41.5769		800
5/22/2538	2.95513	2.98672	2.63967	0.031587	0.315457	295.513	0	37.1445		800
5/23/2538	2.82912	3.02023	2.63945	0.191112	0.18967		0	38.1588		800
5/24/2538	2.82359	2.99827	2.66141	0.174683	0.162181		0	38.1588		800
5/25/2538	2.82808	2.92238	2.73731	0.094302	0.090772		0	38.1588		800
5/26/2538	2.82331	3.0224	2.83704	0.199095	-0.01373		0	44.8301		800
5/29/2538	2.90866	2.98534	2.74093	0.076678	0.16773	-290.866	100	41.6076		800
5/30/2538	2.88113	3.19125	2.90123	0.310119	-0.0201		100	51.8567		800
5/31/2538	3.00597	3.1574	2.83521	0.151429	0.170763	-300.597	200	49.3145		800
6/1/2538	3.02322	3.18631	2.8063	0.163087	0.216925		200	49.3145		800
6/2/2538	2.98353	3.09085	2.90176	0.107316	0.081772		200	49.3145		800
6/5/2538	2.99412	3.0926	2.90001	0.098476	0.094118		200	49.3145		800
6/6/2538	2.99014	3.10644	2.91946	0.116304	0.070676		200	50.4046		800
6/7/2538	3.00507	3.107	2.9189	0.101928	0.086176		200	50.4046		800
6/8/2538	3.00891	3.09186	2.90075	0.082947	0.108169		200	49.1779		800
6/9/2538	2.99383	3.156	2.96978	0.162166	0.024056		200	54.0002		800
6/12/2538	3.04536	3.08638	2.87293	0.04102	0.172432		200	47.8839		800
6/13/2538	2.99733	3.12175	2.87086	0.124418	0.126472		200	49.1251		800
6/14/2538	2.9825	3.04236	2.81708	0.059861	0.165419		200	44.5544		800
6/15/2538	2.94128	3.02969	2.82974	0.088419	0.111533		200	44.5544		800
6/16/2538	2.91965	3.0356	2.82384	0.115948	0.095808		200	44.5544		800
6/19/2538	2.9268	3.05626	2.86976	0.129462	0.057034		200	47.5991		800
6/20/2538	2.95109	3.02676	2.83267	0.075675	0.118417		200	44.9414		800
6/21/2538	2.93383	3.03041	2.82903	0.096573	0.104801		200	44.9414		800
6/22/2538	2.92153	2.95768	2.76858	0.036159	0.152942		200	39.7884		800
6/23/2538	2.87204	2.93165	2.72804	0.059608	0.143999		200	37.4748		800

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)			
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/26/2538	2.82751	2.87612	2.65039	0.048617	0.177117		200	33.3036		800
6/27/2538	2.77153	2.82484	2.6018	0.053312	0.169734		200	30.5566		800
6/28/2538	2.71521	2.91614	2.67696	0.200928	0.038246		200	39.5118		800
6/29/2538	2.77682	3.02112	2.77173	0.244303	0.005087		200	48.1524		800
6/30/2538	2.88383	3.04952	2.74333	0.165693	0.140503		200	48.1524		800
7/4/2538	2.90084	2.94871	2.64438	0.047871	0.256459		200	41.3088		800
7/5/2538	2.81087	2.91733	2.67577	0.106467	0.135101		200	41.3088		800
7/6/2538	2.78878	2.93468	2.65842	0.145899	0.130365		200	41.3088		800
7/7/2538	2.79414	2.82337	2.63656	0.02923	0.157584		200	36.9376		800
7/10/2538	2.73688	2.86713	2.65939	0.130249	0.077487		200	40.3371		800
7/11/2538	2.74943	2.89319	2.66662	0.143753	0.082811		200	42.0201		800
7/13/2538	2.77601	2.82901	2.63092	0.052999	0.145087		200	38.5105		800
7/14/2538	2.73451	2.79982	2.59353	0.065304	0.140986		200	36.3318		800
7/17/2538	2.69547	2.80288	2.59046	0.107409	0.105009		200	36.3318		800
7/18/2538	2.691	2.7461	2.54737	0.055092	0.143632		200	33.0766		800
7/19/2538	2.65154	2.6613	2.46571	0.009764	0.185828		200	28.4942		800
7/20/2538	2.57234	2.71763	2.47596	0.145288	0.096384		200	32.5213	-257.234	900
7/21/2538	2.5841	2.62503	2.36881	0.040934	0.21529		200	27.515		900
7/24/2538	2.51604	2.61215	2.38169	0.09611	0.134346		200	27.515		900
7/25/2538	2.4863	2.72338	2.47021	0.23708	0.016092		200	38.4955	-248.63	1000
7/26/2538	2.57889	2.7391	2.48778	0.160213	0.09111		200	40.1235		1000
7/27/2538	2.61518	2.71057	2.41643	0.095393	0.198749		200	36.9625		1000
7/28/2538	2.56821	2.73601	2.52417	0.167801	0.044041		200	43.3688		1000
7/31/2538	2.61114	2.64551	2.41491	0.034377	0.19623		200	37.2531		1000
8/1/2538	2.55195	2.75698	2.5032	0.205025	0.048751		200	45.5257		1000
8/2/2538	2.60119	2.73247	2.46112	0.131278	0.140074		200	43.4685		1000
8/3/2538	2.61027	2.71844	2.47516	0.108169	0.135111		200	43.4685		1000
8/4/2538	2.58594	2.60635	2.42078	0.020407	0.165155		200	38.433		1000
8/7/2538	2.52686	2.50424	2.28984	-0.02262	0.237012		200	32.7185		1000
8/8/2538	2.41165	2.61476	2.3125	0.20311	0.09915	482.3294	0	38.3587		1000
8/9/2538	2.44658	2.6934	2.36702	0.246817	0.079557		0	43.4627		1000
8/10/2538	2.52221	2.65428	2.40614	0.132072	0.116064		0	43.4627		1000
8/11/2538	2.52975	2.62265	2.37119	0.092898	0.158566		0	41.4714		1000
8/15/2538	2.49769	2.5594	2.36786	0.061713	0.129829		0	39.5215		1000
8/16/2538	2.46307	2.63078	2.42964	0.167714	0.033428		0	45.0831		1000
8/17/2538	2.51257	2.59056	2.36999	0.077986	0.142584		0	41.966		1000
8/18/2538	2.49132	2.63044	2.3967	0.139114	0.094627		0	44.7105		1000
8/21/2538	2.49769	2.62916	2.43126	0.131469	0.066431		0	46.0835		1000
8/22/2538	2.52642	2.57875	2.3818	0.052325	0.144627		0	42.6609		1000
8/23/2538	2.48481	2.6008	2.39304	0.115985	0.091775		0	44.1499		1000
8/24/2538	2.48627	2.56681	2.36045	0.080535	0.125829		0	41.8113		1000
8/25/2538	2.46707	2.59152	2.40232	0.12445	0.064752		0	44.9515		1000
8/28/2538	2.48278	2.56117	2.36609	0.078387	0.116688		0	42.4826		1000
8/29/2538	2.46838	2.47864	2.28215	0.01026	0.186234		0	37.0097		1000
8/30/2538	2.38878	2.54466	2.31601	0.155879	0.072768		0	41.8501		1000

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/31/2538	2.41463	2.49432	2.23318	0.079689	0.181457		0	37.6913		1000
9/1/2538	2.37736	2.45525	2.23896	0.077891	0.138398		0	36.7092		1000
9/4/2538	2.33979	2.43739	2.22353	0.097599	0.116264		0	35.7071		1000
9/5/2538	2.32994	2.36075	2.16699	0.030816	0.162942		0	31.9503		1000
9/6/2538	2.2703	2.38512	2.17592	0.114819	0.094377		0	33.8248		1000
9/7/2538	2.26997	2.36028	2.13418	0.09031	0.135788		0	31.9304		1000
9/8/2538	2.25103	2.35823	2.16952	0.107199	0.081509		0	33.9231		1000
9/11/2538	2.25251	2.37587	2.18517	0.123363	0.067343		0	35.9426		1000
9/12/2538	2.27474	2.30975	2.11812	0.035004	0.156618		0	31.761		1000
9/13/2538	2.22237	2.32045	2.10742	0.098078	0.114948		0	31.761		1000
9/14/2538	2.20558	2.32396	2.10392	0.118371	0.101669		0	31.761		1000
9/15/2538	2.21053	2.25686	2.07113	0.046327	0.139397		0	28.6399		1000
9/18/2538	2.16778	2.26278	2.06521	0.095002	0.102568		0	28.6399		1000
9/19/2538	2.15647	2.25017	2.04453	0.093703	0.111945		0	27.5917		1000
9/20/2538	2.14641	2.33976	2.15469	0.193354	-0.00829		0	41.4404	-214.641	1100
9/21/2538	2.22396	2.36713	2.12732	0.143177	0.096635	-222.396	100	41.4404		1100
9/22/2538	2.25311	2.38567	2.10879	0.13256	0.144318		100	41.4404		1100
9/25/2538	2.24003	2.30939	2.11848	0.069358	0.121544		100	38.3841		1100
9/26/2538	2.21578	2.3248	2.13636	0.109024	0.079414		100	40.7376		1100
9/27/2538	2.21999	2.31015	2.11772	0.090164	0.102272		100	39.128		1100
9/28/2538	2.21392	2.32425	2.13691	0.110336	0.077008		100	41.6124		1100
9/29/2538	2.22043	2.35724	2.17051	0.13681	0.049916		100	46.3301		1100
10/2/2538	2.25478	2.26364	2.06436	0.008855	0.190425		100	36.7393		1100
10/3/2538	2.18116	2.30305	2.05824	0.121887	0.122928		100	39.0057		1100
10/4/2538	2.1681	2.3259	2.06868	0.157798	0.099428		100	41.2714		1100
10/5/2538	2.19326	2.29236	2.10222	0.099094	0.091044		100	41.2714		1100
10/6/2538	2.19203	2.32784	2.13332	0.135818	0.058708		100	45.9302		1100
10/9/2538	2.21968	2.31096	2.11691	0.091282	0.102762		100	44.0487		1100
10/10/2538	2.21457	2.36425	2.1635	0.149674	0.05107		100	50.5883		1100
10/11/2538	2.24808	2.38027	2.18076	0.132197	0.067313		100	52.5779		1100
10/12/2538	2.27746	2.37185	2.1559	0.09439	0.121555		100	50.3927		1100
10/16/2538	2.26198	2.32918	2.13198	0.067199	0.129997		100	46.2522		1100
10/17/2538	2.23075	2.32642	2.13474	0.095676	0.09601		100	46.2522		1100
10/18/2538	2.22381	2.32768	2.13348	0.103867	0.090333		100	46.2522		1100
10/19/2538	2.22604	2.30641	2.12146	0.080376	0.104578		100	43.9948		1100
10/20/2538	2.21151	2.32357	2.1376	0.112055	0.073917		100	46.7915		1100
10/24/2538	2.22133	2.32473	2.13643	0.103397	0.084897		100	46.7915		1100
10/25/2538	2.22699	2.32531	2.13585	0.098325	0.091137		100	46.7915		1100
10/26/2538	2.22482	2.35679	2.17096	0.13197	0.05386		100	52.6925		1100
10/27/2538	2.25298	2.361	2.16675	0.108022	0.086228		100	52.6925		1100
10/30/2538	2.26147	2.34817	2.14628	0.0867	0.115188		100	49.5085		1100
10/31/2538	2.24442	2.3408	2.15366	0.096374	0.090762		100	49.5085		1100
11/1/2538	2.24116	2.29056	2.10402	0.049406	0.137142		100	40.9082		1100
11/2/2538	2.20198	2.36166	2.16609	0.159676	0.035894		100	52.7052		1100
11/3/2538	2.24434	2.37593	2.15181	0.131589	0.092529		100	52.7052		1100

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/6/2538	2.26611	2.40978	2.18455	0.143671	0.081565		100	57.6123		1100
11/7/2538	2.28421	2.36144	2.16631	0.077225	0.117901		100	51.8219		1100
11/8/2538	2.26824	2.36266	2.16509	0.094417	0.103149		100	51.8219		1100
11/9/2538	2.25549	2.32487	2.13629	0.069382	0.1192		100	46.412		1100
11/10/2538	2.23279	2.29135	2.10323	0.058558	0.129564		100	41.7214		1100
11/13/2538	2.196	2.26274	2.06525	0.066748	0.130748		100	37.6262		1100
11/14/2538	2.16436	2.43167	2.22925	0.267308	-0.06489		100	59.1935		1100
11/15/2538	2.29765	2.42221	2.10554	0.12456	0.192115	-229.765	200	51.5197		1100
11/16/2538	2.2912	2.45595	2.0718	0.164744	0.219406		200	51.5197		1100
11/17/2538	2.25143	2.34696	2.1475	0.095527	0.103933		200	49.6533		1100
11/20/2538	2.24818	2.29303	2.10155	0.044848	0.146638		200	44.4509		1100
11/21/2538	2.19967	2.31359	2.11428	0.113918	0.085394		200	46.4645		1100
11/22/2538	2.20408	2.30292	2.09165	0.09884	0.11243		200	44.7188		1100
11/24/2538	2.19739	2.30759	2.12028	0.110199	0.077111		200	46.8685		1100
11/27/2538	2.20374	2.30735	2.12053	0.103606	0.083214		200	46.8685		1100
11/28/2538	2.21062	2.29161	2.10297	0.080989	0.107657		200	44.846		1100
11/29/2538	2.19453	2.27405	2.08723	0.079527	0.107295		200	42.8544		1100
11/30/2538	2.17766	2.27425	2.08703	0.096595	0.090624		200	42.8544		1100
12/1/2538	2.17464	2.29052	2.10406	0.115886	0.07058		200	45.6535		1100
12/4/2538	2.18934	2.32463	2.13654	0.135283	0.052809		200	50.8397		1100
12/6/2538	2.22077	2.36421	2.16354	0.143438	0.057226		200	55.4211		1100
12/7/2538	2.25548	2.37052	2.15723	0.11504	0.098248		200	55.4211		1100
12/8/2538	2.26107	2.36634	2.16141	0.105268	0.099667		200	55.4211		1100
12/12/2538	2.25814	2.35669	2.17106	0.098555	0.087081		200	55.4211		1100
12/14/2538	2.25878	2.33974	2.15471	0.080961	0.104065		200	52.1525		1100
12/15/2538	2.245	2.34011	2.15435	0.095109	0.090649		200	52.1525		1100
12/18/2538	2.24089	2.34016	2.1543	0.099264	0.086594		200	52.1525		1100
12/19/2538	2.24235	2.32309	2.13807	0.080734	0.10428		200	48.5744		1100
12/20/2538	2.22827	2.30687	2.12101	0.078591	0.107269		200	45.2323		1100
12/21/2538	2.21075	2.32404	2.13712	0.113285	0.073629		200	49.0104		1100
12/22/2538	2.22166	2.32512	2.13604	0.103463	0.085611		200	49.0104		1100
12/25/2538	2.2269	2.35875	2.16899	0.131856	0.057902		200	56.0438		1100
12/26/2538	2.2523	2.37757	2.18347	0.125275	0.068831		200	59.0829		1100
12/27/2538	2.27537	2.34934	2.14512	0.073969	0.130247		200	51.425		1100
12/28/2538	2.24895	2.3461	2.14835	0.09715	0.100604		200	51.425		1100
12/29/2538	2.23995	2.34341	2.15105	0.103455	0.088901		200	51.425		1100
1/3/2539	2.24283	2.32308	2.13808	0.080251	0.104751		200	47.5742		1100
1/4/2539	2.22811	2.29033	2.10425	0.062222	0.123862		200	40.967		1100
1/5/2539	2.19742	2.29291	2.10167	0.095488	0.095746		200	40.967		1100
1/8/2539	2.19052	2.29427	2.1003	0.103756	0.090214		200	40.967		1100
1/9/2539	2.19274	2.27312	2.08817	0.08038	0.104576		200	37.6975		1100
1/10/2539	2.17822	2.20704	2.02107	0.028823	0.157149		200	28.0529		1100
1/11/2539	2.12099	2.23498	2.02643	0.113988	0.094555		200	32.6892	-212.099	1200
1/12/2539	2.11988	2.27606	2.05194	0.156176	0.067942		200	40.893		1200
1/15/2539	2.15587	2.22956	2.03184	0.073699	0.124021		200	36.1483		1200

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/16/2539	2.13379	2.20169	1.99314	0.067901	0.14065		200	32.1333		1200
1/17/2539	2.09624	2.21301	2.01511	0.116764	0.08113		200	35.9632		1200
1/18/2539	2.10503	2.16395	1.9643	0.058915	0.140734		200	30.4175		1200
1/19/2539	2.07024	2.26281	2.06518	0.192572	0.005056		200	47.7662		1200
1/22/2539	2.13865	2.28696	2.04103	0.148311	0.097623		200	47.7662		1200
1/23/2539	2.17039	2.33086	2.06371	0.160477	0.106673		200	52.3583		1200
1/24/2539	2.18375	2.29555	2.09903	0.111796	0.084716		200	52.3583		1200
1/25/2539	2.19561	2.26114	2.06686	0.065529	0.128751		200	47.5138		1200
1/26/2539	2.16406	2.3102	2.11767	0.146141	0.046385		200	54.3386		1200
1/29/2539	2.19853	2.31836	2.10951	0.119831	0.089021		200	54.3386		1200
1/30/2539	2.21386	2.31998	2.10789	0.106121	0.105973		200	54.3386		1200
1/31/2539	2.20742	2.34096	2.1535	0.133533	0.053927		200	58.7993		1200
2/1/2539	2.23664	2.34445	2.15	0.107808	0.08664		200	58.7993		1200
2/2/2539	2.24474	2.29855	2.09603	0.053811	0.148713		200	50.2581		1200
2/5/2539	2.20112	2.29655	2.09803	0.095425	0.103095		200	50.2581		1200
2/6/2539	2.1898	2.26727	2.06072	0.077469	0.129075		200	45.1833		1200
2/7/2539	2.16627	2.24152	2.05318	0.075259	0.113089		200	42.8534		1200
2/8/2539	2.14279	2.24382	2.05088	0.101036	0.091905		200	42.8534		1200
2/9/2539	2.1421	2.24143	2.05327	0.09933	0.088829		200	42.8534		1200
2/12/2539	2.14214	2.28986	2.10472	0.147726	0.03742		200	52.1071		1200
2/13/2539	2.18343	2.24891	2.04579	0.065478	0.13764		200	44.3697		1200
2/14/2539	2.15622	2.30836	2.08622	0.152137	0.070005		200	52.0392		1200
2/15/2539	2.17924	2.3342	2.12696	0.154962	0.052272		200	56.3588		1200
2/16/2539	2.22547	2.32267	2.1052	0.097197	0.120275		200	53.752		1200
2/19/2539	2.21341	2.33698	2.12418	0.123576	0.089228		200	55.9464		1200
2/20/2539	2.22118	2.32447	2.13669	0.103291	0.084487		200	55.9464		1200
2/21/2539	2.22701	2.32499	2.13617	0.097983	0.090834		200	55.9464		1200
2/22/2539	2.2248	2.34017	2.15429	0.115369	0.070515		200	58.411		1200
2/23/2539	2.23919	2.32462	2.13654	0.085437	0.102649		200	55.0918		1200
2/26/2539	2.22967	2.32595	2.13521	0.096279	0.094465		200	55.0918		1200
2/27/2539	2.22385	2.35649	2.17126	0.132645	0.052591		200	60.3217		1200
2/28/2539	2.25333	2.41108	2.21655	0.157748	0.03678		200	66.6043		1200
3/4/2539	2.30279	2.59116	2.36938	0.288371	-0.06659		200	78.7071		1200
3/5/2539	2.45314	2.50384	2.15708	0.050694	0.296062	-245.314	300	58.2474	2943.77	0
3/6/2539	2.37389	2.55056	2.11036	0.176675	0.263531		300	58.2474		0
3/7/2539	2.31754	2.51917	2.20833	0.201629	0.109217		300	60.869		0
3/8/2539	2.35883	2.43789	2.22303	0.079061	0.1358		300	57.0138		0
3/11/2539	2.33287	2.41998	2.20764	0.087106	0.12523		300	55.1336		0
3/12/2539	2.30974	2.36097	2.16678	0.051226	0.142958		300	49.8248		0
3/13/2539	2.26815	2.36367	2.16408	0.095518	0.104076		300	49.8248		0
3/14/2539	2.25619	2.36642	2.16133	0.110229	0.09486		300	49.8248		0
3/15/2539	2.2599	2.35646	2.17129	0.096559	0.088605		300	49.8248		0
3/18/2539	2.25815	2.34001	2.15445	0.081855	0.103701		300	47.7628		0
3/19/2539	2.24523	2.33996	2.1545	0.094731	0.090729		300	47.7628		0
3/20/2539	2.2408	2.34008	2.15437	0.099286	0.086428		300	47.7628		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/21/2539	2.24239	2.35638	2.17137	0.113992	0.071016		300	50.3302		0
3/22/2539	2.25548	2.39126	2.20307	0.135779	0.052404		300	55.0847		0
3/25/2539	2.2875	2.49721	2.29687	0.209707	-0.00937		300	65.6942		0
3/26/2539	2.37809	2.47804	2.21617	0.099995	0.161924	-237.809	400	58.2814		0
3/27/2539	2.36165	2.54252	2.25157	0.180865	0.110085		400	62.8017		0
3/28/2539	2.37814	2.56446	2.3628	0.186314	0.015348		400	67.8099		0
3/29/2539	2.4533	2.5657	2.32827	0.112394	0.125035		400	65.4379		0
4/1/2539	2.4503	2.607	2.35355	0.156698	0.096758		400	67.8594		0
4/2/2539	2.46735	2.559	2.36826	0.091649	0.099087		400	65.3924		0
4/3/2539	2.46471	2.56108	2.36618	0.09637	0.098531		400	65.3924		0
4/4/2539	2.45623	2.55595	2.3713	0.099718	0.08493		400	65.3924		0
4/5/2539	2.45911	2.55614	2.37112	0.097021	0.087995		400	65.3924		0
4/9/2539	2.45809	2.55639	2.37086	0.098297	0.087231		400	65.3924		0
4/10/2539	2.45846	2.57285	2.3877	0.114389	0.070767		400	67.1237		0
4/11/2539	2.472	2.57434	2.3862	0.102346	0.085792		400	67.1237		0
4/16/2539	2.47636	2.59221	2.40163	0.115847	0.074737		400	68.9265		0
4/17/2539	2.4883	2.59105	2.40279	0.10275	0.085518		400	68.9265		0
4/18/2539	2.49312	2.60859	2.41854	0.115476	0.074578		400	70.7845		0
4/19/2539	2.5049	2.60772	2.41941	0.102819	0.085493		400	70.7845		0
4/22/2539	2.50978	2.59192	2.40192	0.082143	0.107864		400	66.1941		0
4/23/2539	2.49434	2.62343	2.43699	0.129085	0.057349		400	70.3373		0
4/24/2539	2.51816	2.6439	2.44982	0.125735	0.068345		400	72.1737		0
4/25/2539	2.54185	2.63199	2.42843	0.090138	0.113418		400	67.6626		0
4/26/2539	2.52866	2.57751	2.38304	0.048845	0.145627		400	56.2949		0
4/29/2539	2.48361	2.31334	2.11453	-0.17027	0.369078		400	28.6493		0
4/30/2539	2.26524	2.42325	1.97133	0.158003	0.293909	906.0968	0	27.7327		0
5/2/2539	2.19486	2.46841	1.89287	0.273558	0.301984		0	26.8089		0
5/3/2539	2.18717	2.24491	2.0165	0.057742	0.170672		0	24.2041		0
5/7/2539	2.13195	2.2652	2.06279	0.133252	0.069157		0	29.1465		0
5/8/2539	2.15182	2.27331	2.05468	0.121491	0.097139		0	29.1465		0
5/9/2539	2.16237	2.2457	2.049	0.083327	0.113365		0	28.0846		0
5/10/2539	2.14418	2.22454	2.03687	0.080364	0.107307		0	27.0242		0
5/13/2539	2.1279	2.20786	2.02026	0.079954	0.10764		0	25.9684		0
5/14/2539	2.11111	2.19104	2.00379	0.079932	0.107317		0	24.9198		0
5/15/2539	2.09451	2.19108	2.00375	0.096568	0.090764		0	24.9198		0
5/16/2539	2.09138	2.19062	2.00421	0.099241	0.087169		0	24.9198		0
5/17/2539	2.09244	2.18993	2.00489	0.097488	0.087552		0	24.9198		0
5/20/2539	2.09204	2.17343	1.98811	0.081389	0.103933		0	23.6361		0
5/21/2539	2.07864	2.20686	2.02126	0.128222	0.057382		0	31.2626	-207.864	100
5/22/2539	2.10181	2.21082	2.0173	0.10901	0.08451		0	31.2626		100
5/23/2539	2.11204	2.21371	2.01441	0.101676	0.09763		0	31.2626		100
5/24/2539	2.10795	2.20731	2.0208	0.099358	0.08715		0	31.2626		100
5/27/2539	2.10911	2.23985	2.05486	0.130731	0.054259		0	39.4026		100
5/28/2539	2.13614	2.26108	2.06691	0.124943	0.069222		0	43.035		100
5/30/2539	2.15874	2.24985	2.04485	0.091111	0.113897		0	40.4254		100

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/3/2539	2.1459	2.22768	2.03373	0.081774	0.112173		0	37.9473		100
6/4/2539	2.12738	2.22417	2.03724	0.096794	0.090144		0	37.9473		100
6/5/2539	2.12483	2.22412	2.03729	0.099291	0.087542		0	37.9473		100
6/6/2539	2.12569	2.22324	2.03817	0.09755	0.087514		0	37.9473		100
6/7/2539	2.12535	2.22336	2.03805	0.098008	0.087294		0	37.9473		100
6/11/2539	2.12547	2.22331	2.0381	0.097836	0.087372		0	37.9473		100
6/12/2539	2.12543	2.28991	2.10467	0.164484	0.020758		0	55.1159		100
6/13/2539	2.18081	2.3046	2.08998	0.123793	0.090833		0	55.1159		100
6/14/2539	2.19864	2.36538	2.12908	0.166737	0.069567		0	63.8223		100
6/17/2539	2.232	2.34823	2.14622	0.116227	0.085779		0	63.8223		100
6/18/2539	2.2469	2.4526	2.24161	0.205698	0.005296		0	75.0488		100
6/19/2539	2.32419	2.70057	2.45973	0.376388	-0.13554		0	85.9806		100
6/20/2539	2.55013	2.83259	2.361	0.282459	0.189133	-255.013	100	86.4377		100
6/21/2539	2.61718	2.82168	2.27203	0.204501	0.345147		100	78.2005		100
6/24/2539	2.55082	2.69567	2.46463	0.144855	0.086194		100	79.5964		100
6/25/2539	2.56814	2.61364	2.3802	0.045497	0.187941		100	67.8915	256.8141	0
6/26/2539	2.51191	2.57467	2.35258	0.062758	0.15933		100	63.8471		0
6/27/2539	2.4601	2.61818	2.37566	0.158083	0.084441		100	66.0267		0
6/28/2539	2.48715	2.57088	2.35638	0.083722	0.130776		100	62.0013		0
7/2/2539	2.46741	2.54807	2.34589	0.080657	0.121517		100	60.0306		0
7/3/2539	2.44212	2.55964	2.36762	0.117522	0.074503		100	61.3535		0
7/4/2539	2.45551	2.49284	2.30125	0.037321	0.154265		100	53.6977		0
7/5/2539	2.40616	2.5013	2.29278	0.095146	0.113372		100	53.6977		0
7/8/2539	2.38826	2.50587	2.28822	0.117607	0.100045		100	53.6977		0
7/9/2539	2.39375	2.53992	2.35404	0.14617	0.03971		100	58.5434		0
7/10/2539	2.43242	2.7314	2.52877	0.298981	-0.09635		100	70.6657		0
7/11/2539	2.60149	2.9795	2.6136	0.378007	-0.01212	-260.149	200	77.1943		0
7/12/2539	2.78559	3.24273	2.71658	0.457141	0.069005	-278.559	300	81.9526		0
7/15/2539	2.9624	3.02456	2.50195	0.062166	0.460446		300	64.7568		0
7/16/2539	2.8222	3.02462	2.50189	0.202419	0.320313		300	64.7568		0
7/17/2539	2.75134	2.98368	2.54284	0.23234	0.2085		300	64.7568		0
7/18/2539	2.76693	2.77198	2.55478	0.005053	0.212145		300	57.7694		0
7/19/2539	2.67612	2.7837	2.54306	0.107574	0.133062		300	57.7694		0
7/22/2539	2.6561	2.80061	2.52615	0.144511	0.129943		300	57.7694		0
7/23/2539	2.66075	2.75667	2.57009	0.095918	0.09066		300	57.7694		0
7/24/2539	2.65719	2.75613	2.57063	0.098933	0.086562		300	57.7694		0
7/25/2539	2.65845	2.77255	2.5875	0.114106	0.070948		300	58.8415		0
7/26/2539	2.67166	2.77411	2.58595	0.102443	0.085719		300	58.8415		0
7/29/2539	2.67615	2.77528	2.58477	0.099135	0.091375		300	58.8415		0
7/31/2539	2.67438	2.75621	2.57055	0.081825	0.103829		300	57.033		0
8/1/2539	2.66135	2.7561	2.57066	0.094751	0.090693		300	57.033		0
8/2/2539	2.65696	2.78953	2.60381	0.13257	0.053146		300	59.8923		0
8/5/2539	2.68602	2.69401	2.49959	0.007989	0.186433		300	49.2943		0
8/6/2539	2.61428	2.66733	2.42639	0.053041	0.187895		300	45.006		0
8/7/2539	2.54708	2.80023	2.52653	0.253154	0.020546		300	54.8711		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/8/2539	2.64024	3.07334	2.78609	0.433104	-0.14585		300	68.6945		0
8/9/2539	2.89669	3.02694	2.49957	0.13025	0.397118	-289.669	400	56.9526		0
8/13/2539	2.82322	3.03332	2.39332	0.210094	0.4299		400	53.9721		0
8/14/2539	2.70961	2.70963	2.35079	2.3E-05	0.358819		400	44.7289		0
8/15/2539	2.56948	2.72297	2.33745	0.153495	0.232023		400	44.7289		0
8/16/2539	2.52108	2.74722	2.34649	0.226145	0.174585		400	45.7092		0
8/19/2539	2.54509	2.63214	2.42829	0.087044	0.116808		400	44.8525		0
8/20/2539	2.52747	2.66041	2.4666	0.132941	0.060869		400	46.9923		0
8/21/2539	2.55168	2.66065	2.46636	0.108969	0.085315		400	46.9923		0
8/22/2539	2.56135	2.67992	2.48038	0.118565	0.080968		400	48.1588		0
8/23/2539	2.5711	2.6745	2.4858	0.103403	0.085299		400	48.1588		0
8/26/2539	2.57649	2.67482	2.48548	0.098335	0.091012		400	48.1588		0
8/27/2539	2.57441	2.65641	2.4706	0.081999	0.103809		400	46.8706		0
8/28/2539	2.56151	2.65621	2.4708	0.094695	0.090711		400	46.8706		0
8/29/2539	2.55707	2.65635	2.47066	0.099282	0.086412		400	46.8706		0
8/30/2539	2.55866	2.80582	2.62082	0.247159	-0.06215		400	59.1526		0
9/2/2539	2.68439	2.91189	2.61462	0.227502	0.069766	-268.439	500	62.2825		0
9/3/2539	2.76705	2.82023	2.43995	0.05318	0.327106		500	51.049		0
9/4/2539	2.65522	2.80505	2.48842	0.149831	0.166793		500	52.2094		0
9/5/2539	2.63543	2.79357	2.46661	0.158132	0.168822		500	50.9098		0
9/6/2539	2.63304	2.68936	2.50424	0.05632	0.128802		500	48.3192		0
9/9/2539	2.59496	2.62611	2.43431	0.031153	0.160645		500	43.5465		0
9/10/2539	2.53745	2.62308	2.40405	0.085633	0.133397		500	42.4185		0
9/11/2539	2.50912	2.6604	2.43332	0.151274	0.075808		500	45.4613		0
9/12/2539	2.53651	2.6296	2.43083	0.093088	0.10568		500	44.2035		0
9/13/2539	2.53073	2.66368	2.46333	0.132947	0.067399		500	47.3415		0
9/17/2539	2.55053	2.62602	2.4344	0.075495	0.116123		500	44.638		0
9/18/2539	2.53455	2.62949	2.43093	0.094943	0.103621		500	44.638		0
9/19/2539	2.52186	2.65781	2.4692	0.135947	0.052659		500	48.0769		0
9/20/2539	2.55365	2.62792	2.43251	0.074268	0.121144		500	45.0624		0
9/23/2539	2.53378	2.61658	2.41055	0.082804	0.123228		500	43.5907		0
9/24/2539	2.50887	2.59297	2.40086	0.084108	0.108001		500	42.1096		0
9/25/2539	2.49482	2.59152	2.40232	0.096698	0.092509		500	42.1096		0
9/26/2539	2.49061	2.58987	2.40396	0.099265	0.086645		500	42.1096		0
9/27/2539	2.49204	2.58942	2.40442	0.097384	0.087622		500	42.1096		0
9/30/2539	2.49151	2.55631	2.37095	0.064794	0.120566		500	38.5831		0
10/1/2539	2.46473	2.55827	2.36899	0.093534	0.095745		500	38.5831		0
10/3/2539	2.4564	2.55975	2.36751	0.103353	0.088889		500	38.5831		0
10/4/2539	2.45921	2.52283	2.33784	0.063618	0.121374		500	34.9295		0
10/7/2539	2.4311	2.49201	2.30207	0.060913	0.129025		500	31.6971		0
10/8/2539	2.39637	2.49656	2.29753	0.100188	0.098846		500	31.6971		0
10/9/2539	2.3908	2.49507	2.29901	0.10427	0.091792		500	31.6971		0
10/10/2539	2.39234	2.48951	2.30458	0.097166	0.087768		500	31.6971		0
10/11/2539	2.39157	2.65618	2.47083	0.264609	-0.07926		500	57.899		0
10/14/2539	2.5325	2.62248	2.30477	0.089982	0.227729		500	46.3982		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)			
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/15/2539	2.49724	2.59906	2.19503	0.101815	0.302213		500	40.6071		0
10/18/2539	2.39781	2.53306	2.26102	0.135257	0.136787		500	40.6071		0
10/22/2539	2.39457	2.5317	2.26239	0.137128	0.132182		500	40.6071		0
10/24/2539	2.39249	2.48938	2.3047	0.096897	0.087785		500	40.6071		0
10/25/2539	2.3915	2.48951	2.30457	0.098018	0.086926		500	40.6071		0
10/28/2539	2.39187	2.48965	2.30443	0.097779	0.087437		500	40.6071		0
10/29/2539	2.39174	2.48966	2.30442	0.097921	0.087321		500	40.6071		0
10/30/2539	2.39179	2.25661	2.07138	-0.13518	0.320408		500	23.42		0
10/31/2539	2.20949	2.44032	2.05414	0.230828	0.155354	1104.745	0	34.1412		0
11/1/2539	2.22388	2.54317	2.05116	0.319286	0.172725		0	39.6046		0
11/4/2539	2.29728	2.44535	2.21556	0.148077	0.081713		0	42.9995		0
11/5/2539	2.32023	2.45261	2.2083	0.13238	0.111932		0	42.9995		0
11/6/2539	2.32873	2.44638	2.24782	0.117659	0.080901		0	44.7988		0
11/7/2539	2.33786	2.49115	2.30294	0.153286	0.034924		0	49.9075		0
11/8/2539	2.38494	2.45161	2.2426	0.066678	0.14234		0	45.3843		0
11/12/2539	2.35564	2.47715	2.25035	0.12151	0.105289		0	47.1052		0
11/14/2539	2.35178	2.56319	2.36406	0.211419	-0.01228		0	56.0528		0
11/25/2539	2.44508	2.4892	2.2383	0.044121	0.206773	-244.508	100	47.4151		0
11/26/2539	2.38809	2.55462	2.23946	0.166531	0.148625		100	50.1715		0
11/27/2539	2.37981	2.33641	2.09146	-0.0434	0.288349		100	38.285		0
11/28/2539	2.2528	2.1514	1.84367	-0.10141	0.409133	225.2804	0	29.4153		0
11/29/2539	2.03206	2.33131	1.79693	0.299247	0.235135		0	34.4477	-203.206	100
12/2/2539	2.05281	2.36833	1.82649	0.315525	0.226314		0	36.8711		100
12/3/2539	2.09648	2.23523	2.02618	0.138746	0.070306		0	39.2883		100
12/4/2539	2.11931	2.23813	2.02327	0.118822	0.096038		0	39.2883		100
12/6/2539	2.12882	2.23045	2.03096	0.101634	0.097864		0	39.2883		100
12/9/2539	2.12454	2.22379	2.03762	0.099244	0.086918		0	39.2883		100
12/11/2539	2.12578	2.2232	2.03821	0.097428	0.08757		0	39.2883		100
12/12/2539	2.12532	2.22337	2.03804	0.098055	0.087278		0	39.2883		100
12/13/2539	2.12548	2.19001	2.00481	0.064528	0.120672		0	37.0739		100
12/16/2539	2.09845	2.19211	2.00271	0.093661	0.09574		0	37.0739		100
12/17/2539	2.09021	2.17694	1.98459	0.086727	0.105616		0	35.9005		100
12/18/2539	2.07943	2.18992	2.0049	0.110494	0.074522		0	38.0133		100
12/19/2539	2.08772	2.15788	1.97037	0.070157	0.117354		0	35.4935		100
12/20/2539	2.06691	2.1432	1.95175	0.076285	0.115159		0	34.2703		100
12/23/2539	2.04275	2.26001	2.06798	0.217262	-0.02523		0	47.825		100
12/30/2539	2.14001	2.26185	1.99956	0.121837	0.140453	-214.001	100	44.9715		100
1/2/2540	2.14458	2.28372	1.97769	0.139143	0.166892		100	44.9715		100
1/3/2540	2.12103	2.20718	2.02093	0.086155	0.100097		100	43.4676		100
1/6/2540	2.11354	2.22391	2.0375	0.110363	0.076041		100	45.4328		100
1/7/2540	2.12071	2.2907	2.10388	0.169984	0.016832		100	52.5399		100
1/8/2540	2.18279	2.30774	2.08684	0.124949	0.095955		100	52.5399		100
1/9/2540	2.19827	2.31829	2.07629	0.120026	0.121982		100	52.5399		100
1/10/2540	2.19101	2.29085	2.10372	0.099849	0.087281		100	52.5399		100
1/13/2540	2.19242	2.28975	2.10483	0.097332	0.087596		100	52.5399		100

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/14/2540	2.19188	2.28999	2.10459	0.098107	0.087285		100	52.5399		100
1/15/2540	2.19208	2.28988	2.1047	0.097804	0.08738		100	52.5399		100
1/16/2540	2.192	2.27327	2.08802	0.081266	0.103986		100	49.815		100
1/17/2540	2.17848	2.27347	2.08782	0.094982	0.090662		100	49.815		100
1/21/2540	2.17428	2.2569	2.07109	0.082619	0.103185		100	46.9885		100
1/22/2540	2.16222	2.27325	2.08804	0.111027	0.074187		100	50.0412		100
1/23/2540	2.17112	2.29117	2.10341	0.120051	0.067713		100	52.9583		100
1/24/2540	2.19083	2.29373	2.10084	0.102904	0.089987		100	52.9583		100
1/28/2540	2.1929	2.29362	2.10096	0.100725	0.091941		100	52.9583		100
1/29/2540	2.19186	2.28997	2.10461	0.098101	0.087251		100	52.9583		100
1/31/2540	2.19208	2.28986	2.10472	0.097781	0.087363		100	52.9583		100
2/3/2540	2.192	2.27327	2.08802	0.081268	0.103986		100	48.8285		100
2/4/2540	2.17848	2.27347	2.08782	0.094981	0.090662		100	48.8285		100
2/5/2540	2.17428	2.27355	2.08774	0.099267	0.086537		100	48.8285		100
2/6/2540	2.17578	2.27315	2.08814	0.097369	0.087643		100	48.8285		100
2/7/2540	2.17523	2.27333	2.08796	0.098094	0.08727		100	48.8285		100
2/10/2540	2.17543	2.25659	2.0714	0.08116	0.104032		100	43.8723		100
2/11/2540	2.16181	2.27348	2.0878	0.111674	0.074008		100	49.403		100
2/12/2540	2.17129	2.27469	2.08659	0.103401	0.084701		100	49.403		100
2/13/2540	2.17708	2.27533	2.08595	0.098256	0.091126		100	49.403		100
2/14/2540	2.17487	2.27357	2.08772	0.098698	0.08715		100	49.403		100
2/20/2540	2.17557	2.28983	2.10475	0.11426	0.07082		100	55.3239		100
2/26/2540	2.18898	2.29136	2.10322	0.102385	0.085763		100	55.3239		100
3/3/2540	2.19339	2.29256	2.10202	0.09917	0.091374		100	55.3239		100
3/4/2540	2.19165	2.32341	2.13776	0.131754	0.053895		100	65.4294		100
3/5/2540	2.21963	2.32769	2.13347	0.108059	0.086165		100	65.4294		100
3/6/2540	2.22819	2.39807	2.19627	0.169871	0.031929		100	77.3257		100
3/7/2540	2.27994	2.40391	2.19043	0.12397	0.08951		100	77.3257		100
3/12/2540	2.29864	2.44697	2.21394	0.14833	0.084698		100	81.0978		100
3/14/2540	2.31792	2.3944	2.19993	0.076486	0.117992		100	68.7763	231.7918	0
3/18/2540	2.30139	2.36291	2.16483	0.061528	0.136554		100	59.1057		0
3/19/2540	2.26202	2.39537	2.19896	0.133357	0.063058		100	64.4837		0
3/20/2540	2.2855	2.40003	2.1943	0.114528	0.091204		100	64.4837		0
3/21/2540	2.29517	2.44666	2.24755	0.151483	0.047622		100	71.0966		0
3/24/2540	2.33234	2.46497	2.26253	0.132634	0.069812		100	72.9073		0
3/25/2540	2.36046	2.47283	2.25467	0.112375	0.105789		100	72.9073		0
3/27/2540	2.35885	2.49488	2.2992	0.136038	0.059646		100	76.3448		0
3/28/2540	2.38603	2.56059	2.36667	0.17456	0.019355		100	81.4219		0
3/31/2540	2.45009	2.57983	2.34743	0.129742	0.102659		100	81.4219		0
4/1/2540	2.46454	2.50194	2.25885	0.037402	0.205686		100	62.0998		0
4/2/2540	2.39098	2.50913	2.28495	0.118155	0.106021		100	63.9427		0
4/4/2540	2.38612	2.52105	2.27303	0.134932	0.113088		100	63.9427		0
4/8/2540	2.39517	2.49006	2.30403	0.094893	0.091139		100	63.9427		0
4/9/2540	2.3906	2.55673	2.37053	0.16613	0.020071		100	70.9903		0
4/10/2540	2.44761	2.57121	2.35605	0.123594	0.091562		100	70.9903		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/17/2540	2.46487	2.54909	2.31158	0.084222	0.153289		100	63.7632		0
4/18/2540	2.43029	2.56073	2.36653	0.130434	0.063767		100	67.3435		0
4/21/2540	2.45115	2.58173	2.37881	0.130582	0.07234		100	68.993		0
4/22/2540	2.47555	2.69784	2.49575	0.222293	-0.0202		100	77.544		0
4/23/2540	2.57318	2.7301	2.46349	0.15692	0.109696	-257.318	200	77.544		0
4/24/2540	2.60454	2.73423	2.42607	0.129688	0.178466		200	74.1558		0
4/25/2540	2.57613	2.69382	2.49977	0.117695	0.076353		200	75.3172		0
4/28/2540	2.58848	2.24387	2.05083	-0.3446	0.537645		200	32.651		0
4/29/2540	2.2455	2.55639	1.87148	0.310891	0.374028	449.1006	0	38.2335		0
4/30/2540	2.19613	2.67987	1.78129	0.483746	0.41484		0	39.5818		0
5/2/2540	2.24227	2.34865	2.14581	0.106379	0.09646		0	40.9694		0
5/6/2540	2.23367	2.33094	2.13022	0.097269	0.103447		0	39.9805		0
5/7/2540	2.23175	2.32341	2.13775	0.091659	0.093995		0	39.9805		0
5/8/2540	2.22297	2.32294	2.13823	0.099969	0.084739		0	39.9805		0
5/9/2540	2.22615	2.30644	2.12143	0.08029	0.104718		0	38.8105		0
5/14/2540	2.21148	2.15717	1.97108	-0.05431	0.240401		0	30.2345		0
5/15/2540	2.08945	2.00794	1.72079	-0.08151	0.368665		0	22.952		0
5/16/2540	1.89829	2.12161	1.64042	0.223314	0.257872		0	24.5822		0
5/19/2540	1.87588	2.10645	1.62229	0.230567	0.253595		0	24.0346		0
5/21/2540	1.86843	1.95819	1.77054	0.089759	0.097891		0	24.0346		0
5/22/2540	1.85577	1.92379	1.73836	0.06802	0.117404		0	22.8536		0
5/23/2540	1.8333	1.9085	1.72036	0.075197	0.112939		0	22.2645		0
5/27/2540	1.80986	1.91075	1.71811	0.100887	0.091757		0	22.2645		0
5/28/2540	1.80917	1.89184	1.70372	0.082672	0.105448		0	21.6183		0
5/29/2540	1.79567	1.89056	1.70501	0.094891	0.090663		0	21.6183		0
5/30/2540	1.7914	1.89068	1.70489	0.09928	0.086514		0	21.6183		0
6/2/2540	1.79293	1.89029	1.70528	0.097362	0.087648		0	21.6183		0
6/3/2540	1.79237	1.89047	1.7051	0.098097	0.08727		0	21.6183		0
6/4/2540	1.79257	1.85709	1.67189	0.064514	0.120678		0	19.9413		0
6/5/2540	1.76553	1.92578	1.73637	0.160253	0.029157		0	31.4021	-176.553	100
6/6/2540	1.81246	1.93933	1.72282	0.12687	0.089636		0	31.4021		100
6/9/2540	1.83297	2.01224	1.78307	0.179271	0.049899		0	41.1694		100
6/10/2540	1.87941	2.0207	1.80791	0.14129	0.071506		0	43.3415		100
6/11/2540	1.91305	2.03074	1.79788	0.117687	0.115173		0	43.3415		100
6/12/2540	1.90906	2.03002	1.83188	0.120962	0.07718		0	45.6678		100
6/13/2540	1.92296	2.02488	1.83703	0.101915	0.085937		0	45.6678		100
6/16/2540	1.92694	2.04296	1.85223	0.116026	0.074706		0	48.1375		100
6/17/2540	1.93902	2.04172	1.85348	0.102695	0.085543		0	48.1375		100
6/18/2540	1.94378	2.04265	1.85255	0.098865	0.091233		0	48.1375		100
6/19/2540	1.94192	2.04045	1.85475	0.098525	0.087177		0	48.1375		100
6/20/2540	1.94248	2.05679	1.87169	0.114308	0.07079		0	51.1256		100
6/23/2540	1.95595	2.05832	1.87017	0.10237	0.085776		0	51.1256		100
6/24/2540	1.96034	2.05952	1.86896	0.099181	0.091377		0	51.1256		100
6/25/2540	1.95861	2.05707	1.87142	0.098458	0.087188		0	51.1256		100
6/26/2540	1.95912	2.0568	1.87169	0.09768	0.087424		0	51.1256		100

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/27/2540	1.95893	2.09017	1.9049	0.131248	0.05403		0	58.1165		100
7/2/2540	1.98646	2.09464	1.90044	0.108172	0.086028		0	58.1165		100
7/4/2540	1.99518	1.99843	1.79689	0.003247	0.198297		0	38.8043		100
7/7/2540	1.91207	1.99875	1.76328	0.086679	0.148795		0	36.6202		100
7/8/2540	1.87595	2.01623	1.7458	0.140281	0.130147		0	36.6202		100
7/9/2540	1.87779	1.96151	1.76723	0.08372	0.110558		0	34.3762		100
7/14/2540	1.86165	1.95731	1.77143	0.095653	0.090229		0	34.3762		100
7/15/2540	1.85822	1.95747	1.77127	0.099245	0.086956		0	34.3762		100
7/16/2540	1.85943	2.13999	1.95496	0.280556	-0.09553		0	64.3716		100
7/18/2540	2.01394	2.03321	1.69552	0.019271	0.318425	-201.394	100	43.1375		100
7/23/2540	1.91741	2.10178	1.62695	0.184375	0.290459		100	43.1375		100
7/24/2540	1.85044	2.04308	1.68566	0.192635	0.164782		100	43.1375		100
7/28/2540	1.86684	1.97047	1.75826	0.103631	0.108585		100	43.1375		100
7/30/2540	1.85693	1.95812	1.77061	0.101186	0.08632		100	43.1375		100
8/1/2540	1.85993	1.95687	1.77186	0.096946	0.088068		100	43.1375		100
8/5/2540	1.85881	1.97377	1.78826	0.114961	0.07055		100	45.6786		100
8/6/2540	1.87289	1.95842	1.77031	0.085535	0.102573		100	43.5812		100
8/11/2540	1.86349	1.89308	1.70248	0.029598	0.161006		100	36.3846		100
8/20/2540	1.80426	1.90225	1.69331	0.097992	0.110952		100	36.3846		100
8/21/2540	1.79026	1.91048	1.68508	0.120224	0.10518		100	36.3846		100
8/22/2540	1.79418	1.85717	1.67181	0.062993	0.122365		100	32.9832		100
8/25/2540	1.76498	1.82631	1.63609	0.061328	0.128888		100	29.9664		100
9/8/2540	1.73064	1.89744	1.69813	0.166793	0.032513		100	41.4926	-173.064	200
9/12/2540	1.78011	1.77501	1.55421	-0.0051	0.2259		100	30.6336		200
9/15/2540	1.69307	1.77434	1.4883	0.081265	0.204767	169.3071	0	28.6172		200
9/16/2540	1.62668	1.80158	1.49435	0.174905	0.132321		0	31.0607	-162.668	300
9/17/2540	1.64336	1.77623	1.55299	0.132868	0.09037		0	33.5116		300
9/18/2540	1.65711	1.7612	1.56803	0.104086	0.089086		0	33.5116		300
9/22/2540	1.66053	1.6933	1.50276	0.032773	0.157767		0	28.7671		300
9/24/2540	1.6056	1.80135	1.59446	0.195758	0.011138		0	42.0259	-160.56	400
9/29/2540	1.67283	1.86211	1.60029	0.189282	0.072542		0	45.6569		400
9/30/2540	1.73202	1.7364	1.45966	0.004376	0.272358		0	35.956		400
10/3/2540	1.62129	1.81241	1.51681	0.191123	0.104475		0	42.531		400
10/6/2540	1.64439	1.82926	1.49997	0.184865	0.144425		0	42.531		400
10/8/2540	1.66862	1.76841	1.56082	0.099788	0.1078		0	42.531		400
10/10/2540	1.65661	1.75944	1.56979	0.102831	0.086823		0	42.531		400
10/13/2540	1.66043	1.75717	1.57206	0.096739	0.088371		0	42.531		400
10/14/2540	1.65897	1.75741	1.57182	0.09844	0.087144		0	42.531		400
10/16/2540	1.65949	1.75718	1.57204	0.097692	0.087446		0	42.531		400
10/22/2540	1.6593	1.59079	1.40552	-0.06851	0.25378		0	29.7176		400
10/24/2540	1.52817	1.5329	1.23036	0.004727	0.297817		0	24.2175		400
10/27/2540	1.39676	1.46264	1.03428	0.065882	0.362474		0	19.7245		400
10/28/2540	1.27392	1.3525	0.94466	0.078585	0.329253		0	17.154		400
10/29/2540	1.16308	1.44419	1.05273	0.281115	0.110347		0	27.35		400
10/30/2540	1.22741	1.46519	1.1316	0.237779	0.095809		0	31.8654	-122.741	500

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/31/2540	1.29615	1.32003	1.04372	0.023884	0.252426		0	27.561		500
11/3/2540	1.20292	1.27652	0.98735	0.073603	0.215565		0	25.9436		500
11/4/2540	1.1332	1.20313	0.89428	0.069936	0.238914		0	23.4713		500
11/5/2540	1.06196	1.19643	0.93428	0.134467	0.127685		0	25.0105		500
11/6/2540	1.05425	1.22264	0.97465	0.168394	0.079596		0	28.124		500
11/7/2540	1.09109	1.29704	1.1	0.205957	-0.00892		0	36.6253	-109.109	600
11/14/2540	1.17875	1.29634	1.03412	0.117587	0.144631	-117.875	100	35.1336		600
11/17/2540	1.17679	1.1914	0.90602	0.014607	0.270771		100	30.4578		600
11/18/2540	1.06402	1.13151	0.86602	0.067491	0.197999		100	28.6952		600
11/19/2540	1.0023	1.09565	0.76871	0.093353	0.233589		100	26.4937		600
11/20/2540	0.94132	1.12209	0.87545	0.180769	0.065867		100	32.1035	-94.1317	700
11/21/2540	0.97953	1.07205	0.82561	0.092521	0.153921		100	30.2395		700
11/24/2540	0.96061	1.06063	0.83703	0.10002	0.123586		100	30.2395		700
11/25/2540	0.93851	0.96282	0.76838	0.024306	0.170134		100	27.1882		700
11/26/2540	0.87888	0.90629	0.69174	0.027403	0.187141		100	25.0137		700
11/27/2540	0.80284	0.89658	0.63486	0.093741	0.167981		100	23.9809		700
11/28/2540	0.7673	0.85665	0.60821	0.089352	0.159086		100	22.96		700
12/1/2540	0.73288	0.76797	0.56372	0.035093	0.169153		100	21.0316		700
12/2/2540	0.67253	0.77561	0.55608	0.103081	0.116447		100	21.0316		700
12/3/2540	0.65852	0.77917	0.55252	0.120651	0.105993		100	21.0316		700
12/4/2540	0.66219	0.75853	0.57316	0.096336	0.089034		100	21.0316		700
12/8/2540	0.66001	0.84183	0.65633	0.181822	0.00368		100	30.8032	-66.0005	800
12/9/2540	0.73025	0.86335	0.6348	0.133098	0.095446		100	30.8032		800
12/11/2540	0.75243	0.99515	0.73605	0.242713	0.016381		100	42.3799		800
12/12/2540	0.83978	0.85977	0.60509	0.019991	0.234697		100	35.1435		800
12/15/2540	0.76635	0.91583	0.58232	0.149482	0.184026		100	36.6008		800
12/16/2540	0.73322	0.87325	0.59161	0.140039	0.141609		100	35.7361		800
12/17/2540	0.73618	0.85938	0.67206	0.123205	0.064118		100	38.8478		800
12/18/2540	0.75125	0.89415	0.70388	0.142896	0.047366		100	41.8787		800
12/19/2540	0.79188	0.93615	0.72847	0.144263	0.063417		100	44.8237		800
12/22/2540	0.82324	0.991	0.7735	0.167755	0.049745		100	48.9983		800
12/23/2540	0.87115	0.97624	0.75495	0.105098	0.116192		100	47.7027		800
12/25/2540	0.86761	0.97569	0.75551	0.108078	0.112094		100	47.7027		800
12/29/2540	0.8584	1.05787	0.87308	0.199475	0.01468		100	55.8298		800
12/30/2540	0.94468	1.08818	0.84277	0.143493	0.101911		100	55.8298		800
12/31/2540	0.97091	1.14168	0.85586	0.17077	0.115048		100	58.3331		800
1/5/2541	0.98589	1.09605	0.90149	0.110156	0.0844		100	58.3331		800
1/6/2541	0.99682	1.09616	0.90138	0.099333	0.095443		100	58.3331		800
1/7/2541	0.99255	1.0256	0.83876	0.03305	0.153792		100	51.0992		800
1/8/2541	0.94037	1.0346	0.82977	0.094231	0.110601		100	51.0992		800
1/9/2541	0.92373	1.04193	0.82244	0.118198	0.101298		100	51.0992		800
1/12/2541	0.9288	1.02503	0.83933	0.096229	0.089471		100	51.0992		800
1/13/2541	0.92626	1.05832	0.87263	0.132059	0.053627		100	54.8635		800
1/14/2541	0.95464	1.1292	0.93492	0.174565	0.019715		100	61.2829		800
1/15/2541	1.01848	1.14846	0.91566	0.129985	0.102819		100	61.2829		800

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/16/2541	1.03299	1.15351	0.91061	0.120521	0.122375		100	61.2829		800
1/19/2541	1.0258	1.12549	0.93863	0.099689	0.087175		100	61.2829		800
1/20/2541	1.02718	1.19111	1.00618	0.16393	0.020996		100	67.4999		800
1/21/2541	1.08201	1.33903	1.1246	0.257018	-0.04259		100	75.8518		800
1/22/2541	1.21192	1.36105	1.03599	0.149133	0.175921	-121.192	200	70.9435		800
1/23/2541	1.214	1.14215	0.78881	-0.07186	0.425198		200	47.6831	971.2024	0
1/26/2541	1.00794	1.20526	0.79228	0.197321	0.215661	201.5876	0	50.1954		0
1/27/2541	0.9876	1.29484	0.76928	0.307238	0.21832		0	52.6443		0
1/30/2541	1.03032	1.16429	0.96641	0.133976	0.063908		0	55.0258		0
2/2/2541	1.05401	1.30571	1.09134	0.251701	-0.03733		0	63.0339		0
2/3/2541	1.17554	1.379	1.08463	0.203458	0.090908	-117.554	100	64.7249		0
2/4/2541	1.23545	1.37527	1.02177	0.139818	0.213684		100	61.686		0
2/9/2541	1.20114	1.11067	0.88687	-0.09047	0.314269		100	47.3276		0
2/13/2541	1.035	1.37796	1.01908	0.342955	0.015921	103.5004	0	57.8847		0
2/16/2541	1.15686	1.45065	0.9464	0.293786	0.210462		0	57.8847		0
2/18/2541	1.22055	1.40613	1.02421	0.185578	0.196342		0	58.685		0
2/23/2541	1.20171	1.31732	1.11302	0.115612	0.088688		0	58.685		0
2/25/2541	1.21331	1.35813	1.17209	0.144821	0.041221		0	61.2472		0
2/27/2541	1.25004	1.43314	1.23024	0.183099	0.019799		0	64.4159		0
3/2/2541	1.32031	1.40458	1.15893	0.084268	0.16138		0	60.4253		0
3/3/2541	1.2918	1.39198	1.13823	0.100175	0.153571		0	59.1107		0
3/4/2541	1.25944	1.36647	1.16374	0.107032	0.095702		0	59.1107		0
3/5/2541	1.26059	1.29436	1.10269	0.033764	0.157906		0	53.6919		0
3/6/2541	1.20625	1.38496	1.17855	0.178711	0.027703		0	58.7788		0
3/9/2541	1.2592	1.40625	1.15725	0.147048	0.101952		0	58.7788		0
3/10/2541	1.28624	1.38614	1.14407	0.099899	0.142171		0	57.3184		0
3/11/2541	1.26084	1.3615	1.16871	0.100656	0.092132		0	57.3184		0
3/12/2541	1.25977	1.42616	1.23722	0.166384	0.022548		0	61.7295		0
3/13/2541	1.31531	1.38903	1.17447	0.073728	0.140834		0	56.9736		0
3/17/2541	1.29245	1.38504	1.14517	0.092589	0.147281		0	55.4403		0
3/18/2541	1.2588	1.36488	1.16533	0.106086	0.093468		0	55.4403		0
3/19/2541	1.26078	1.36119	1.16902	0.100413	0.091759		0	55.4403		0
3/20/2541	1.25965	1.35779	1.17242	0.098142	0.087226		0	55.4403		0
3/23/2541	1.25991	1.39097	1.20583	0.131056	0.054078		0	58.4486		0
3/24/2541	1.28728	1.44543	1.25124	0.15815	0.036036		0	62.5344		0
3/25/2541	1.33749	1.47548	1.25448	0.137995	0.083009		0	63.8117		0
3/27/2541	1.36096	1.44481	1.21857	0.083853	0.142385		0	59.4463		0
3/30/2541	1.33346	1.46381	1.26616	0.130346	0.067302		0	62.229		0
4/1/2541	1.35177	1.49777	1.29878	0.145994	0.052988		0	64.8282		0
4/2/2541	1.39089	1.56896	1.36075	0.178078	0.030132		0	69.3681		0
4/3/2541	1.45043	1.58276	1.34696	0.132335	0.103467		0	69.3681		0
4/8/2541	1.466	1.58423	1.34549	0.118226	0.120508		0	69.3681		0
4/9/2541	1.45845	1.55844	1.37128	0.09999	0.08717		0	69.3681		0
4/10/2541	1.46004	1.55733	1.37239	0.097289	0.087647		0	69.3681		0
4/16/2541	1.45943	1.55756	1.37216	0.098129	0.087275		0	69.3681		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/20/2541	1.45965	1.3244	1.13922	-0.13525	0.32043		0	40.6911		0
4/21/2541	1.27729	1.39166	1.00538	0.114369	0.271911		0	38.2579		0
4/23/2541	1.19716	1.61617	1.1138	0.419009	0.083359		0	53.2959		0
4/27/2541	1.34031	1.40706	1.05657	0.066747	0.283741		0	44.0521		0
4/29/2541	1.27048	1.47385	1.05636	0.203364	0.214119		0	46.5482		0
5/6/2541	1.24613	1.33875	1.05829	0.092617	0.187843		0	42.4674		0
5/7/2541	1.21298	1.36347	1.16675	0.150488	0.046234		0	47.4305		0
5/8/2541	1.24191	1.24209	1.02178	0.000183	0.220123		0	39.9987		0
5/12/2541	1.16171	1.43244	1.16436	0.270727	-0.00264		0	50.4501		0
5/18/2541	1.2576	1.44101	1.0892	0.183419	0.168397	-125.76	100	48.6258		0
5/21/2541	1.28791	1.43083	1.09938	0.142919	0.188533		100	48.6258		0
5/22/2541	1.25278	1.35913	1.17108	0.10635	0.0817		100	48.6258		0
5/25/2541	1.26266	1.46016	1.2698	0.197505	-0.00714		100	54.7559		0
5/29/2541	1.34245	1.78561	1.54361	0.443161	-0.20116	-134.245	200	67.3447		0
6/1/2541	1.62536	1.54334	0.98687	-0.08202	0.638486	-162.536	300	48.1196		0
6/5/2541	1.37938	1.69447	0.83575	0.315092	0.54363	413.8125	0	48.1196		0
6/8/2541	1.25205	1.44417	0.68654	0.192119	0.565511		0	41.2853		0
6/9/2541	1.11977	1.56301	1.16696	0.443233	-0.04718		0	52.2423		0
6/10/2541	1.30077	1.40759	0.85628	0.106824	0.444486	-130.077	100	45.1802		0
6/11/2541	1.214	1.42469	0.83919	0.210685	0.374815		100	45.1802		0
6/12/2541	1.11134	1.33151	0.93236	0.22017	0.17898		100	45.1802		0
6/16/2541	1.13894	1.18779	0.94292	0.048848	0.196026		100	43.101		0
6/17/2541	1.07046	1.15801	0.9394	0.087554	0.131062		100	42.5736		0
6/18/2541	1.04536	1.23314	0.99744	0.187786	0.047918		100	45.4494		0
6/19/2541	1.09924	1.22375	1.00683	0.124504	0.092412		100	45.4494		0
6/22/2541	1.11645	1.39883	1.16467	0.282381	-0.04822		100	52.3658		0
6/25/2541	1.24912	1.33766	1.02609	0.088541	0.223031	-124.912	200	48.4006		0
6/29/2541	1.21551	1.17827	0.78597	-0.03724	0.429538		200	41.6137		0
6/30/2541	1.01266	1.08916	0.67533	0.076495	0.337329	202.5324	0	38.6923		0
7/2/2541	0.90038	1.38189	0.84869	0.48151	0.051688		0	47.8857		0
7/3/2541	1.0757	1.12514	0.67265	0.049435	0.403057		0	41.6414		0
7/6/2541	0.96506	1.41735	0.87982	0.452295	0.085241		0	49.779		0
7/7/2541	1.08962	1.38902	0.90815	0.299398	0.181474		0	49.779		0
7/10/2541	1.178	1.47706	1.05315	0.299059	0.124851		0	53.3032		0
7/13/2541	1.23341	1.12837	0.86917	-0.10504	0.364247		0	45.4521		0
7/14/2541	1.0633	1.41449	0.98255	0.351189	0.080755		0	51.2515		0
7/21/2541	1.14941	1.46804	0.92901	0.318627	0.220403		0	51.2515		0
7/22/2541	1.2223	1.36727	1.02977	0.14497	0.192524		0	51.2515		0
7/24/2541	1.18694	1.30542	1.09162	0.118477	0.095323		0	51.2515		0
7/27/2541	1.19633	1.29364	1.1034	0.09731	0.092932		0	51.2515		0
7/28/2541	1.19229	1.29174	1.1053	0.099452	0.086984		0	51.2515		0
7/29/2541	1.19362	1.29103	1.10602	0.097401	0.087607		0	51.2515		0
8/4/2541	1.19312	1.2912	1.10585	0.098074	0.087274		0	51.2515		0
8/5/2541	1.19331	1.19124	1.00605	-0.00206	0.187259		0	46.7549		0
8/6/2541	1.11363	1.24796	1.01592	0.13433	0.09771		0	48.3807		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/7/2541	1.11711	1.23077	0.96652	0.11366	0.15059		0	46.8404		0
8/10/2541	1.10485	1.1272	0.93692	0.02235	0.16793		0	43.8348		0
8/11/2541	1.03622	1.04016	0.82421	0.003933	0.212013		0	39.7178		0
8/13/2541	0.94619	0.82226	0.54272	-0.12393	0.403472		0	31.7016		0
8/14/2541	0.72957	0.92245	0.44253	0.192879	0.287041		0	31.7016		0
8/17/2541	0.67848	0.97877	0.41951	0.300292	0.258971		0	32.751		0
8/19/2541	0.69899	0.88672	0.67801	0.187734	0.020974		0	37.8897		0
8/20/2541	0.76201	0.96394	0.73397	0.201929	0.028043		0	41.7261		0
8/21/2541	0.84151	0.95772	0.6736	0.116207	0.167909		0	40.383		0
8/24/2541	0.8221	0.96052	0.7041	0.138419	0.118001		0	41.3987		0
8/26/2541	0.82143	0.92815	0.73647	0.106719	0.084961		0	41.3987		0
8/27/2541	0.82928	0.82589	0.63897	-0.00338	0.190312		0	37.0109		0
8/28/2541	0.74677	0.88322	0.64822	0.136457	0.098545		0	39.3196		0
9/1/2541	0.75132	0.99938	0.73182	0.248065	0.019501		0	45.7443		0
9/2/2541	0.84954	0.92696	0.67107	0.07742	0.178476		0	42.5127		0
9/3/2541	0.81597	0.95116	0.64687	0.135181	0.169101		0	42.5127		0
9/4/2541	0.78909	0.90415	0.69387	0.115063	0.095217		0	42.5127		0
9/7/2541	0.79607	0.89302	0.70501	0.096954	0.091059		0	42.5127		0
9/8/2541	0.793	0.99195	0.80583	0.19895	-0.01284		0	49.6843		0
9/9/2541	0.87765	0.98772	0.74348	0.110062	0.13417	-87.7653	100	47.5547		0
9/10/2541	0.87721	1.04014	0.75765	0.162926	0.119562		100	49.8687		0
9/11/2541	0.88349	1.02672	0.83765	0.143228	0.045846		100	52.1428		0
9/14/2541	0.92524	1.101	0.89653	0.17576	0.028708		100	56.4024		0
9/15/2541	0.98416	1.13418	0.89665	0.150018	0.087506		100	57.4227		0
9/16/2541	1.01368	1.11958	0.87796	0.105899	0.135725		100	56.0111		0
9/17/2541	0.9969	1.16367	0.96704	0.166766	0.029868		100	60.2232		0
9/18/2541	1.04783	1.20549	0.9918	0.157652	0.05603		100	62.1736		0
9/21/2541	1.09447	1.38693	1.14328	0.292466	-0.04881		100	70.0746		0
9/22/2541	1.23541	1.36483	1.03221	0.129423	0.203197	-123.541	200	64.2899		0
9/23/2541	1.22538	1.39493	1.00211	0.169546	0.223268		200	64.2899		0
9/24/2541	1.1865	1.16599	0.96472	-0.02051	0.221778		200	53.9583		0
9/25/2541	1.09041	1.19595	0.93476	0.105535	0.155655	218.0824	0	53.9583		0
9/28/2541	1.0551	1.28343	0.98045	0.228326	0.07465		0	57.8832		0
9/29/2541	1.12006	1.31052	1.08652	0.190459	0.033545		0	61.4245		0
9/30/2541	1.18733	1.33346	1.06358	0.146125	0.123751		0	61.4245		0
10/1/2541	1.19941	1.32085	1.07619	0.12144	0.123226		0	61.4245		0
10/2/2541	1.19229	1.29161	1.10543	0.099325	0.086857		0	61.4245		0
10/15/2541	1.19362	1.29098	1.10606	0.097365	0.087553		0	61.4245		0
10/16/2541	1.19312	1.29121	1.10583	0.098085	0.087289		0	61.4245		0
10/21/2541	1.1933	1.29112	1.10593	0.097812	0.087378		0	61.4245		0
10/28/2541	1.19324	1.22456	1.03931	0.031325	0.153925		0	53.8219		0
10/30/2541	1.13979	0.98515	0.77934	-0.15464	0.360445		0	35.8849		0
11/2/2541	0.92861	1.35307	0.91081	0.42446	0.017804		0	52.8184		0
11/3/2541	1.08361	1.51049	0.88656	0.426878	0.19705		0	56.1447		0
11/4/2541	1.21687	1.43893	0.95811	0.222062	0.25876		0	56.1447		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/5/2541	1.19513	1.34818	1.04886	0.153054	0.14627		0	56.1447		0
11/6/2541	1.19502	1.22552	1.03836	0.030502	0.15666		0	51.6011		0
11/9/2541	1.13921	1.23527	1.0286	0.096057	0.110609		0	51.6011		0
11/10/2541	1.12395	1.24299	1.02088	0.11904	0.103074		0	51.6011		0
11/11/2541	1.12844	1.19141	1.00588	0.062975	0.122559		0	49.1187		0
11/12/2541	1.0991	1.17718	0.98682	0.078074	0.112284		0	47.8785		0
11/13/2541	1.0782	1.22931	1.03457	0.151106	0.043634		0	51.8097		0
11/16/2541	1.11782	1.23418	1.0297	0.116362	0.088118		0	51.8097		0
11/17/2541	1.13144	1.23976	1.02411	0.108321	0.107327		0	51.8097		0
11/18/2541	1.12564	1.22546	1.03841	0.099822	0.087224		0	51.8097		0
11/20/2541	1.12707	1.19112	1.00617	0.064043	0.120901		0	48.5276		0
11/23/2541	1.09956	1.19349	1.0038	0.093929	0.095761		0	48.5276		0
11/24/2541	1.0915	1.16164	0.96907	0.070137	0.122437		0	45.2064		0
11/25/2541	1.06721	1.15954	0.97116	0.092336	0.096042		0	45.2064		0
11/26/2541	1.05779	1.161	0.96971	0.103205	0.088089		0	45.2064		0
11/27/2541	1.06104	1.09128	0.90625	0.030246	0.154784		0	38.6063		0
11/30/2541	1.0063	1.16873	0.96198	0.162429	0.044321		0	46.9477		0
12/1/2541	1.04558	1.23471	0.99587	0.189129	0.049711		0	52.1939		0
12/2/2541	1.10939	1.23734	0.99324	0.127954	0.11615		0	52.1939		0
12/15/2541	1.11327	1.04852	0.81585	-0.06475	0.297424		0	36.7429		0
12/16/2541	0.96597	1.16195	0.83559	0.195973	0.130383		0	43.3144		0
12/21/2541	0.97829	1.20205	0.79548	0.223767	0.182801		0	43.3144		0
12/23/2541	1.00417	1.09849	0.89905	0.094323	0.105117		0	43.3144		0
12/25/2541	0.9901	1.12703	0.93709	0.136933	0.053015		0	46.7678		0
12/29/2541	1.02235	1.16302	0.96768	0.140679	0.054665		0	50.0453		0
12/30/2541	1.05682	1.17215	0.95855	0.115332	0.09827		0	50.0453		0
1/5/2542	1.06261	1.16784	0.96287	0.10523	0.099744		0	50.0453		0
1/6/2542	1.0596	1.15817	0.97253	0.098579	0.087065		0	50.0453		0
1/7/2542	1.06027	1.15786	0.97284	0.097599	0.087425		0	50.0453		0
1/8/2542	1.06002	1.158	0.9727	0.097981	0.087315		0	50.0453		0
1/11/2542	1.06011	1.15796	0.97275	0.097847	0.087365		0	50.0453		0
1/12/2542	1.06008	1.15797	0.97273	0.097896	0.087346		0	50.0453		0
1/13/2542	1.06009	1.15797	0.97274	0.097877	0.087353		0	50.0453		0
1/18/2542	1.06009	1.15797	0.97274	0.097884	0.08735		0	50.0453		0
1/19/2542	1.06009	1.12468	0.93944	0.064589	0.120643		0	44.3199		0
1/20/2542	1.03312	1.16004	0.97067	0.126923	0.062451		0	50.4274		0
1/21/2542	1.05222	1.16466	0.96605	0.112442	0.08617		0	50.4274		0
1/25/2542	1.06368	1.16396	0.96674	0.100286	0.096938		0	50.4274		0
1/26/2542	1.05909	1.15873	0.97197	0.099645	0.087118		0	50.4274		0
1/28/2542	1.06047	1.15784	0.97286	0.097372	0.08761		0	50.4274		0
1/29/2542	1.05995	1.22462	1.03926	0.16467	0.020687		0	62.3818		0
2/2/2542	1.11551	1.23928	1.02459	0.123772	0.090914		0	62.3818		0
2/3/2542	1.13328	1.25017	1.01371	0.116887	0.119569		0	62.3818		0
2/4/2542	1.12543	1.22584	1.03803	0.100412	0.087399		0	62.3818		0
2/19/2542	1.12716	1.29099	1.10605	0.16383	0.021116		0	71.5951		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/22/2542	1.18184	1.30571	1.09133	0.12387	0.090512		0	71.5951		0
2/23/2542	1.19992	1.31633	1.08071	0.116415	0.119203		0	71.5951		0
2/24/2542	1.19198	1.15931	0.9714	-0.03267	0.220588		0	44.4196		0
2/25/2542	1.08821	1.16358	0.90054	0.075368	0.18767		0	40.3012		0
2/26/2542	1.02952	1.22616	0.90454	0.196648	0.124976		0	45.7209		0
3/2/2542	1.05716	1.17642	0.95428	0.119261	0.102877		0	45.7209		0
3/3/2542	1.06246	1.16516	0.96555	0.102695	0.096911		0	45.7209		0
3/4/2542	1.05954	1.17486	0.98914	0.115319	0.070405		0	48.6331		0
3/5/2542	1.07397	1.22596	1.03791	0.151999	0.036055		0	56.2216		0
3/9/2542	1.11942	1.23684	1.02704	0.11742	0.09238		0	56.2216		0
3/10/2542	1.13112	1.24179	1.02208	0.110671	0.109041		0	56.2216		0
3/11/2542	1.12582	1.22522	1.03866	0.099397	0.087163		0	56.2216		0
3/16/2542	1.127	1.22441	1.03947	0.097411	0.087531		0	56.2216		0
3/17/2542	1.12655	1.25791	1.07255	0.131355	0.054		0	61.6873		0
3/18/2542	1.15418	1.4288	1.23459	0.274611	-0.0804		0	77.0893		0
3/19/2542	1.30351	1.48196	1.14813	0.178455	0.15538	-130.351	100	73.8904		0
3/22/2542	1.33245	1.36591	0.96455	0.033457	0.367907		100	52.6961		0
3/23/2542	1.18865	1.35319	1.04385	0.164537	0.144799		100	55.7346		0
3/29/2542	1.18654	1.38761	1.00943	0.201067	0.177111		100	55.7346		0
4/1/2542	1.19978	1.42529	1.23809	0.225511	-0.03832		100	65.8969		0
4/7/2542	1.30278	1.40196	1.12825	0.09918	0.174532	-130.278	200	58.6471		0
4/8/2542	1.28806	1.44655	1.11695	0.158487	0.171109		200	59.8368		0
4/16/2542	1.26667	1.4312	1.23218	0.16453	0.034482		200	63.2522		0
4/19/2542	1.32197	1.43668	1.2267	0.114715	0.095269		200	63.2522		0
4/22/2542	1.33018	1.51231	1.28424	0.182133	0.045941		200	67.523		0
4/23/2542	1.38124	1.52126	1.30858	0.140017	0.072658		200	68.5084		0
4/27/2542	1.41335	1.58305	1.34667	0.169696	0.066686		200	71.3196		0
5/4/2542	1.45109	1.57101	1.35871	0.119925	0.092381		200	71.3196		0
5/6/2542	1.46432	1.57159	1.35812	0.107279	0.106191		200	71.3196		0
5/7/2542	1.45853	1.55837	1.37135	0.099838	0.087182		200	71.3196		0
5/11/2542	1.46001	1.62392	1.43897	0.163912	-0.021034		200	75.2777		0
5/12/2542	1.5148	1.63866	1.42423	0.123862	0.090566		200	75.2777		0
5/13/2542	1.53283	1.64932	1.41357	0.116488	0.119267		200	75.2777		0
6/7/2542	1.52491	1.62539	1.4375	0.100483	0.087415		200	75.2777		0
6/9/2542	1.52668	1.62392	1.43897	0.097235	0.087715		200	75.2777		0
6/11/2542	1.526	1.57422	1.38879	0.048221	0.137203		200	65.4629		0
6/14/2542	1.48597	1.56287	1.36685	0.076905	0.119119		200	62.5361		0
6/15/2542	1.46016	1.60124	1.39506	0.141082	0.065096		200	65.8269		0
6/16/2542	1.48742	1.59701	1.3993	0.109584	0.088127		200	65.8269		0
6/17/2542	1.49573	1.58205	1.38096	0.086323	0.114773		200	62.6364		0
6/18/2542	1.47869	1.60836	1.42124	0.129672	0.057454		200	66.1683		0
6/21/2542	1.50287	1.61207	1.41752	0.109206	0.085346		200	66.1683		0
6/22/2542	1.5127	1.59807	1.39824	0.085366	0.114464		200	62.7297		0
6/23/2542	1.4952	1.69175	1.5043	0.196549	-0.0091		200	72.0983		0
6/24/2542	1.57564	1.78595	1.54328	0.210303	0.032361	-157.564	300	76.364		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/25/2542	1.65909	2.25154	1.94328	0.592457	-0.2842		300	88.5825		0
6/29/2542	2.03434	2.01745	1.31177	-0.01689	0.722568	-203.434	400	56.9037		0
7/8/2542	1.8041	2.19035	1.13888	0.386254	0.66522	721.6384	0	56.9037		0
7/9/2542	1.64737	2.1229	1.3395	0.475527	0.307871		0	59.4886		0
7/12/2542	1.73673	2.17407	1.821	0.437343	-0.08428		0	67.8067		0
7/13/2542	1.95333	2.0999	1.62883	0.146575	0.324493	-195.333	100	61.0563		0
7/20/2542	1.91854	2.01794	1.44445	0.0994	0.474094		100	55.1441		0
7/21/2542	1.74424	2.18508	1.80999	0.440845	-0.06575		100	62.8848		0
7/26/2542	1.9545	1.97904	1.41677	0.024539	0.537737	-195.45	200	52.0108		0
7/29/2542	1.78779	2.09638	1.4326	0.308588	0.355196		200	53.9178		0
7/30/2542	1.73575	2.13534	1.59339	0.399594	0.142362		200	56.6975		0
8/3/2542	1.85987	1.86775	1.59464	0.007885	0.265223		200	52.1781		0
8/4/2542	1.75924	1.95086	1.57812	0.191628	0.181121		200	53.1828		0
8/5/2542	1.74965	1.82068	1.50855	0.071026	0.2411		200	49.8024		0
8/6/2542	1.68537	1.70931	1.48675	0.023936	0.19862		200	47.6289		0
8/10/2542	1.59996	1.70423	1.42524	0.104273	0.174721		200	46.5353		0
8/17/2542	1.56769	1.75985	1.50279	0.192163	0.064893		200	49.0547		0
8/18/2542	1.61353	1.72446	1.50489	0.110927	0.108637		200	48.4402		0
8/20/2542	1.61929	1.77752	1.5517	0.158232	0.06759		200	50.4459		0
8/24/2542	1.6478	1.66336	1.46612	0.015553	0.181689		200	46.546		0
8/25/2542	1.58449	1.71804	1.47801	0.133557	0.106471		200	47.9894		0
8/27/2542	1.581	1.78832	1.54091	0.207319	0.040087		200	50.848		0
8/31/2542	1.65412	1.77756	1.55167	0.123435	0.102451		200	50.848		0
9/1/2542	1.66459	1.82349	1.57232	0.158903	0.092265		200	52.3662		0
9/2/2542	1.68624	1.79443	1.60138	0.108197	0.084857		200	52.3662		0
9/3/2542	1.69561	1.78022	1.5823	0.084607	0.113307		200	51.4448		0
9/6/2542	1.67835	1.775	1.58752	0.096658	0.09083		200	51.4448		0
9/14/2542	1.67524	1.79122	1.60459	0.115981	0.070647		200	52.4158		0
9/16/2542	1.68997	1.7753	1.58722	0.085335	0.102753		200	51.3107		0
9/21/2542	1.68032	1.77668	1.58584	0.096359	0.094477		200	51.3107		0
9/22/2542	1.67454	1.82382	1.63857	0.149283	0.035967		200	54.6382		0
9/24/2542	1.71791	1.76648	1.56275	0.048567	0.155165		200	49.7556		0
9/27/2542	1.67671	1.81346	1.58235	0.136747	0.094363		200	52.0623		0
9/28/2542	1.68223	1.77195	1.55728	0.08972	0.124953		200	49.6096		0
10/1/2542	1.67014	1.76033	1.5689	0.090187	0.101243		200	49.6096		0
10/4/2542	1.65564	1.7584	1.57083	0.102759	0.084817		200	49.6096		0
10/8/2542	1.66075	1.75731	1.57192	0.096562	0.088832		200	49.6096		0
10/11/2542	1.65886	1.75751	1.57172	0.098643	0.087141		200	49.6096		0
10/12/2542	1.65953	1.79046	1.60535	0.130928	0.054178		200	52.8286		0
10/13/2542	1.68674	1.7617	1.56752	0.074959	0.119219		200	49.4282		0
10/14/2542	1.66852	1.83272	1.62968	0.164204	0.03884		200	55.5857		0
10/21/2542	1.71165	1.33778	1.12584	-0.37387	0.585805		200	28.025		0
10/26/2542	1.34614	1.72322	0.97345	0.377083	0.372693	269.2282	0	35.999		0
10/28/2542	1.31955	2.08432	1.11174	0.764766	0.207811		0	49.0302		0
11/24/2542	1.58189	1.89559	1.43364	0.313702	0.148252		0	51.8459		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/7/2542	1.67274	1.48626	0.87749	-0.18648	0.79525		0	36.2226		0
12/9/2542	1.29224	1.91867	1.14422	0.626435	0.148017		0	48.3583		0
12/16/2542	1.46468	2.1935	1.13573	0.728818	0.328948		0	52.0978		0
12/17/2542	1.69091	1.96537	1.36385	0.274466	0.327052		0	52.0978		0
12/21/2542	1.66646	1.88852	1.44071	0.222056	0.225748		0	52.0978		0
12/22/2542	1.66236	1.75911	1.57012	0.096754	0.092242		0	52.0978		0
12/24/2542	1.65831	1.75697	1.57226	0.098658	0.086056		0	52.0978		0
12/28/2542	1.65971	1.75716	1.57207	0.097452	0.08764		0	52.0978		0
12/29/2542	1.65922	1.79055	1.60526	0.131336	0.053958		0	53.4133		0
1/4/2543	1.68686	1.79501	1.6008	0.108144	0.086058		0	53.4133		0
1/5/2543	1.69554	1.79868	1.59713	0.10314	0.098414		0	53.4133		0
1/6/2543	1.69196	1.79101	1.6048	0.099046	0.087156		0	53.4133		0
1/14/2543	1.6929	1.34096	1.15596	-0.35194	0.536939		0	35.6399		0
1/18/2543	1.34536	1.95876	1.27059	0.613394	0.074774		0	50.1852		0
1/19/2543	1.54535	2.10956	1.11979	0.564206	0.425558		0	50.1852		0
1/20/2543	1.66435	2.02136	1.44103	0.357019	0.223315		0	54.0198		0
1/21/2543	1.6954	1.86097	1.60142	0.165567	0.093981		0	54.0198		0
2/2/2543	1.74067	1.98478	1.74395	0.244108	-0.00328		0	58.2768		0
2/3/2543	1.83356	2.00088	1.72785	0.167321	0.105705	-183.356	100	58.2768		0
2/8/2543	1.87506	2.0211	1.70763	0.146043	0.167428		100	58.2768		0
2/11/2543	1.85637	1.9623	1.76643	0.105936	0.089935		100	58.2768		0
2/15/2543	1.86035	1.92411	1.73804	0.063761	0.122305		100	56.5173		0
2/16/2543	1.83173	1.95957	1.76916	0.12784	0.062576		100	57.8866		0
2/17/2543	1.85143	1.93087	1.73128	0.079434	0.12015		100	55.9879		0
2/22/2543	1.83556	1.79717	1.59864	-0.03839	0.236926		100	49.0564		0
2/23/2543	1.71754	1.73699	1.45906	0.019452	0.258478	171.7541	0	44.5969		0
2/28/2543	1.61127	1.78489	1.41117	0.173619	0.200097		0	44.5969		0
2/29/2543	1.59431	1.74822	1.44783	0.153913	0.146475		0	44.5969		0
3/1/2543	1.59463	1.69115	1.50491	0.09652	0.089722		0	44.5969		0
3/2/2543	1.5921	1.69057	1.50549	0.098468	0.08661		0	44.5969		0
3/3/2543	1.593	1.74568	1.56058	0.152688	0.032414		0	48.3493		0
3/6/2543	1.63838	1.75633	1.54993	0.117956	0.088442		0	48.3493		0
3/7/2543	1.65316	1.69548	1.47302	0.042319	0.180144		0	44.0265		0
3/8/2543	1.59164	1.75957	1.54669	0.167936	0.044945		0	48.9426		0
3/10/2543	1.63343	1.70787	1.46063	0.074436	0.1728		0	44.7133		0
3/13/2543	1.60013	1.77024	1.53603	0.170109	0.064101		0	49.4203		0
3/14/2543	1.62989	1.7648	1.54147	0.13491	0.088416		0	49.4203		0
3/17/2543	1.6564	1.55506	1.33792	-0.10134	0.318479		0	38.1266		0
3/20/2543	1.48389	1.54327	1.17752	0.059378	0.306372		0	34.5807		0
3/21/2543	1.37088	1.62301	1.13221	0.25213	0.238666		0	35.8654		0
3/22/2543	1.37436	1.53077	1.22445	0.156413	0.149907		0	35.8654		0
3/24/2543	1.37414	1.45321	1.26757	0.07907	0.106574		0	35.0667		0
3/28/2543	1.35769	1.47057	1.28465	0.112871	0.07304		0	36.5875		0
3/29/2543	1.36837	1.47204	1.28318	0.103664	0.085188		0	36.5875		0
3/30/2543	1.37404	1.47251	1.28271	0.098474	0.091324		0	36.5875		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/31/2543	1.37185	1.47053	1.2847	0.098678	0.087152		0	36.5875		0
4/3/2543	1.37253	1.50459	1.31951	0.132059	0.053021		0	40.3458		0
4/4/2543	1.40069	1.5094	1.3147	0.108708	0.085994		0	40.3458		0
4/7/2543	1.40984	1.54764	1.34534	0.137797	0.064497		0	44.1825		0
4/11/2543	1.43444	1.54376	1.34922	0.109314	0.085218		0	44.1825		0
4/12/2543	1.44445	1.54661	1.34637	0.102163	0.098083		0	44.1825		0
4/17/2543	1.44041	1.53973	1.35325	0.099318	0.08716		0	44.1825		0
4/18/2543	1.44154	1.53899	1.354	0.097449	0.08754		0	44.1825		0
4/20/2543	1.44111	1.55638	1.37104	0.11527	0.070068		0	46.667		0
4/26/2543	1.45542	1.57507	1.38679	0.119655	0.068623		0	49.1064		0
5/8/2543	1.47399	1.406	1.21146	-0.068	0.262531		0	32.9003		0
5/9/2543	1.34094	1.46456	1.1529	0.123624	0.188045		0	32.9003		0
5/10/2543	1.2998	1.49821	1.11925	0.198405	0.180549		0	32.9003		0
5/11/2543	1.3092	1.40646	1.211	0.097252	0.0982		0	32.9003		0
5/12/2543	1.30161	1.53941	1.35357	0.237797	-0.05196		0	50.4841		0
5/15/2543	1.42018	1.58912	1.30386	0.168939	0.116325	-142.018	100	50.4841		0
5/16/2543	1.45705	1.61968	1.2733	0.162633	0.183747		100	50.4841		0
5/18/2543	1.43911	1.47409	1.28113	0.034974	0.157979		100	43.3843		0
5/22/2543	1.38681	1.44605	1.24029	0.059247	0.146517		100	40.3302		0
5/23/2543	1.3411	1.45757	1.22877	0.116468	0.112332		100	40.3302		0
5/25/2543	1.33834	1.44495	1.24139	0.106606	0.096946		100	40.3302		0
5/29/2543	1.33811	1.43563	1.25071	0.097514	0.087402		100	40.3302		0
5/30/2543	1.33782	1.47021	1.28501	0.132386	0.052806		100	45.4914		0
6/1/2543	1.36636	1.47498	1.28024	0.108621	0.086111		100	45.4914		0
6/13/2543	1.37537	1.13445	0.93196	-0.24092	0.443407		100	22.7099		0
6/14/2543	1.10451	1.61455	1.07179	0.510036	0.03272	110.4512	0	47.9661		0
6/15/2543	1.28302	1.87632	1.08554	0.593303	0.197473		0	55.0036		0
6/16/2543	1.49815	1.60587	1.01159	0.107712	0.48656		0	46.5317		0
6/20/2543	1.3484	1.63831	1.11691	0.289911	0.231485		0	49.8586		0
6/21/2543	1.35895	1.58537	1.16985	0.226413	0.189101		0	49.8586		0
6/23/2543	1.38247	1.4765	1.27872	0.094034	0.103746		0	49.8586		0
6/26/2543	1.36909	1.47235	1.28287	0.103267	0.086221		0	49.8586		0
7/3/2543	1.37361	1.4702	1.28502	0.09659	0.088598		0	49.8586		0
7/4/2543	1.3719	1.47044	1.28479	0.098538	0.087112		0	49.8586		0
8/11/2543	1.37251	1.33241	1.14729	-0.0401	0.225225		0	41.7534		0
8/16/2543	1.26325	1.51268	1.24254	0.249435	0.020707		0	50.4313		0
8/17/2543	1.34496	1.55978	1.19544	0.214826	0.14952		0	50.4313		0
8/30/2543	1.39033	1.52725	1.22797	0.13692	0.162364		0	50.4313		0
8/31/2543	1.36864	1.47633	1.27889	0.107692	0.089746		0	50.4313		0
9/6/2543	1.37399	1.47084	1.28438	0.09685	0.089613		0	50.4313		0
9/12/2543	1.3718	1.47054	1.28468	0.098743	0.087113		0	50.4313		0
9/14/2543	1.37255	1.47015	1.28507	0.0976	0.087482		0	50.4313		0
9/19/2543	1.37227	1.47026	1.28496	0.097991	0.087307		0	50.4313		0
9/28/2543	1.37237	1.47022	1.285	0.097843	0.087368		0	50.4313		0
9/29/2543	1.37233	1.47023	1.28499	0.097897	0.087345		0	50.4313		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/2/2543	1.37235	1.47023	1.285	0.097877	0.087353		0	50.4313		0
10/3/2543	1.37234	1.47023	1.28499	0.097884	0.08735		0	50.4313		0
10/4/2543	1.37235	1.50467	1.31943	0.132321	0.052911		0	54.5506		0
10/5/2543	1.40077	1.47497	1.28025	0.074206	0.120516		0	50.0696		0
10/10/2543	1.38183	1.47977	1.27545	0.097942	0.10638		0	50.0696		0
10/11/2543	1.36947	1.47255	1.28267	0.103081	0.086801		0	50.0696		0
10/12/2543	1.37348	1.47021	1.28501	0.096729	0.088477		0	50.0696		0
10/13/2543	1.37195	1.47043	1.28479	0.098489	0.087159		0	50.0696		0
11/10/2543	1.37249	1.67681	1.49169	0.30432	-0.11919		0	70.8678		0
11/15/2543	1.54757	1.56152	1.1937	0.013952	0.353874	-154.757	100	48.9221		0
11/16/2543	1.43876	1.64116	1.11406	0.202403	0.324701		100	48.9221		0
11/17/2543	1.36322	1.57474	1.18048	0.211523	0.182739		100	48.9221		0
11/23/2543	1.38133	1.48777	1.26745	0.106445	0.113883		100	48.9221		0
11/24/2543	1.36991	1.47151	1.28371	0.101603	0.086193		100	48.9221		0
11/27/2543	1.37328	1.47015	1.28507	0.09687	0.088206		100	48.9221		0
11/30/2543	1.37201	1.47039	1.28483	0.098373	0.087181		100	48.9221		0
12/1/2543	1.37247	1.47018	1.28504	0.097715	0.087431		100	48.9221		0
12/7/2543	1.3723	1.47024	1.28498	0.097945	0.087323		100	48.9221		0
12/12/2543	1.37236	1.47022	1.285	0.097859	0.087362		100	48.9221		0
12/25/2543	1.37234	1.47023	1.28499	0.097891	0.087347		100	48.9221		0
1/5/2544	1.37235	1.40135	1.21611	0.028999	0.156233		100	39.6693		0
1/9/2544	1.31706	1.46407	1.25671	0.147011	0.060343		100	47.6642		0
1/16/2544	1.34287	1.39056	1.15802	0.047688	0.184844		100	38.5056		0
1/24/2544	1.29203	1.45723	1.22911	0.165203	0.062918		100	47.2397		0
1/26/2544	1.31981	1.4639	1.22244	0.144095	0.097367		100	47.2397		0
1/29/2544	1.34678	1.45078	1.23556	0.103999	0.111227		100	47.2397		0
1/31/2544	1.33552	1.43866	1.24768	0.103143	0.087839		100	47.2397		0
2/1/2544	1.33889	1.43572	1.25062	0.096834	0.088266		100	47.2397		0
2/2/2544	1.33756	1.40151	1.21595	0.063953	0.121609		100	42.8335		0
2/5/2544	1.31014	1.40349	1.21397	0.09335	0.096166		100	42.8335		0
2/7/2544	1.30141	1.40512	1.21234	0.103705	0.089073		100	42.8335		0
2/13/2544	1.30436	1.40123	1.21623	0.096874	0.088128		100	42.8335		0
2/15/2544	1.30314	1.40148	1.21598	0.098334	0.087164		100	42.8335		0
2/19/2544	1.30358	1.4013	1.21615	0.097722	0.087428		100	42.8335		0
2/20/2544	1.30342	1.40136	1.2161	0.097942	0.087324		100	42.8335		0
2/21/2544	1.30348	1.40134	1.21612	0.097861	0.087361		100	42.8335		0
2/22/2544	1.30346	1.40135	1.21611	0.097891	0.087347		100	42.8335		0
2/23/2544	1.30347	1.40135	1.21611	0.09788	0.087352		100	42.8335		0
2/26/2544	1.30346	1.40135	1.21611	0.097884	0.08735		100	42.8335		0
2/27/2544	1.30346	1.40135	1.21611	0.097882	0.087351		100	42.8335		0
3/5/2544	1.30346	1.40135	1.21611	0.097883	0.087351		100	42.8335		0
3/6/2544	1.30346	1.40135	1.21611	0.097883	0.087351		100	42.8335		0
3/7/2544	1.30346	1.40135	1.21611	0.097883	0.087351		100	42.8335		0
3/8/2544	1.30346	1.40135	1.21611	0.097883	0.087351		100	42.8335		0
4/27/2544	1.30346	1.40135	1.21611	0.097883	0.087351		100	42.8335		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/30/2544	1.30346	1.40135	1.21611	0.097883	0.087351		100	42.8335		0
5/2/2544	1.30346	1.40135	1.21611	0.097883	0.087351		100	42.8335		0
5/3/2544	1.30346	1.41857	1.23333	0.115104	0.07013		100	51.9874		0
5/10/2544	1.31761	1.42009	1.23181	0.102483	0.085804		100	51.9874		0
5/22/2544	1.32208	1.40419	1.21327	0.082108	0.108809		100	43.845		0
5/23/2544	1.30631	1.41917	1.23273	0.112857	0.073575		100	51.9497		0
5/24/2544	1.31662	1.42033	1.23157	0.103711	0.085049		100	51.9497		0
5/25/2544	1.32241	1.4036	1.21386	0.081192	0.108543		100	44.5009		0
5/28/2544	1.30618	1.47095	1.28427	0.164777	0.021909		100	65.6911		0
5/29/2544	1.35978	1.46812	1.25266	0.108343	0.107115		100	59.5679		0
6/4/2544	1.36537	1.47758	1.2432	0.11221	0.122166		100	59.5679		0
6/5/2544	1.3524	1.45274	1.26804	0.100337	0.084361		100	59.5679		0
6/6/2544	1.3561	1.50468	1.31942	0.148573	0.036679		100	70.0339		0
6/7/2544	1.39757	1.47961	1.27561	0.082035	0.121959		100	59.0583		0
6/8/2544	1.38372	1.48682	1.2684	0.103104	0.115316		100	59.0583		0
6/11/2544	1.36903	1.4719	1.28332	0.102869	0.085703		100	59.0583		0
6/12/2544	1.37363	1.47032	1.2849	0.096698	0.08873		100	59.0583		0
6/14/2544	1.3719	1.47048	1.28474	0.09858	0.087164		100	59.0583		0
6/18/2544	1.37251	1.47017	1.28506	0.097654	0.087456		100	59.0583		0
6/19/2544	1.37228	1.45303	1.26775	0.080749	0.104535		100	52.6256		0
6/20/2544	1.35835	1.5049	1.3192	0.146545	0.039153		100	64.9571		0
6/21/2544	1.39673	1.47912	1.2761	0.082394	0.120626		100	54.7292		0
6/25/2544	1.38391	1.48565	1.26957	0.101732	0.11434		100	54.7292		0
6/26/2544	1.3689	1.47174	1.28348	0.102848	0.085418		100	54.7292		0
6/27/2544	1.37367	1.47034	1.28488	0.096672	0.08879		100	54.7292		0
6/28/2544	1.37189	1.47049	1.28473	0.098605	0.087161		100	54.7292		0
6/29/2544	1.37252	1.47016	1.28506	0.097648	0.08746		100	54.7292		0
7/2/2544	1.37228	1.53913	1.35385	0.166852	0.018434		100	69.6423		0
7/3/2544	1.42967	1.5547	1.33829	0.125023	0.091387		100	69.6423		0
7/4/2544	1.44812	1.56612	1.32686	0.118007	0.121257		100	69.6423		0
7/5/2544	1.43995	1.54047	1.35251	0.100524	0.087433		100	69.6423		0
7/9/2544	1.44174	1.53897	1.35401	0.097232	0.087722		100	69.6423		0
7/10/2544	1.44104	1.5392	1.35378	0.098164	0.087264		100	69.6423		0
7/11/2544	1.44129	1.60796	1.42278	0.166665	0.018509		100	79.9471		0
7/12/2544	1.4985	1.57188	1.35554	0.073384	0.142962		100	62.7447		0
7/13/2544	1.47506	1.55073	1.30781	0.075675	0.167253		100	54.3486		0
7/16/2544	1.42639	1.53304	1.3255	0.106651	0.100885		100	54.3486		0
7/17/2544	1.42435	1.58344	1.37843	0.159086	0.045924		100	62.969		0
7/18/2544	1.46709	1.5484	1.34458	0.081314	0.122506		100	55.4513		0
7/19/2544	1.4524	1.55616	1.33683	0.103759	0.115571		100	55.4513		0
7/20/2544	1.43801	1.54088	1.3521	0.102875	0.085909		100	55.4513		0
7/23/2544	1.44247	1.53919	1.35379	0.096716	0.088684		100	55.4513		0
7/25/2544	1.44079	1.60824	1.42251	0.167443	0.018285		100	66.2805		0
7/26/2544	1.4987	1.64089	1.42429	0.142187	0.074411		100	68.3518		0
7/27/2544	1.53115	1.72342	1.47952	0.192269	0.051627		100	74.9739		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/30/2544	1.58476	1.74807	1.52376	0.16331	0.060998		100	77.508		0
7/31/2544	1.63154	1.70728	1.46122	0.075738	0.170319		100	66.612		0
8/1/2544	1.59092	1.76468	1.54158	0.173758	0.04934		100	72.2196		0
8/2/2544	1.63314	1.76668	1.53959	0.133536	0.093556		100	72.2196		0
8/3/2544	1.65563	1.76618	1.54009	0.110546	0.115547		100	72.2196		0
8/6/2544	1.64605	1.69613	1.50681	0.050084	0.139234		100	62.4022		0
8/7/2544	1.60692	1.75097	1.55529	0.144056	0.051622		100	67.2035		0
8/8/2544	1.63578	1.77821	1.5625	0.142431	0.073283		100	68.641		0
8/9/2544	1.66801	1.77728	1.56342	0.109278	0.104586		100	68.641		0
8/14/2544	1.6651	1.76928	1.57143	0.104179	0.093669		100	68.641		0
8/15/2544	1.66533	2.15889	1.97394	0.49356	-0.3086		100	86.1191		0
8/16/2544	2.00449	2.31189	1.68318	0.307401	0.321311	-200.449	200	77.979		0
8/17/2544	2.05896	2.27123	1.44831	0.212275	0.610643		200	64.7891		0
8/20/2544	1.87508	2.03243	1.68712	0.157346	0.187966		200	64.7891		0
8/21/2544	1.85966	1.97196	1.54094	0.112306	0.318712		200	56.4794		0
8/22/2544	1.77565	1.94569	1.70497	0.170039	0.070681		200	60.149		0
8/23/2544	1.80339	1.98561	1.6995	0.18222	0.103894		200	61.0335		0
8/24/2544	1.84358	1.96993	1.74962	0.126348	0.093964		200	61.9433		0
8/27/2544	1.85042	1.82339	1.62063	-0.02703	0.229791		200	51.5704		0
8/28/2544	1.74723	1.92474	1.65705	0.177511	0.090181	349.4456	0	55.5761		0
8/29/2544	1.76865	1.95152	1.63026	0.18287	0.138392		0	55.5761		0
8/30/2544	1.79548	1.80012	1.59204	0.004635	0.203441		0	49.0938		0
9/5/2544	1.70734	1.74236	1.50232	0.03502	0.205026		0	44.7244		0
9/6/2544	1.63007	1.78897	1.49258	0.158904	0.137494		0	46.0179		0
9/7/2544	1.63214	1.76585	1.5157	0.133713	0.116437		0	46.0179		0
9/17/2544	1.63814	1.56824	1.38147	-0.0699	0.256675		0	36.9842		0
9/18/2544	1.50393	1.77496	1.46972	0.271028	0.034218		0	46.9528		0
9/19/2544	1.58838	1.79185	1.37908	0.20347	0.209298		0	45.0348		0
9/20/2544	1.60657	1.7729	1.47178	0.166331	0.134787		0	47.3509		0
9/21/2544	1.60312	1.71561	1.52906	0.112493	0.074055		0	47.3509		0
9/24/2544	1.62237	1.7176	1.52707	0.095231	0.095297		0	47.3509		0
9/25/2544	1.6154	1.69844	1.50937	0.083036	0.106034		0	46.1369		0
9/26/2544	1.60274	1.69653	1.51128	0.09379	0.091462		0	46.1369		0
9/27/2544	1.59717	1.6968	1.51101	0.099629	0.086159		0	46.1369		0
9/28/2544	1.59917	1.71483	1.52984	0.11566	0.06933		0	47.8082		0
10/1/2544	1.61359	1.67981	1.49112	0.066225	0.122469		0	44.8131		0
10/2/2544	1.58874	1.66454	1.46952	0.075805	0.119219		0	43.3507		0
10/3/2544	1.56265	1.60915	1.4143	0.046506	0.148348		0	39.2162		0
10/5/2544	1.51727	1.59495	1.39162	0.077688	0.125642		0	37.918		0
10/9/2544	1.48892	1.63641	1.42391	0.147495	0.065011		0	42.0498		0
10/11/2544	1.51888	1.64881	1.44839	0.129924	0.070496		0	44.0548		0
10/18/2544	1.54328	1.63422	1.4261	0.090935	0.117179		0	42.4723		0
10/24/2544	1.52919	1.64629	1.4509	0.117106	0.078283		0	44.6148		0
10/25/2544	1.5387	1.64293	1.45426	0.104231	0.084433		0	44.6148		0
10/26/2544	1.54526	1.58617	1.39841	0.042911	0.146845		0	39.4969		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/31/2544	1.49825	1.57529	1.37442	0.077037	0.123835		0	37.9348		0
11/1/2544	1.47068	1.56312	1.34972	0.092441	0.120957		0	36.385		0
11/2/2544	1.45497	1.57033	1.37938	0.115355	0.075591		0	39.0659		0
11/5/2544	1.46505	1.56939	1.38032	0.104342	0.084733		0	39.0659		0
11/6/2544	1.4715	1.56983	1.37988	0.098334	0.091618		0	39.0659		0
11/8/2544	1.46902	1.56782	1.38189	0.098802	0.087134		0	39.0659		0
11/9/2544	1.4698	1.58951	1.40444	0.119707	0.065359		0	42.9466		0
11/12/2544	1.4877	1.57712	1.38733	0.08942	0.100374		0	41.0687		0
11/13/2544	1.48154	1.57137	1.37834	0.089833	0.103203		0	40.1241		0
11/14/2544	1.46944	1.53048	1.34548	0.061039	0.123961		0	35.7021		0
11/20/2544	1.43979	1.57008	1.37963	0.130291	0.060165		0	42.5237		0
11/21/2544	1.46092	1.57567	1.37404	0.114753	0.086883		0	42.5237		0
11/22/2544	1.47361	1.57451	1.3752	0.100896	0.098412		0	42.5237		0
11/23/2544	1.46848	1.62735	1.44035	0.158864	0.028138		0	52.5778		0
11/26/2544	1.51902	1.51329	1.30369	-0.00573	0.215331		0	37.5472		0
11/27/2544	1.43401	1.61487	1.33484	0.180865	0.099169		0	46.2997		0
11/29/2544	1.45215	1.60654	1.31367	0.154391	0.138485		0	44.7971		0
11/30/2544	1.46682	1.57644	1.37326	0.109622	0.093556		0	46.6612		0
12/3/2544	1.46291	1.60477	1.41867	0.141867	0.044233		0	51.1062		0
12/4/2544	1.50263	1.64116	1.44129	0.138527	0.061345		0	54.3814		0
12/7/2544	1.53342	1.62058	1.40287	0.087158	0.130544		0	50.7223		0
12/13/2544	1.51419	1.6354	1.43229	0.121207	0.081901		0	53.2624		0
12/14/2544	1.52229	1.62968	1.43802	0.10739	0.08427		0	53.2624		0
12/17/2544	1.53119	1.62891	1.43879	0.097719	0.092399		0	53.2624		0
12/18/2544	1.52778	1.6344	1.44804	0.106622	0.079735		0	54.2442		0
12/19/2544	1.53493	1.62684	1.44086	0.091904	0.094076		0	53.0441		0
12/20/2544	1.53039	1.642	1.45519	0.111608	0.075204		0	55.18		0
12/24/2544	1.54003	1.71573	1.52894	0.175702	0.01109		0	63.9975		0
12/25/2544	1.60619	1.73527	1.5094	0.129087	0.096781		0	63.9975		0
12/26/2544	1.62431	1.74714	1.49753	0.122833	0.126775		0	63.9975		0
1/2/2545	1.61587	1.73095	1.54323	0.115072	-0.072644		0	65.6839		0
1/3/2545	1.62967	1.86364	1.67601	0.233972	-0.04634		0	76.3989		0
1/4/2545	1.74454	1.91168	1.62797	0.167141	0.116563	-174.454	100	76.3989		0
1/9/2545	1.77969	2.0129	1.67423	0.233213	0.105453		100	80.3517		0
1/10/2545	1.82347	1.9144	1.69899	0.090929	0.124487		100	73.7047		0
1/11/2545	1.81586	1.92032	1.69307	0.104455	0.122789		100	73.7047		0
1/18/2545	1.79714	1.99257	1.80517	0.195435	-0.00803		100	78.7916		0
1/21/2545	1.88025	2.01934	1.77841	0.139088	0.101838	-188.025	200	78.7916		0
1/24/2545	1.90312	1.98243	1.70471	0.079308	0.198412		200	69.4434		0
1/28/2545	1.84786	1.94741	1.73972	0.099556	0.108139		200	69.4434		0
1/30/2545	1.83654	2.2107	1.99264	0.374159	-0.1561		200	81.3921		0
2/4/2545	2.05951	2.21025	1.77185	0.150747	0.287655	-205.951	300	68.9484		0
2/6/2545	2.03952	2.12894	1.5582	0.089413	0.481329		300	56.537		0
2/7/2545	1.86101	2.13825	1.77011	0.277243	0.090905		300	62.0541		0
2/13/2545	1.93403	2.21655	1.76555	0.282517	0.168479		300	63.7078		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/14/2545	1.99348	2.13117	1.85093	0.137689	0.142545		300	63.7078		0
2/15/2545	1.98622	2.17397	1.95561	0.187758	0.030602		300	67.0397		0
2/18/2545	2.0477	2.17459	1.955	0.126884	0.092702		300	67.0397		0
2/21/2545	2.0668	2.16884	1.92387	0.102044	0.142928		300	65.3015		0
2/27/2545	2.0433	2.1231	1.93275	0.079797	0.110547		300	63.5276		0
2/28/2545	2.02555	2.08592	1.89619	0.060371	0.129361		300	60.0161		0
3/4/2545	1.99196	2.08773	1.89438	0.095763	0.097589		300	60.0161		0
3/5/2545	1.98413	2.08925	1.89285	0.105119	0.091279		300	60.0161		0
3/6/2545	1.98661	2.15728	1.97231	0.170667	0.014295		300	64.867		0
3/7/2545	2.04688	2.17472	1.95487	0.127838	0.092004		300	64.867		0
3/8/2545	2.06709	2.18708	1.94251	0.119992	0.124584		300	64.867		0
3/11/2545	2.05813	2.15898	1.97061	0.100852	0.087526		300	64.867		0
3/12/2545	2.06009	2.15728	1.97231	0.097191	0.087787		300	64.867		0
3/13/2545	2.05933	2.15752	1.97207	0.098192	0.087256		300	64.867		0
3/15/2545	2.0596	2.30486	2.1197	0.245259	-0.06009		300	74.5137		0
3/18/2545	2.18382	2.13848	1.84362	-0.04534	0.340197	-218.382	400	51.6184		0
3/19/2545	2.0478	2.16493	1.70656	0.117134	0.34124	819.1188	0	47.6746		0
3/20/2545	1.93409	2.21887	1.76323	0.28478	0.17086		0	51.6527		0
3/21/2545	1.98421	2.1414	1.84071	0.157181	0.143507		0	51.6527		0
3/22/2545	1.99007	2.10101	1.8811	0.11094	0.10897		0	51.6527		0
3/25/2545	1.98496	2.0838	1.8983	0.098843	0.086661		0	51.6527		0
3/26/2545	1.98608	2.08353	1.89858	0.097446	0.087504		0	51.6527		0
3/27/2545	1.98568	2.08372	1.89838	0.098047	0.087297		0	51.6527		0
3/28/2545	1.98583	2.08365	1.89845	0.097824	0.087374		0	51.6527		0
3/29/2545	1.98577	2.06524	1.87999	0.079469	0.105777		0	49.5435		0
4/1/2545	1.9708	2.084	1.89811	0.113201	0.072689		0	51.6688		0
4/3/2545	1.98127	1.93232	1.74346	-0.04895	0.237806		0	37.5265		0
4/4/2545	1.86648	1.98034	1.69545	0.113857	0.171029		0	37.5265		0
4/5/2545	1.8283	2.00852	1.66727	0.180221	0.161033		0	37.5265		0
4/9/2545	1.83775	2.01115	1.8178	0.173401	0.019951		0	46.6463		0
4/10/2545	1.89464	2.02441	1.80454	0.129764	0.090106		0	46.6463		0
4/11/2545	1.91744	2.03647	1.79247	0.119031	0.124971		0	46.6463		0
4/12/2545	1.90758	2.00902	1.81993	0.101436	0.087652		0	46.6463		0
4/17/2545	1.90987	2.00698	1.82197	0.09711	0.087904		0	46.6463		0
4/18/2545	1.90897	2.00721	1.82174	0.09824	0.087236		0	46.6463		0
4/19/2545	1.9093	2.12192	1.93676	0.212626	-0.02747		0	60.2305		0
4/22/2545	2.00555	2.1587	1.89999	0.153146	0.105564	-200.555	100	60.2305		0
4/24/2545	2.03691	2.00623	1.70019	-0.03067	0.336721		100	41.459		0
4/26/2545	1.88399	2.00423	1.67156	0.120243	0.212431	188.3988	0	40.2834		0
4/29/2545	1.83405	2.05206	1.63904	0.21801	0.195004		0	41.1814		0
5/7/2545	1.84386	1.94077	1.73502	0.096913	0.108839		0	40.5251		0
5/8/2545	1.83322	1.93117	1.74462	0.097944	0.088604		0	40.5251		0
5/13/2545	1.83243	1.938	1.7531	0.105575	0.079325		0	41.6045		0
5/14/2545	1.83897	1.94626	1.76016	0.107293	0.078807		0	42.724		0
5/15/2545	1.84713	1.89366	1.70555	0.046529	0.141583		0	37.3292		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/16/2545	1.80516	1.93767	1.73812	0.13251	0.067048		0	42.8777		0
5/17/2545	1.82294	1.92891	1.71625	0.105971	0.106694		0	41.3025		0
5/20/2545	1.82466	1.93611	1.73967	0.111451	0.084989		0	43.5363		0
5/21/2545	1.82738	1.94612	1.7603	0.118747	0.067081		0	45.7592		0
5/22/2545	1.84725	1.9181	1.72706	0.070847	0.120187		0	42.1823		0
5/23/2545	1.82374	1.97389	1.77848	0.150147	0.045267		0	49.6063		0
5/24/2545	1.85967	2.01012	1.80351	0.150445	0.056161		0	53.2967		0
5/28/2545	1.90191	2.02695	1.80199	0.125042	0.099916		0	54.1997		0
5/29/2545	1.90939	2.00369	1.79462	0.094306	0.114762		0	52.0328		0
5/30/2545	1.89723	1.99269	1.80562	0.095464	0.091604		0	52.0328		0
5/31/2545	1.89273	2.00723	1.82172	0.114503	0.071013		0	54.1584		0
6/5/2545	1.9069	2.0275	1.83974	0.120604	0.06716		0	56.7388		0
6/6/2545	1.92605	2.31804	2.12354	0.391987	-0.19749		0	77.3424		0
6/7/2545	2.1746	2.38525	1.90317	0.210648	0.271438	-217.46	100	68.0368		0
6/10/2545	2.1906	2.45397	1.83445	0.263378	0.35615		100	68.0368		0
6/11/2545	2.12991	2.26547	2.06124	0.135558	0.068666		100	69.1143		0
6/12/2545	2.1592	2.2689	2.05781	0.109703	0.101393		100	69.1143		0
6/14/2545	2.15873	2.26269	2.06402	0.103959	0.094712		100	69.1143		0
6/18/2545	2.15813	2.23672	2.0517	0.07859	0.106422		100	66.322		0
6/19/2545	2.1425	2.23721	2.05121	0.094707	0.091288		100	66.322		0
6/20/2545	2.13771	2.21829	2.03184	0.080574	0.105873		100	63.3535		0
6/21/2545	2.12383	2.19866	2.01318	0.074838	0.11065		100	60.4404		0
6/25/2545	2.10284	2.23809	2.05033	0.135256	0.052512		100	64.0054		0
6/26/2545	2.1316	2.20493	2.00691	0.073336	0.124688		100	58.3433		0
6/27/2545	2.11148	2.22821	2.02192	0.116735	0.089563		100	60.2373		0
6/28/2545	2.11302	2.24036	2.04806	0.127331	0.064961		100	62.0934		0
7/2/2545	2.1383	2.22156	2.02857	0.08326	0.10973		100	59.1213		0
7/3/2545	2.12416	2.18494	1.98861	0.060782	0.13555		100	53.5959		0
7/5/2545	2.08758	2.2412	2.04722	0.15362	0.040356		100	59.6827		0
7/8/2545	2.12746	2.09917	1.88294	-0.02829	0.244521		100	43.3522		0
7/9/2545	2.0232	2.29274	1.99568	0.269536	0.027517	202.3199	0	56.2454		0
7/10/2545	2.10647	2.33152	1.9569	0.225047	0.149573		0	56.2454		0
7/17/2545	2.15945	2.29985	1.98856	0.140408	0.170882		0	56.2454		0
7/19/2545	2.13473	2.22586	2.02427	0.091127	0.110456		0	54.3153		0
7/22/2545	2.12528	2.23764	2.05078	0.112363	0.074497		0	55.9434		0
7/24/2545	2.13353	2.23804	2.05038	0.104508	0.083154		0	55.9434		0
7/26/2545	2.14112	2.239	2.04942	0.097871	0.091701		0	55.9434		0
7/29/2545	2.13828	2.23728	2.05114	0.099005	0.087137		0	55.9434		0
7/30/2545	2.1392	2.23673	2.05169	0.097535	0.087513		0	55.9434		0
7/31/2545	2.13885	2.25601	2.0707	0.11716	0.068152		0	58.106		0
8/2/2545	2.15472	2.23863	2.04979	0.083913	0.104925		0	55.1886		0
8/5/2545	2.14404	2.24019	2.04822	0.09615	0.09582		0	55.1886		0
8/6/2545	2.13724	2.25614	2.07057	0.118898	0.066674		0	57.6544		0
8/7/2545	2.15531	2.25785	2.06886	0.102538	0.086451		0	57.6544		0
8/9/2545	2.15946	2.24061	2.04781	0.081149	0.111655		0	54.1957		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังซื้อ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/14/2545	2.1422	2.42899	2.24232	0.286792	-0.10012		0	72.1729		0
8/15/2545	2.29984	2.48923	2.1438	0.189385	0.156049	-229.984	100	69.2462		0
8/16/2545	2.33849	2.74226	2.31195	0.403763	0.026541		100	79.226		0
8/19/2545	2.48393	3.08067	2.73933	0.596735	-0.25539		100	87.2972		0
8/20/2545	2.87286	3.37013	2.60303	0.497266	0.269834	-287.286	200	88.2781		0
8/21/2545	3.0175	3.43197	2.54118	0.414478	0.476316		200	88.2781		0
8/22/2545	2.98706	3.15444	2.85701	0.167378	0.130048		200	88.5348		0
8/23/2545	2.99752	3.08402	2.88913	0.086504	0.108385		200	86.4949		0
8/27/2545	2.98634	2.98631	2.79539	-2.6E-05	0.190948		200	76.9484		0
8/28/2545	2.90342	2.98829	2.75513	0.084869	0.148289	580.6838	0	75.1618		0
8/29/2545	2.86762	2.96717	2.69967	0.099548	0.167943		0	71.5817		0
8/30/2545	2.83711	2.93375	2.73309	0.096637	0.104019		0	71.5817		0
9/2/2545	2.82562	2.93138	2.73546	0.105758	0.090166		0	71.5817		0
9/3/2545	2.82929	2.92597	2.74087	0.096679	0.088418		0	71.5817		0
9/4/2545	2.82775	2.84962	2.66406	0.021869	0.163689		0	63.4516		0
9/5/2545	2.76694	2.86305	2.65063	0.096108	0.116304		0	63.4516		0
9/6/2545	2.74832	2.87275	2.64093	0.124435	0.107393		0	63.4516		0
9/9/2545	2.75376	2.73499	2.54895	-0.01876	0.204803		0	52.3191		0
9/10/2545	2.6596	2.80451	2.55602	0.14491	0.10358		0	55.1442		0
9/12/2545	2.66484	2.82495	2.53558	0.160108	0.129266		0	55.1442		0
9/13/2545	2.68107	2.69927	2.50809	0.018198	0.17298		0	48.4813		0
9/16/2545	2.6118	2.78988	2.57065	0.178074	0.041152		0	54.4131		0
9/17/2545	2.65949	2.81034	2.55018	0.150852	0.109312		0	54.4131		0
9/18/2545	2.68399	2.7967	2.56383	0.112711	0.120164		0	54.4131		0
9/19/2545	2.67289	2.77515	2.58538	0.102257	0.087511		0	54.4131		0
9/20/2545	2.67585	2.7728	2.58772	0.096953	0.088128		0	54.4131		0
9/23/2545	2.67469	2.61987	2.43434	-0.05482	0.240357		0	40.8028		0
9/24/2545	2.55416	2.82361	2.53691	0.269455	0.017249		0	53.3649		0
9/25/2545	2.64491	2.87752	2.48301	0.232605	0.161908		0	53.3649		0
9/26/2545	2.69531	2.83943	2.52109	0.144121	0.174219		0	53.3649		0
9/27/2545	2.67093	2.62697	2.42724	-0.04396	0.243686		0	42.1843		0
9/30/2545	2.55568	2.66853	2.38568	0.112852	0.169998		0	42.1843		0
10/3/2545	2.51747	2.73599	2.39479	0.218521	0.122677		0	45.4952		0
10/4/2545	2.55866	2.40058	2.19415	-0.15808	0.364513		0	31.7769		0
10/11/2545	2.35238	2.51774	2.07699	0.165361	0.275386		0	31.7769		0
10/30/2545	2.28951	2.5368	1.98136	0.247286	0.308154		0	30.2649		0
11/1/2545	2.27077	2.4063	2.18843	0.135537	0.082335		0	33.664		0
11/4/2545	2.28	2.58762	2.39001	0.307624	-0.11001		0	47.4552		0
11/5/2545	2.45966	2.71106	2.34315	0.251398	0.116519	-245.966	100	49.7073		0
11/6/2545	2.53791	2.76101	2.2932	0.223094	0.244715		100	49.7073		0
11/8/2545	2.52356	2.6422	2.41201	0.118632	0.111553		100	49.7073		0
11/11/2545	2.52216	2.61991	2.4343	0.097752	0.08786		100	49.7073		0
11/12/2545	2.52173	2.77285	2.58768	0.25112	-0.06595		100	59.1312		0
11/13/2545	2.65108	2.60142	2.29963	-0.04967	0.351448	-265.108	200	45.3915		0
12/3/2545	2.50983	2.72566	2.25197	0.215825	0.25786	501.9664	0	47.5778		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/4/2545	2.46862	2.70872	2.26891	0.240103	0.199705		0	47.5778		0
12/6/2545	2.4945	2.58462	2.39301	0.090113	0.101489		0	47.5778		0
12/11/2545	2.47989	2.77537	2.58516	0.29548	-0.10527		0	58.0629		0
12/16/2545	2.64731	2.85655	2.50398	0.209239	0.143331	-264.731	100	58.0629		0
12/17/2545	2.69833	2.90235	2.45818	0.204013	0.240155		100	58.0629		0
12/18/2545	2.67238	2.5496	2.35145	-0.12278	0.32093		100	44.6716		0
12/19/2545	2.49631	2.56282	2.18508	0.066505	0.311233	249.631	0	41.2559		0
12/20/2545	2.38055	2.85807	2.3493	0.477519	0.031257		0	52.8928		0
12/24/2545	2.56847	2.90762	2.4529	0.339146	0.11557		0	56.0202		0
12/25/2545	2.68979	3.0146	2.49909	0.324804	0.190706		0	58.9548		0
12/27/2545	2.74364	3.06564	2.75435	0.321998	-0.01071		0	64.1125		0
1/3/2546	2.88781	3.23423	2.89208	0.346422	-0.00428	-288.781	100	68.3901		0
1/6/2546	3.04957	3.18146	2.71512	0.131887	0.334459	-304.957	200	62.3842		0
1/7/2546	2.9822	3.2753	2.85101	0.293103	0.131193		200	65.6343		0
1/8/2546	3.03162	3.09735	2.79923	0.065732	0.232386		200	60.047		0
1/15/2546	2.97965	3.04835	2.77165	0.068698	0.208001		200	58.2665		0
1/16/2546	2.90347	3.04301	2.77699	0.139541	0.126485		200	58.2665		0
1/17/2546	2.90855	3.02486	2.79514	0.116306	0.113414		200	58.2665		0
1/20/2546	2.90427	3.00266	2.81734	0.098385	0.086931		200	58.2665		0
1/21/2546	2.90489	3.15563	2.97068	0.25074	-0.06579		200	64.0084		0
1/22/2546	3.03386	3.17556	2.87418	0.141699	0.159681	-303.386	300	61.7221		0
1/24/2546	3.04473	3.13198	2.7646	0.087249	0.280135		300	57.3128		0
1/28/2546	2.95367	3.02656	2.79343	0.072895	0.160233		300	55.1898		0
2/6/2546	2.91221	3.16053	2.8892	0.248325	0.023007		300	59.9793		0
2/10/2546	3.00039	2.88895	2.62473	-0.11144	0.375661		300	47.2808		0
2/11/2546	2.82042	3.14247	2.67753	0.32205	0.142892	846.1257	0	53.3576		0
2/13/2546	2.87037	3.17713	2.64287	0.306759	0.227497		0	53.3576		0
2/14/2546	2.92754	3.04316	2.77683	0.115626	0.150702		0	53.3576		0
2/18/2546	2.89885	3.01213	2.80787	0.113276	0.090978		0	53.3576		0
2/19/2546	2.90736	2.85074	2.66294	-0.05662	0.244419		0	46.1954		0
2/20/2546	2.78303	2.97876	2.68807	0.195737	0.094953		0	49.8222		0
2/25/2546	2.8113	3.01282	2.65402	0.201523	0.157284		0	49.8222		0
2/26/2546	2.83897	2.94043	2.72641	0.101463	0.112566		0	49.8222		0
2/28/2546	2.82503	2.9479	2.75722	0.122878	0.067802		0	50.8565		0
3/4/2546	2.84517	3.13877	2.94925	0.293608	-0.10408		0	59.784		0
3/5/2546	3.01061	3.04955	2.69387	0.03894	0.316731	-301.061	100	50.8336		0
3/10/2546	2.92347	3.19093	2.70565	0.267456	0.217826		100	54.1212		0
3/11/2546	2.91997	3.11516	2.78142	0.195195	0.138551		100	54.1212		0
3/14/2546	2.95496	3.14288	2.94514	0.187923	0.009817		100	58.1754		0
3/17/2546	3.0189	3.18163	2.94468	0.162735	0.074219		100	58.9566		0
3/18/2546	3.06572	3.19653	2.92978	0.130816	0.135936		100	58.9566		0
3/19/2546	3.0575	3.39558	3.19021	0.33808	-0.1327		100	67.4244		0
3/20/2546	3.25374	3.49245	3.09334	0.23871	0.160394	-325.374	200	67.4244		0
3/21/2546	3.3167	3.62475	3.1142	0.30805	0.202498		200	69.8307		0
3/24/2546	3.34743	3.47819	3.26075	0.130756	0.08668		200	69.8307		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/25/2546	3.37221	3.51682	3.29871	0.144601	0.073507		200	71.0699		0
3/26/2546	3.39368	3.67933	3.4808	0.285647	-0.08712		200	75.8725		0
3/27/2546	3.55236	4.2304	3.88696	0.678044	-0.33461	-355.236	300	83.8786		0
3/28/2546	4.00196	4.52965	3.66429	0.527689	0.337667	-400.196	400	84.3266		0
3/31/2546	4.14973	4.30992	3.2714	0.160187	0.878333		400	68.0356		0
4/1/2546	3.85416	3.85717	3.26467	0.003009	0.589497		400	58.8523		0
4/2/2546	3.6067	3.96515	3.1184	0.358447	0.488297		400	58.148		0
4/3/2546	3.55133	4.11498	3.50462	0.563651	0.046707		400	64.5456		0
4/4/2546	3.76846	4.3233	3.87064	0.554843	-0.10218		400	69.8614		0
4/8/2546	4.07837	5.1204	4.37539	1.042027	-0.29702	-407.837	500	77.9365		0
4/9/2546	4.67754	5.35569	4.1401	0.678143	0.537448	-467.754	600	77.9365		0
4/10/2546	4.83202	5.31159	3.95446	0.479568	0.877568		600	73.8849		0
4/11/2546	4.64796	4.93409	4.56169	0.286134	0.086267		600	75.2694		0
4/16/2546	4.72808	5.47279	5.01852	0.744706	-0.29044		600	80.1744		0
4/17/2546	5.18323	5.5042	4.6808	0.320965	0.502434	-518.323	700	75.2302		0
4/18/2546	5.18261	5.54437	4.48747	0.361761	0.695137		700	72.8124		0
4/21/2546	5.01455	5.03829	4.68724	0.023738	0.327313		700	68.0984		0
4/22/2546	4.89721	4.84877	4.41727	-0.04843	0.479932		700	61.6509		0
4/23/2546	4.6738	4.47373	3.94995	-0.20006	0.723851	3271.659	0	51.9414		0
4/24/2546	4.30132	4.50071	3.61665	0.199389	0.684667		0	48.9241		0
4/25/2546	4.09271	4.52064	3.52014	0.42793	0.572574		0	48.1706		0
4/28/2546	4.03764	4.39664	3.87389	0.358998	0.16375		0	50.627		0
4/29/2546	4.11094	4.27268	3.99784	0.161742	0.113101		0	50.627		0
4/30/2546	4.14231	4.27452	3.996	0.132211	0.146311		0	50.627		0
5/2/2546	4.12771	4.30784	4.11584	0.180125	0.011868		0	52.5015		0
5/6/2546	4.19486	4.51573	4.29084	0.320869	-0.09598		0	56.9061		0
5/7/2546	4.37582	4.56562	4.16438	0.189798	0.211446	-437.582	100	55.7918		0
5/8/2546	4.38964	4.82299	4.36648	0.433347	0.023163		100	60.7572		0
5/9/2546	4.54835	4.6988	4.33751	0.150454	0.210842		100	58.4024		0
5/12/2546	4.55588	4.59246	4.13753	0.036587	0.418347		100	53.9028		0
5/13/2546	4.38401	4.57439	4.23219	0.190374	0.151828		100	54.8396		0
5/16/2546	4.3943	4.57567	4.15433	0.181365	0.239973		100	53.6651		0
5/19/2546	4.37342	4.34721	4.15304	-0.0262	0.220371		100	50.1923		0
5/20/2546	4.26434	4.38221	4.11805	0.117872	0.146286	426.4336	0	50.1923		0
5/21/2546	4.24393	4.36399	4.05969	0.120057	0.184241		0	48.9673		0
5/22/2546	4.21673	4.26958	4.07752	0.052846	0.139213		0	47.7132		0
5/23/2546	4.17254	4.1607	3.95667	-0.01184	0.215868		0	44.067		0
5/26/2546	4.0765	4.2671	4.00342	0.190595	0.073079		0	46.9762		0
5/27/2546	4.11358	4.32597	4.02113	0.212394	0.092452		0	48.4207		0
5/28/2546	4.17165	4.13952	3.90127	-0.03213	0.270383		0	43.3351		0
5/29/2546	4.04827	4.21607	3.9013	0.167795	0.146973		0	44.8934		0
5/30/2546	4.04326	4.19606	3.84472	0.152803	0.198532		0	43.6021		0
6/2/2546	4.02949	4.03814	3.84949	0.008648	0.179996		0	41.0585		0
6/3/2546	3.94916	3.82759	3.60056	-0.12157	0.348602		0	34.5472		0
6/4/2546	3.75763	3.9673	3.53744	0.209671	0.220189		0	36.3587		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI).		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/5/2546	3.73936	4.00371	3.50103	0.264343	0.238338		0	36.3587		0
6/6/2546	3.75654	3.92205	3.73585	0.165506	0.020694		0	40.1977		0
6/9/2546	3.80733	4.09119	3.87302	0.283853	-0.06569		0	47.0742		0
6/10/2546	3.96147	4.38858	4.0351	0.427116	-0.07363	-396.147	100	55.3651		0
6/11/2546	4.18675	4.48462	3.93906	0.297876	0.247686	-418.675	200	55.3651		0
6/12/2546	4.23456	4.63326	4.09674	0.3987	0.13782		200	60.1871		0
6/13/2546	4.33197	4.35042	4.07326	0.018448	0.25871		200	53.9146		0
6/16/2546	4.25387	4.35784	3.98926	0.103964	0.264612		200	52.443		0
6/17/2546	4.16713	4.37234	4.05134	0.205212	0.115795		200	53.801		0
6/18/2546	4.20529	4.22349	3.97045	0.018202	0.234834		200	49.257		0
6/19/2546	4.11774	4.26597	4.00455	0.148236	0.113188		200	50.7502		0
6/20/2546	4.11874	4.35352	4.07016	0.234779	0.048579		200	53.6856		0
6/23/2546	4.20042	4.71243	4.47704	0.512011	-0.27662		200	64.9381		0
6/24/2546	4.53934	5.60777	4.96012	1.068431	-0.42078	-453.934	300	76.164		0
6/25/2546	5.22401	5.78155	4.40345	0.557541	0.820557	-522.401	400	69.5067		0
6/26/2546	5.21749	5.88614	4.37543	0.668656	0.842058		400	70.0702		0
6/27/2546	5.10429	5.52814	5.19291	0.423848	-0.08861		400	73.2626		0
6/30/2546	5.33404	5.5153	5.05259	0.181255	0.281451	-533.404	500	70.5609		0
7/2/2546	5.32062	5.48874	4.92599	0.168125	0.394633		500	67.8657		0
7/3/2546	5.21197	5.1876	4.92081	-0.02436	0.291153		500	62.7067		0
7/4/2546	5.08235	5.31502	4.94655	0.23267	0.135794	2541.174	0	64.1732		0
7/7/2546	5.1099	5.23801	4.87041	0.128101	0.239495		0	61.5661		0
7/8/2546	5.07405	5.12786	4.90398	0.053814	0.170072		0	60.2481		0
7/9/2546	5.01109	5.24538	5.01619	0.234295	-0.00511		0	62.8196		0
7/10/2546	5.10864	5.3098	5.02835	0.201156	0.080292	-510.864	100	63.6634		0
7/11/2546	5.16984	5.44242	5.12547	0.272584	0.044365		100	66.1456		0
7/15/2546	5.26158	5.50112	5.21993	0.239537	0.041657		100	67.7284		0
7/16/2546	5.35481	5.64111	5.30967	0.286298	0.045144		100	69.9945		0
7/17/2546	5.45745	5.52449	5.19655	0.067044	0.260897		100	65.0736		0
7/18/2546	5.38984	5.5672	5.23043	0.177362	0.159409		100	65.9333		0
7/21/2546	5.38006	5.53138	5.26625	0.151319	0.113815		100	65.9333		0
7/22/2546	5.40022	5.53126	5.34295	0.131033	0.057273		100	66.8789		0
7/23/2546	5.42285	5.53583	5.33838	0.112983	0.084469		100	66.8789		0
7/24/2546	5.43595	5.42268	5.22179	-0.01327	0.214159		100	60.9891		0
7/25/2546	5.33959	5.67779	5.42615	0.338206	-0.08656	533.9585	0	67.209		0
7/28/2546	5.50664	5.53802	5.10645	0.031381	0.400197	-550.664	100	57.36		0
7/29/2546	5.39256	5.62979	5.09125	0.237235	0.301307		100	58.4528		0
7/30/2546	5.33659	5.56622	5.15483	0.229629	0.181767		100	58.4528		0
7/31/2546	5.36721	5.6126	5.41476	0.245387	-0.04755		100	62.8675		0
8/4/2546	5.48006	5.66035	5.36701	0.180294	0.113052	-548.006	200	62.8675		0
8/5/2546	5.52729	5.6516	5.29918	0.124308	0.22811		200	60.9885		0
8/6/2546	5.47479	5.619	5.40836	0.14421	0.066427		200	62.205		0
8/7/2546	5.50142	5.62295	5.40441	0.121532	0.097005		200	62.205		0
8/8/2546	5.51231	5.65327	5.45067	0.140961	0.061635		200	63.5242		0
8/11/2546	5.53897	5.76493	5.56875	0.225956	-0.02977		200	67.2206		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/13/2546	5.64688	5.8063	5.52738	0.159416	0.119502	-564.688	300	67.2206		0
8/14/2546	5.67388	5.78751	5.46959	0.113634	0.204294		300	64.6864		0
8/15/2546	5.62923	5.72867	5.52843	0.099444	0.100796		300	64.6864		0
8/18/2546	5.62215	5.8455	5.64133	0.223352	-0.01918		300	68.7812		0
8/19/2546	5.7205	5.87318	5.61366	0.152686	0.10684	-572.05	400	68.7812		0
8/20/2546	5.75074	5.89723	5.5896	0.146488	0.16114		400	68.7812		0
8/21/2546	5.73633	5.80059	5.60967	0.064258	0.126668		400	65.6137		0
8/22/2546	5.70792	5.8385	5.64834	0.130581	0.059582		400	67.2385		0
8/25/2546	5.72884	5.84402	5.64282	0.115176	0.08602		400	67.2385		0
8/26/2546	5.74241	5.80493	5.60533	0.062518	0.137085		400	63.7452		0
8/27/2546	5.70607	5.6877	5.49282	-0.01837	0.213252		400	54.5835		0
8/28/2546	5.60712	5.72134	5.45918	0.114215	0.14794	2242.849	0	54.5835		0
8/29/2546	5.58271	5.73777	5.44275	0.155067	0.139957		0	54.5835		0
9/1/2546	5.5882	5.60756	5.4198	0.019361	0.168403		0	48.7495		0
9/2/2546	5.52262	5.54468	5.32952	0.022065	0.193095		0	43.7175		0
9/3/2546	5.44457	5.57062	5.30359	0.126043	0.140987		0	43.7175		0
9/4/2546	5.43137	5.40918	5.15871	-0.0222	0.272661		0	35.2724		0
9/5/2546	5.31238	5.58014	5.29407	0.267756	0.018314		0	46.4191		0
9/8/2546	5.40117	5.59522	5.20241	0.194043	0.198767		0	44.3622		0
9/9/2546	5.42088	5.55468	5.24294	0.133804	0.177935		0	44.3622		0
9/10/2546	5.38631	5.4923	5.30533	0.105989	0.080977		0	44.3622		0
9/11/2546	5.39639	5.53207	5.34214	0.135677	0.054255		0	47.2799		0
9/12/2546	5.42424	5.53545	5.33876	0.111207	0.085487		0	47.2799		0
9/15/2546	5.43552	5.53879	5.33542	0.103266	0.100102		0	47.2799		0
9/16/2546	5.43093	5.76019	5.57349	0.329257	-0.14256		0	62.1528		0
9/17/2546	5.62749	5.86653	5.46714	0.239042	0.160348	-562.749	100	62.1528		0
9/18/2546	5.69073	5.99889	5.48795	0.308157	0.202784		100	65.8746		0
9/19/2546	5.72136	5.96705	5.74953	0.245686	-0.02817		100	70.5523		0
9/22/2546	5.84285	6.00804	5.70854	0.165192	0.13431	-584.285	200	70.5523		0
9/23/2546	5.86476	6.02575	5.69082	0.160992	0.173932		200	70.5523		0
9/24/2546	5.85195	5.91372	5.72628	0.06177	0.125672		200	66.7434		0
9/25/2546	5.82245	5.99171	5.80144	0.169264	0.02101		200	70.2076		0
9/26/2546	5.8759	5.93206	5.70794	0.056157	0.167964		200	63.1261		0
9/29/2546	5.83781	5.94556	5.69443	0.107745	0.143379		200	63.1261		0
9/30/2546	5.80887	5.8897	5.67372	0.080823	0.135155		200	59.6379		0
10/1/2546	5.78654	5.87745	5.68597	0.09091	0.100566		200	59.6379		0
10/2/2546	5.77315	5.83928	5.64756	0.066133	0.125592		200	56.0462		0
10/3/2546	5.74674	6.06799	5.87832	0.321248	-0.13157		200	68.3593		0
10/6/2546	5.9301	6.20693	5.81596	0.276827	0.114137	-593.01	300	69.8741		0
10/7/2546	6.02919	6.5702	6.06532	0.541007	-0.03613		300	78.6712		0
10/8/2546	6.26596	6.60609	6.106	0.340138	0.159952	-626.596	400	79.4779		0
10/9/2546	6.38377	7.20436	6.57984	0.820594	-0.19607		400	86.9307		0
10/10/2546	6.80823	7.18071	6.37376	0.372483	0.434469	-680.823	500	80.2088		0
10/13/2546	6.86693	7.48682	6.45054	0.619897	0.416387		500	82.6208		0
10/14/2546	6.91355	7.09343	6.84393	0.17988	0.069628		500	82.6208		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/15/2546	6.98703	7.11628	6.82108	0.129254	0.165954		500	82.6208		0
10/16/2546	6.95853	7.07998	6.85738	0.121448	0.101146		500	82.6208		0
10/17/2546	6.96612	6.83354	6.64434	-0.13257	0.321771		500	69.0398		0
10/20/2546	6.78293	7.00863	6.62242	0.225695	0.160511	3391.465	0	70.7649		0
10/21/2546	6.7939	7.02243	6.53203	0.228534	0.261864		0	68.7036		0
10/22/2546	6.79181	6.79944	6.60187	0.00763	0.189934		0	64.6477		0
10/24/2546	6.70427	6.8534	6.62448	0.149134	0.079787		0	65.7368		0
10/27/2546	6.72713	6.90764	6.64683	0.180512	0.080297		0	66.8371		0
10/28/2546	6.76984	6.88319	6.67127	0.113358	0.098564		0	66.8371		0
10/29/2546	6.7743	7.03623	6.82455	0.261936	-0.05025		0	71.137		0
10/30/2546	6.90078	7.07997	6.78081	0.179194	0.119964	-690.078	100	71.137		0
10/31/2546	6.9432	7.15195	6.78541	0.208753	0.157794		100	72.1827		0
11/3/2546	6.95403	6.83829	6.6396	-0.11574	0.314428		100	58.4897		0
11/4/2546	6.78699	7.07815	6.70605	0.291163	0.080934	678.6986	0	63.4655		0
11/5/2546	6.8545	7.17521	6.68557	0.320713	0.168933		0	64.6077		0
11/6/2546	6.94059	7.73319	7.42943	0.7926	-0.48884		0	77.491		0
11/7/2546	7.48285	7.96209	6.9708	0.47924	0.512046	-748.285	100	72.4771		0
11/10/2546	7.57511	8.30609	7.00969	0.730983	0.565421		100	75.3409		0
11/11/2546	7.60052	7.61962	7.38984	0.019099	0.210681		100	69.1427		0
11/12/2546	7.55162	7.49606	7.20709	-0.05555	0.344528		100	63.5154		0
11/13/2546	7.3658	7.5489	7.15425	0.183095	0.211549	736.5801	0	63.5154		0
11/14/2546	7.35327	7.49573	7.05427	0.142455	0.299003		0	60.653		0
11/17/2546	7.28795	7.1927	6.9744	-0.09525	0.313555		0	54.0899		0
11/18/2546	7.11537	7.23787	6.85265	0.122501	0.262723		0	52.858		0
11/19/2546	7.04797	7.11968	6.66453	0.071703	0.383449		0	48.1355		0
11/20/2546	6.9232	7.28449	6.95919	0.361285	-0.03598		0	54.6767		0
11/24/2546	7.07437	7.12548	6.65873	0.051103	0.415645	-707.437	100	48.1384		0
11/25/2546	6.96313	7.34224	6.82486	0.379107	0.138277		100	53.1646		0
11/26/2546	7.03183	7.19117	6.74619	0.159344	0.28564		100	50.0315		0
11/27/2546	7.01207	7.28198	6.96169	0.269911	0.050381		100	53.93		0
12/1/2546	7.0768	6.87734	6.60054	-0.19945	0.476253		100	44.5684		0
12/2/2546	6.83589	7.1822	6.602	0.346308	0.23389	683.5892	0	48.425		0
12/3/2546	6.84905	7.20438	6.50324	0.355331	0.345811		0	47.5346		0
12/4/2546	6.88131	7.07757	6.85979	0.196263	0.021525		0	50.4765		0
12/8/2546	6.9326	6.93045	6.70059	-0.00214	0.232008		0	46.7152		0
12/9/2546	6.85555	6.97165	6.65939	0.1161	0.196161		0	46.7152		0
12/11/2546	6.80088	6.69891	6.39608	-0.10197	0.404805		0	40.5783		0
12/12/2546	6.60683	6.76052	6.33447	0.153692	0.272358		0	40.5783		0
12/15/2546	6.53725	6.74186	6.19997	0.204609	0.337281		0	38.8856		0
12/16/2546	6.49103	6.85777	6.62011	0.366742	-0.12908		0	47.1891		0
12/17/2546	6.68543	6.88078	6.44395	0.195353	0.241481	-668.543	100	45.2955		0
12/18/2546	6.70725	6.96779	6.43352	0.260543	0.273731		100	46.4526		0
12/19/2546	6.6775	6.94882	6.7588	0.271323	-0.0813		100	50.9239		0
12/22/2546	6.83208	6.97808	6.65296	0.146006	0.179116	-683.208	200	49.8042		0
12/23/2546	6.83447	7.01686	6.61419	0.182389	0.220277		200	49.8042		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/24/2546	6.80612	6.91006	6.72099	0.103937	0.085129		200	49.8042		0
12/25/2546	6.81196	6.90971	6.72134	0.097751	0.090624		200	49.8042		0
12/26/2546	6.80974	6.98515	6.79905	0.175411	0.010682		200	52.6073		0
12/29/2546	6.87429	7.00357	6.78063	0.129283	0.093655		200	52.6073		0
12/30/2546	6.89463	7.01717	6.76703	0.122536	0.127602		200	52.6073		0
12/31/2546	6.88547	7.36916	7.18083	0.483695	-0.29537		200	64.8615		0
1/5/2547	7.21556	7.58127	6.96872	0.365719	0.246837	-721.556	300	64.8615		0
1/6/2547	7.32179	7.37173	6.56563	0.049939	0.756153		300	52.3118		0
1/7/2547	7.02854	7.25185	6.68551	0.223311	0.343029		300	52.3118		0
1/8/2547	6.96809	7.40782	6.6827	0.439729	0.285399		300	54.845		0
1/9/2547	7.03762	7.09171	6.84565	0.054089	0.191973		300	51.8773		0
1/12/2547	6.98263	7.09968	6.83768	0.117052	0.144944		300	51.8773		0
1/13/2547	6.95958	7.08178	6.85558	0.122205	0.104		300	51.8773		0
1/14/2547	6.96574	7.06234	6.87502	0.096599	0.090715		300	51.8773		0
1/15/2547	6.96264	7.02336	6.83742	0.060721	0.125221		300	50.0558		0
1/16/2547	6.93271	6.98739	6.79682	0.054672	0.135897		300	48.232		0
1/19/2547	6.89198	7.07051	6.86685	0.178533	0.025125		300	51.999		0
1/20/2547	6.94952	7.00809	6.77612	0.05857	0.173399		300	48.2202		0
1/21/2547	6.90969	6.86659	6.6113	-0.0431	0.298392		300	41.6943		0
1/22/2547	6.76078	6.90543	6.57246	0.144648	0.188326	2028.235	0	41.6943		0
1/23/2547	6.73451	6.85556	6.46917	0.121053	0.265341		0	38.6603		0
1/27/2547	6.67633	6.8088	6.59251	0.132467	0.083818		0	40.9732		0
1/28/2547	6.68384	6.77992	6.54481	0.096081	0.139035		0	39.3743		0
1/29/2547	6.66977	6.83614	6.64174	0.166376	0.028026		0	44.0746		0
1/30/2547	6.71627	6.77063	6.5541	0.054367	0.162171		0	40.6783		0
2/2/2547	6.68053	6.63183	6.38658	-0.0487	0.293946		0	34.8878		0
2/3/2547	6.53057	6.5218	6.1903	-0.00877	0.340274		0	30.2505		0
2/4/2547	6.38309	6.81828	6.35329	0.435186	0.029804		0	42.5797		0
2/5/2547	6.54384	6.91081	6.41392	0.366971	0.129913		0	46.0058		0
2/6/2547	6.67399	6.82727	6.3443	0.153282	0.329684		0	43.2281		0
2/9/2547	6.60022	6.71242	6.38257	0.112204	0.21765		0	41.867		0
2/10/2547	6.54809	6.79361	6.53112	0.245519	0.016967		0	47.2347		0
2/11/2547	6.63859	6.79839	6.52634	0.159805	0.112249		0	47.2347		0
2/12/2547	6.66989	7.00274	6.70488	0.33285	-0.03499		0	55.226		0
2/13/2547	6.81651	6.90724	6.57064	0.090734	0.245868	-681.651	100	50.3033		0
2/16/2547	6.77894	6.9532	6.52469	0.174253	0.254253		100	50.3033		0
2/17/2547	6.72456	7.01489	6.76932	0.290324	-0.04475		100	56.3235		0
2/18/2547	6.86825	7.05361	6.73059	0.185359	0.137659	-686.825	200	56.3235		0
2/19/2547	6.90411	7.08591	6.69829	0.181798	0.205815		200	56.3235		0
2/20/2547	6.885	6.98792	6.79628	0.10292	0.088723		200	56.3235		0
2/23/2547	6.88767	7.02347	6.83731	0.135804	0.050365		200	58.033		0
2/24/2547	6.91817	7.02862	6.83216	0.110444	0.086012		200	58.033		0
2/25/2547	6.92862	7.03278	6.828	0.104158	0.100624		200	58.033		0
2/26/2547	6.92431	6.98536	6.79884	0.061056	0.125469		200	55.3283		0
2/27/2547	6.89445	7.0639	6.87346	0.169451	0.020984		200	59.4035		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/2/2547	6.94807	7.04279	6.81799	0.094721	0.130086		200	56.6221		0
3/3/2547	6.94065	6.70532	6.46625	-0.23533	0.474402		200	38.9474		0
3/4/2547	6.65403	7.21079	6.64999	0.556765	0.004041	1330.806	0	54.3075		0
3/8/2547	6.86713	7.3881	6.54926	0.520976	0.31787		0	55.6429		0
3/9/2547	7.00683	7.23256	6.62822	0.225729	0.378614		0	53.9451		0
3/10/2547	6.92945	7.04166	6.74254	0.112215	0.186911		0	52.2289		0
3/11/2547	6.89677	7.3181	7.07873	0.421332	-0.18197		0	62.5058		0
3/12/2547	7.14561	7.25379	6.76015	0.108178	0.38546	-714.561	100	54.5998		0
3/15/2547	7.07896	7.26242	6.59836	0.183457	0.480598		100	51.7787		0
3/16/2547	6.92913	7.12817	6.73261	0.199041	0.196527		100	51.7787		0
3/17/2547	6.93405	7.14073	6.79663	0.206685	0.137419		100	53.1815		0
3/18/2547	6.95666	7.10324	6.91069	0.146588	0.045962		100	54.6037		0
3/19/2547	6.99827	6.99857	6.78563	0.000299	0.212635		100	49.7238		0
3/22/2547	6.91292	7.17732	6.9132	0.264405	-0.00028		100	55.4417		0
3/23/2547	7.00979	7.25545	6.91165	0.24566	0.098144	-700.979	200	56.7656		0
3/24/2547	7.09143	7.29336	6.95032	0.201924	0.141112		200	58.106		0
3/25/2547	7.11015	7.16657	6.92394	0.056423	0.186207		200	54.4687		0
3/26/2547	7.05891	7.15382	6.9367	0.094908	0.122204		200	54.4687		0
3/29/2547	7.03526	7.38714	7.16286	0.351876	-0.1276		200	62.6116		0
3/30/2547	7.23804	7.47765	7.07234	0.239603	0.1657	-723.804	300	62.6116		0
3/31/2547	7.2984	7.53388	7.01611	0.235481	0.282289		300	62.6116		0
4/1/2547	7.26685	9.10104	8.89896	1.834183	-1.63211		300	86.0345		0
4/2/2547	8.7681	10.1005	7.49946	1.332439	1.268644	-876.81	400	79.793		0
4/5/2547	9.08851	10.6337	7.16633	1.54516	1.922182		400	80.5526		0
4/7/2547	8.84274	9.06054	8.73946	0.2178	0.103286		400	80.5526		0
4/9/2547	8.92468	8.50135	8.09865	-0.42333	0.826029		400	63.8491		0
4/12/2547	8.42916	8.68469	7.71531	0.255525	0.713847	3371.664	0	61.558		0
4/16/2547	8.22331	8.85575	7.54425	0.632442	0.67906		0	61.558		0
4/19/2547	8.2191	8.54282	8.05718	0.323714	0.16192		0	63.0939		0
4/20/2547	8.27528	8.41483	8.18517	0.139554	0.090109		0	63.0939		0
4/21/2547	8.30547	8.4289	8.1711	0.123425	0.134373		0	63.0939		0
4/22/2547	8.29258	8.39577	8.20423	0.103197	0.088351		0	63.0939		0
4/23/2547	8.29565	8.49261	8.30739	0.196965	-0.01174		0	64.9761		0
4/27/2547	8.37807	8.52155	8.27845	0.143478	0.099623	-837.807	100	64.9761		0
4/28/2547	8.40564	8.44078	8.15922	0.035144	0.246415		100	61.3476		0
4/29/2547	8.31359	8.42293	8.17707	0.109346	0.13652		100	61.3476		0
4/30/2547	8.29268	8.53934	8.26066	0.246659	0.032018		100	63.6986		0
5/4/2547	8.38124	8.52344	8.27656	0.142202	0.104673		100	63.6986		0
5/6/2547	8.40474	8.54302	8.25698	0.138286	0.147757		100	63.6986		0
5/7/2547	8.39334	8.34452	8.15548	-0.04882	0.237858		100	57.1824		0
5/10/2547	8.27673	8.44054	8.15946	0.16381	0.117264	827.6727	0	58.6991		0
5/11/2547	8.28168	8.31978	7.98022	0.038096	0.301455		0	52.6714		0
5/12/2547	8.18375	8.43611	8.16389	0.252353	0.019861		0	57.3842		0
5/13/2547	8.26134	8.38192	8.01808	0.120578	0.24326		0	53.5555		0
5/14/2547	8.23391	8.45615	8.14386	0.22224	0.090051		0	56.6689		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/17/2547	8.26679	8.42125	8.17875	0.154468	0.088038		0	56.6689		0
5/18/2547	8.30797	8.31752	8.08248	0.009555	0.225486		0	52.581		0
5/19/2547	8.21207	8.4768	8.2232	0.264733	-0.01113		0	57.53		0
5/20/2547	8.31832	8.42512	8.07488	0.106803	0.243445	-831.832	100	53.5197		0
5/21/2547	8.28244	8.42401	8.07599	0.141568	0.206446		100	53.5197		0
5/24/2547	8.2362	8.36618	8.13382	0.129986	0.102378		100	53.5197		0
5/25/2547	8.24921	8.39786	8.20215	0.148643	0.047067		100	55.4587		0
5/26/2547	8.28472	8.45127	8.24873	0.166548	0.035987		100	57.3736		0
5/27/2547	8.3413	8.46678	8.23322	0.125481	0.108086		100	57.3736		0
5/28/2547	8.34859	8.46376	8.23624	0.115172	0.112341		100	57.3736		0
5/31/2547	8.34423	8.44283	8.25718	0.098596	0.087053		100	57.3736		0
6/1/2547	8.34492	8.44248	8.25753	0.097559	0.08739		100	57.3736		0
6/3/2547	8.34467	8.24266	8.05734	-0.10201	0.287323		100	45.9319		0
6/4/2547	8.18779	8.32176	7.97824	0.133966	0.209547	818.779	0	45.9319		0
6/7/2547	8.1417	8.41583	7.98417	0.274131	0.157531		0	48.8873		0
6/8/2547	8.19294	8.2591	8.0409	0.066156	0.152039		0	46.1695		0
6/9/2547	8.15697	8.2143	7.9857	0.05733	0.171271		0	43.5615		0
6/10/2547	8.10171	8.10923	7.89078	0.00752	0.21093		0	38.8364		0
6/11/2547	8.01435	8.13149	7.86851	0.117137	0.145843		0	38.8364		0
6/14/2547	7.99254	8.1365	7.8635	0.143959	0.129041		0	38.8364		0
6/15/2547	7.99742	8.09348	7.90652	0.096061	0.090899		0	38.8364		0
6/16/2547	7.99381	8.09277	7.90723	0.098961	0.086573		0	38.8364		0
6/17/2547	7.99507	8.14253	7.95748	0.147454	0.037595		0	43.2914		0
6/18/2547	8.03603	8.10156	7.89845	0.06553	0.13758		0	40.1426		0
6/21/2547	8.00892	8.11098	7.88902	0.102061	0.119901		0	40.1426		0
6/22/2547	7.99082	8.09888	7.90112	0.108063	0.089693		0	40.1426		0
6/23/2547	7.99644	7.99294	7.80706	-0.0035	0.189387		0	33.9706		0
6/24/2547	7.9145	8.31711	8.08289	0.402607	-0.16839		0	55.8845		0
6/25/2547	8.14506	9.10179	8.59821	0.956731	-0.45315	-814.506	100	75.1377		0
6/28/2547	8.78797	9.70712	8.49288	0.919157	0.295086	-878.797	200	78.9439		0
6/29/2547	9.14006	10.9483	9.45171	1.808228	-0.31165		200	87.7966		0
6/30/2547	10.06	11.5622	9.83785	1.50212	0.222184	-1006	300	89.8795		0
7/2/2547	10.7648	11.4729	9.12712	0.70806	1.637701		300	78.3573		0
7/5/2547	10.4369	11.036	9.56402	0.59908	0.872879		300	78.3573		0
7/6/2547	10.2986	10.6727	9.72729	0.37415	0.571274		300	75.5492		0
7/7/2547	10.2334	10.1691	9.83091	-0.06435	0.402533		300	70.1355		0
7/8/2547	10.0302	10.1153	9.6847	0.08513	0.345471	3009.051	0	67.5299		0
7/9/2547	9.91848	10.2145	9.68552	0.296001	0.232958		0	68.1667		0
7/12/2547	9.93914	10.0608	9.73924	0.12162	0.199901		0	66.7568		0
7/13/2547	9.90958	10.3021	10.0979	0.392545	-0.18831		0	70.6759		0
7/14/2547	10.1453	10.3395	9.86053	0.19418	0.284758	-1014.53	100	67.8063		0
7/15/2547	10.1535	10.307	9.69304	0.15342	0.460503		100	64.9657		0
7/16/2547	10.0053	10.1521	9.84793	0.14679	0.157347		100	64.9657		0
7/19/2547	9.9997	10.2762	9.92377	0.276532	0.075924		100	66.589		0
7/20/2547	10.0799	10.3194	10.0806	0.23945	-0.00073		100	68.177		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/21/2547	10.1882	10.5645	10.2355	0.37633	-0.04737	-1018.82	200	71.1321		0
7/22/2547	10.3728	11.7206	11.2795	1.3478	-0.9067	-1037.28	300	81.3759		0
7/23/2547	11.3635	13.2749	11.5251	1.91138	-0.16154	-1136.35	400	85.812		0
7/26/2547	12.405	13.2708	10.5292	0.86583	1.87577	-1240.5	500	75.1085		0
7/27/2547	12.1132	13.3035	11.0965	1.19029	1.01669		500	76.965		0
7/28/2547	12.1331	12.9065	11.8935	0.77343	0.23961		500	78.1358		0
7/29/2547	12.4091	12.9483	12.4517	0.53922	-0.04264		500	79.7947		0
7/30/2547	12.661	13.6649	12.9351	1.00387	-0.27405	-1266.1	600	82.6329		0
8/3/2547	13.2433	13.5694	12.4306	0.32616	0.81268	-1324.33	700	76.8224		0
8/4/2547	13.1325	13.4702	12.1298	0.33771	1.00275		700	73.1304		0
8/5/2547	12.8254	14.0531	13.3469	1.22769	-0.52151		700	78.2062		0
8/6/2547	13.5768	14.2405	12.7595	0.66369	0.81723	-1357.68	800	74.8236		0
8/9/2547	13.6616	13.9858	12.2142	0.32419	1.44735		800	68.4471		0
8/10/2547	13.1666	13.6292	12.7708	0.46258	0.39576		800	69.1548		0
8/11/2547	13.1994	13.4591	12.3409	0.25971	0.85849		800	64.4822		0
8/13/2547	12.9794	13.3438	12.8562	0.36437	0.12319		800	66.1255		0
8/16/2547	13.0507	13.4242	12.7758	0.37343	0.27489		800	66.1255		0
8/17/2547	13.1256	13.3615	13.0385	0.23591	0.08701		800	67.0105		0
8/18/2547	13.17	13.2203	12.9797	0.05036	0.1903		800	65.1767		0
8/19/2547	13.1264	13.0317	12.7683	-0.09466	0.35806		800	61.5487		0
8/20/2547	12.9303	13.0038	12.5962	0.07348	0.33412	10344.26	0	59.7576		0
8/23/2547	12.8177	13.161	12.639	0.34332	0.1787		0	60.9804		0
8/24/2547	12.8808	12.9705	12.6295	0.08973	0.25125		0	59.0481		0
8/25/2547	12.825	13.238	12.962	0.413	-0.137		0	62.8512		0
8/26/2547	13.0412	13.3392	12.8608	0.29803	0.18034	-1304.12	100	62.8512		0
8/27/2547	13.1355	13.4941	12.9059	0.35857	0.22965		100	64.1387		0
8/30/2547	13.1719	13.1211	12.8789	-0.05084	0.29298		100	59.6835		0
8/31/2547	13.0471	13.0701	12.7299	0.02298	0.3172	1304.711	0	57.5317		0
9/1/2547	12.9072	13.121	12.679	0.21386	0.22816		0	57.5317		0
9/2/2547	12.9016	13.1729	12.8271	0.27125	0.07451		0	59.2362		0
9/3/2547	12.9791	13.2192	12.9808	0.24012	-0.00178		0	60.9251		0
9/6/2547	13.0884	13.0643	12.7357	-0.02418	0.3527	-1308.84	100	55.9337		0
9/7/2547	12.9457	13.0075	12.5925	0.06174	0.3532	1294.573	0	53.5705		0
9/8/2547	12.8102	13.1345	12.6655	0.32423	0.14469		0	55.5911		0
9/9/2547	12.8834	13.2839	12.9161	0.4005	-0.03274		0	59.3971		0
9/10/2547	13.0744	13.3091	12.8909	0.2347	0.18356	-1307.44	100	59.3971		0
9/13/2547	13.118	13.3381	12.862	0.22009	0.25601		100	59.3971		0
9/14/2547	13.0927	13.6969	13.5031	0.60426	-0.41043		100	67.9687		0
9/15/2547	13.5258	14.5923	13.8077	1.06654	-0.28196	-1352.58	200	74.8344		0
9/16/2547	14.1688	14.9219	13.4781	0.75316	0.69068	-1416.88	300	74.8344		0
9/17/2547	14.2747	14.5797	13.2203	0.30492	1.0544		300	66.5613		0
9/20/2547	13.9606	13.7913	13.2087	-0.16932	0.75196		300	57.4427		0
9/21/2547	13.5845	13.9072	12.8928	0.3227	0.6917	4075.35	0	55.3994		0
9/22/2547	13.4273	13.5819	12.6181	0.15458	0.80919		0	49.6891		0
9/23/2547	13.1715	13.615	12.985	0.44353	0.18643		0	53.1557		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/24/2547	13.2583	13.5475	12.8525	0.28914	0.40582		0	51.254		0
9/27/2547	13.2427	13.1668	12.8332	-0.0759	0.40946		0	47.5873		0
9/28/2547	13.0262	13.0084	12.5916	-0.01779	0.43459		0	44.1832		0
9/29/2547	12.8413	13.3059	12.6941	0.4646	0.14718		0	48.1755		0
9/30/2547	12.9631	13.0711	12.5289	0.10797	0.43425		0	44.7301		0
10/1/2547	12.8604	13.4206	12.9795	0.5602	-0.1191		0	52.1075		0
10/4/2547	13.119	14.4151	13.7849	1.29615	-0.66591	-1311.9	100	63.8119		0
10/5/2547	14.0195	15.9153	14.2847	1.89576	-0.26516	-1401.95	200	71.9999		0
10/6/2547	15.0564	16.1751	13.6249	1.11875	1.43153	-1505.64	300	68.6541		0
10/7/2547	15.0704	17.9905	15.8095	2.92014	-0.73916		300	79.1088		0
10/8/2547	16.6001	17.8885	15.1115	1.28847	1.48859	-1660.01	400	73.8068		0
10/11/2547	16.8622	19.8422	16.1578	2.98009	0.70439		400	79.3863		0
10/12/2547	17.715	18.8716	17.1284	1.15653	0.58661		400	79.3863		0
10/13/2547	18.2108	19.4764	17.1236	1.26564	1.08716		400	80.3568		0
10/14/2547	18.2233	18.3256	17.6744	0.10227	0.54889		400	76.479		0
10/15/2547	18.0944	17.604	17.196	-0.49032	0.8984		400	69.2783		0
10/18/2547	17.5102	16.6671	15.5329	-0.8431	1.97728	7004.076	0	56.8		0
10/19/2547	16.4018	18.6627	16.1373	2.2609	0.2645		0	63.8183		0
10/20/2547	17.2046	19.7941	16.6059	2.58948	0.59874		0	67.3352		0
10/21/2547	18.2662	19.8582	17.3418	1.59199	0.92447		0	68.9598		0
10/22/2547	18.6152	19.6453	17.5547	1.03015	1.06053		0	68.9598		0
10/26/2547	18.6472	18.1616	17.4384	-0.48564	1.2088		0	61.8272		0
10/27/2547	17.9758	17.932	16.668	-0.04378	1.30784		0	57.8031		0
10/28/2547	17.411	17.9792	16.0208	0.56817	1.39023		0	55.4703		0
10/29/2547	17.0941	17.8426	16.3574	0.74859	0.73668		0	56.1062		0
11/1/2547	17.0913	17.3122	16.4878	0.22087	0.60347		0	54.4319		0
11/2/2547	16.9519	17.1669	16.8331	0.21499	0.11881		0	55.1525		0
11/3/2547	16.9674	17.2096	16.7904	0.24226	0.17702		0	55.1525		0
11/4/2547	17.0107	17.9086	17.6914	0.89784	-0.68068		0	60.8908		0
11/5/2547	17.6798	18.8997	17.7003	1.21993	-0.02045	-1767.98	100	63.9918		0
11/8/2547	18.3276	18.7204	16.8796	0.39277	1.44802	-1832.76	200	58.9574		0
11/9/2547	17.9585	19.0365	17.5635	1.07798	0.39496		200	62.1631		0
11/10/2547	18.2069	18.588	17.412	0.38117	0.79489		200	59.1765		0
11/11/2547	18.1255	17.9921	17.208	-0.13341	0.91751		200	55.3576		0
11/12/2547	17.6605	17.6462	16.7538	-0.01427	0.90675	3532.102	0	51.7603		0
11/15/2547	17.3001	18.0275	16.7725	0.72739	0.52756		0	53.3911		0
11/16/2547	17.3703	17.7717	16.8284	0.40134	0.54196		0	52.4366		0
11/17/2547	17.342	17.3473	17.0527	0.00533	0.28935		0	51.446		0
11/18/2547	17.2029	16.7521	16.4479	-0.45076	0.75494		0	45.8496		0
11/19/2547	16.7347	16.9795	16.0205	0.24488	0.7142		0	44.9715		0
11/22/2547	16.5193	17.032	15.768	0.51273	0.75133		0	44.0628		0
11/23/2547	16.4397	16.6637	16.1363	0.22404	0.3034		0	44.0628		0
11/24/2547	16.3897	16.0479	15.7521	-0.34175	0.63763		0	39.4411		0
11/25/2547	16.0131	15.6779	14.9221	-0.33517	1.09093		0	34.7331		0
11/26/2547	15.4227	16.4269	14.9731	1.00416	0.44958		0	39.8849		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/29/2547	15.6499	16.6458	15.1542	0.99589	0.49575		0	42.3359		0
11/30/2547	15.9208	16.6534	15.9466	0.7326	-0.02572		0	46.9908		0
12/1/2547	16.2451	16.798	16.002	0.5529	0.24312	-1624.51	100	48.1184		0
12/2/2547	16.4312	17.0134	16.1866	0.58217	0.24459		100	50.3913		0
12/3/2547	16.5677	16.6234	16.1766	0.05571	0.39103		100	48.121		0
12/7/2547	16.4575	16.4311	15.9689	-0.02641	0.48863		100	45.8943		0
12/8/2547	16.228	16.6677	16.1323	0.43978	0.0957	1622.796	0	48.4625		0
12/9/2547	16.3687	16.8011	16.1989	0.43243	0.16977		0	49.747		0
12/13/2547	16.5041	16.8211	16.3789	0.31707	0.12521		0	51.0605		0
12/14/2547	16.5847	16.9786	16.6214	0.39392	-0.03674		0	53.6688		0
12/15/2547	16.7739	17.0113	16.5887	0.23739	0.18521	-1677.39	100	53.6688		0
12/16/2547	16.8181	16.9364	16.4636	0.1183	0.35454		100	52.0599		0
12/17/2547	16.7135	16.6295	16.3705	-0.08398	0.34306		100	48.9022		0
12/20/2547	16.5358	16.9162	16.4839	0.38033	0.05198	1653.583	0	52.0353		0
12/21/2547	16.6606	16.7608	16.2392	0.1002	0.42144		0	48.8121		0
12/22/2547	16.561	16.7226	16.2774	0.1616	0.28358		0	48.8121		0
12/23/2547	16.4833	16.6877	16.3123	0.20441	0.17091		0	48.8121		0
12/24/2547	16.5042	16.31	16.09	-0.19417	0.41416		0	43.7367		0
12/27/2547	16.2591	16.7448	16.2553	0.48565	0.00385		0	49.4025		0
12/28/2547	16.4426	16.8634	16.1366	0.42077	0.30597		0	49.4025		0
12/29/2547	16.5378	16.7621	16.2379	0.22433	0.29983		0	49.4025		0
12/30/2547	16.4877	16.6131	16.3869	0.12543	0.10081		0	49.4025		0
1/4/2548	16.4986	16.2989	16.1012	-0.19977	0.39747		0	43.5093		0
1/5/2548	16.2604	16.4414	15.9586	0.18097	0.30177		0	43.5093		0
1/6/2548	16.1938	16.4142	15.7858	0.22034	0.40798		0	41.5912		0
1/7/2548	16.1255	16.5289	16.2711	0.40339	-0.14555		0	48.8729		0
1/10/2548	16.341	16.4446	15.9555	0.10356	0.38554	-1634.1	100	44.8579		0
1/11/2548	16.2741	16.8103	16.1898	0.53616	0.08434		100	51.3183		0
1/12/2548	16.4305	16.7396	16.2604	0.30913	0.17015		100	51.3183		0
1/13/2548	16.5363	16.6523	16.1477	0.11606	0.3886		100	49.0947		0
1/14/2548	16.4095	16.5543	16.2457	0.14483	0.16375		100	49.0947		0
1/17/2548	16.3972	16.4625	16.1375	0.06529	0.25977		100	46.7456		0
1/18/2548	16.3171	16.3171	16.0829	1E-05	0.23421		100	44.4549		0
1/19/2548	16.2111	16.3585	16.0415	0.14734	0.16959		100	44.4549		0
1/20/2548	16.1957	16.2476	15.9524	0.05192	0.24326		100	42.0643		0
1/21/2548	16.117	16.1163	15.8837	-0.00066	0.23332		100	39.7616		0
1/24/2548	16.011	16.0573	15.7427	0.04621	0.2683	1601.104	0	37.548		0
1/25/2548	15.9158	17.169	16.831	1.25319	-0.91523		0	62.3668		0
1/26/2548	16.8419	17.324	15.676	0.48214	1.16594	-1684.19	100	52.2101		0
1/27/2548	16.7507	17.7162	15.4838	0.9655	1.26694		100	53.8296		0
1/28/2548	16.5464	17.2668	16.5332	0.72032	0.0132		100	58.3856		0
1/31/2548	16.8853	16.9201	16.28	0.03473	0.60537		100	52.7771		0
2/1/2548	16.6888	16.9317	16.0683	0.24285	0.62049		100	51.0178		0
2/2/2548	16.511	16.9286	16.2714	0.41763	0.23965		100	52.7152		0
2/3/2548	16.5896	16.8175	16.3825	0.22795	0.20707		100	52.7152		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/4/2548	16.6048	16.7316	16.4684	0.12685	0.13635		100	52.7152		0
2/7/2548	16.5928	16.5933	16.4067	0.00052	0.18604		100	50.5282		0
2/8/2548	16.5157	16.715	16.4851	0.19926	0.03064		100	52.644		0
2/9/2548	16.5735	16.8446	16.5554	0.27117	0.01811		100	54.7291		0
2/10/2548	16.691	16.8577	16.5423	0.16664	0.1487		100	54.7291		0
2/11/2548	16.7037	16.8576	16.5424	0.15386	0.16126		100	54.7291		0
2/14/2548	16.6942	16.7929	16.6071	0.0987	0.0871		100	54.7291		0
2/15/2548	16.6949	16.9925	16.8075	0.29755	-0.11259		100	59.5232		0
2/16/2548	16.8642	17.1795	16.8205	0.3153	0.04368	-1686.42	200	61.7068		0
2/17/2548	17.0026	17.1472	16.6529	0.14453	0.34977		200	58.3187		0
2/18/2548	16.9235	17.081	16.719	0.15754	0.20454		200	58.3187		0
2/21/2548	16.8913	16.7371	16.4629	-0.15421	0.42843		200	48.9647		0
2/22/2548	16.6643	16.7363	16.2637	0.07203	0.40053	3332.85	0	46.2989		0
2/24/2548	16.5117	16.5268	15.8732	0.01516	0.63852		0	39.3734		0
2/25/2548	16.2693	16.5969	16.0031	0.3276	0.26626		0	42.4629		0
2/28/2548	16.275	16.5226	15.8775	0.24755	0.39755		0	40.2538		0
3/1/2548	16.2315	16.7122	16.4878	0.48073	-0.25635		0	51.192		0
3/2/2548	16.5239	16.9016	16.2984	0.37766	0.22554	-1652.39	100	51.192		0
3/3/2548	16.6514	17.1865	16.4135	0.53513	0.23792		100	55.8763		0
3/4/2548	16.7548	16.9654	16.6347	0.21053	0.12017		100	55.8763		0
3/7/2548	16.819	17.1818	16.8182	0.36281	0.00083		100	60.2957		0
3/8/2548	16.9585	17.2714	16.9286	0.31288	0.02996		100	62.3275		0
3/9/2548	17.1031	17.2301	16.7699	0.12704	0.33314		100	59.0721		0
3/10/2548	17.0231	17.1865	16.8135	0.16348	0.20958		100	59.0721		0
3/11/2548	16.9918	17.0378	16.7622	0.04603	0.22955		100	55.6982		0
3/14/2548	16.918	17.016	16.784	0.09806	0.13402		100	55.6982		0
3/15/2548	16.89	17.0294	16.7706	0.13937	0.11945		100	55.6982		0
3/16/2548	16.8981	16.6941	16.5059	-0.20394	0.39222		100	45.8797		0
3/17/2548	16.6603	16.5404	16.0596	-0.11993	0.60071	1666.032	0	38.5595		0
3/18/2548	16.3566	17.0101	16.1899	0.65351	0.16677		0	47.5686		0
3/21/2548	16.5542	17.0135	16.1865	0.45931	-0.36763		0	47.5686		0
3/22/2548	16.6359	17.1652	16.6348	0.52934	0.00108		0	55.1889		0
3/23/2548	16.8415	17.1263	16.6737	0.28481	0.16785		0	55.1889		0
3/24/2548	16.9343	17.1866	16.6134	0.25227	0.32089		0	55.1889		0
3/25/2548	16.8899	16.8129	16.5871	-0.07701	0.30287		0	49.2311		0
3/28/2548	16.7402	16.8703	16.5297	0.13009	0.21057		0	49.2311		0
3/29/2548	16.6903	17.01	16.59	0.31968	0.1003		0	52.222		0
3/30/2548	16.7856	16.9307	16.6693	0.14514	0.1163		0	52.222		0
3/31/2548	16.8036	16.7454	16.4547	-0.05828	0.34898		0	45.9439		0
4/1/2548	16.6372	16.9781	16.622	0.34085	0.01525		0	52.1402		0
4/4/2548	16.758	17.1538	16.6462	0.39581	0.11183		0	54.9225		0
4/5/2548	16.9057	17.1167	16.6833	0.21108	0.22238		0	54.9225		0
4/7/2548	16.9018	16.7706	16.4294	-0.13122	0.47244		0	45.6825		0
4/8/2548	16.6623	17.0423	16.5577	0.38003	0.10461		0	51.5362		0
4/11/2548	16.7573	17.1298	16.4702	0.37247	0.28711		0	51.5362		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/12/2548	16.8241	16.9703	16.6297	0.14621	0.19433		0	51.5362		0
4/18/2548	16.7882	16.904	16.696	0.1158	0.09212		0	51.5362		0
4/19/2548	16.7978	16.695	16.505	-0.10276	0.29278		0	45.0116		0
4/20/2548	16.6369	16.874	16.526	0.2371	0.11096		0	48.521		0
4/21/2548	16.6741	17.022	16.578	0.34794	0.09606		0	51.8315		0
4/22/2548	16.7933	16.9475	16.6525	0.15422	0.14072		0	51.8315		0
4/25/2548	16.8025	17.0577	16.7423	0.25522	0.06016		0	55.1748		0
4/26/2548	16.8781	16.9185	16.6815	0.04044	0.19657		0	51.3375		0
4/27/2548	16.8245	16.7465	16.4535	-0.07796	0.37096		0	44.6493		0
4/28/2548	16.6317	16.7054	16.2946	0.07364	0.33712		0	41.7224		0
4/29/2548	16.5172	16.66	16.14	0.14286	0.37718		0	38.9712		0
5/3/2548	16.4187	16.7809	16.4191	0.36213	-0.00041		0	46.5609		0
5/4/2548	16.5609	16.9014	16.4986	0.34054	0.06228	-1656.09	100	49.9148		0
5/6/2548	16.7035	17.0308	16.5692	0.32728	0.13428		100	53.0856		0
5/9/2548	16.7856	17.1834	16.8166	0.39776	-0.03096		100	58.7153		0
5/10/2548	16.9737	17.0108	16.5892	0.03712	0.38457	-1697.37	200	51.9959		0
5/11/2548	16.8576	17.1679	16.6321	0.3103	0.22548		200	54.7823		0
5/12/2548	16.8686	17.1976	16.8024	0.32904	0.06624		200	57.4425		0
5/13/2548	16.9939	17.0435	16.7565	0.04954	0.23738		200	54.02		0
5/16/2548	16.922	17.0766	16.7234	0.15462	0.19866		200	54.02		0
5/17/2548	16.8912	17.0312	16.7688	0.13996	0.12242		200	54.02		0
5/18/2548	16.8978	16.8949	16.7051	-0.00288	0.19268		200	50.2784		0
5/19/2548	16.8141	16.9177	16.6823	0.10354	0.13182	3362.828	0	50.2784		0
5/20/2548	16.7918	16.8338	16.5662	0.04198	0.22565		0	46.54		0
5/24/2548	16.7177	16.8152	16.5848	0.09746	0.1329		0	46.54		0
5/25/2548	16.6901	16.7297	16.4703	0.03956	0.2198		0	42.8452		0
5/26/2548	16.6182	16.5149	16.2851	-0.10324	0.33308		0	36.5889		0
5/27/2548	16.4328	16.4065	15.9935	-0.02634	0.43926		0	31.617		0
5/30/2548	16.2378	16.5919	16.0081	0.35415	0.22966		0	36.2793		0
5/31/2548	16.281	17.1535	16.6465	0.87244	-0.3655		0	55.7665		0
6/1/2548	16.8245	17.0783	16.1217	0.25386	0.7028	-1682.45	100	47.8817		0
6/2/2548	16.7339	17.3488	16.0512	0.61488	0.68276		100	50.3992		0
6/3/2548	16.6599	16.6408	16.1592	-0.01911	0.50077		100	43.5957		0
6/6/2548	16.4781	16.6122	16.1878	0.13407	0.29035	1647.814	0	43.5957		0
6/7/2548	16.3832	16.4748	15.9253	0.09157	0.45793		0	39.4756		0
6/8/2548	16.2502	16.2807	15.9193	0.0305	0.3309		0	37.564		0
6/9/2548	16.1072	16.3303	15.8697	0.22312	0.23748		0	37.564		0
6/10/2548	16.1021	16.3736	16.0265	0.27149	0.07561		0	40.884		0
6/13/2548	16.1789	16.4192	16.1808	0.24025	-0.00189		0	44.0859		0
6/14/2548	16.2885	16.4642	16.1358	0.17575	0.15271	-1628.85	100	44.0859		0
6/15/2548	16.3046	16.5534	16.2466	0.24884	0.058		100	47.3907		0
6/16/2548	16.3771	16.3182	16.0818	-0.05892	0.29526		100	42.0391		0
6/17/2548	16.2464	16.3875	16.0125	0.14107	0.23393	1624.643	0	42.0391		0
6/20/2548	16.1881	16.5008	16.0992	0.31276	0.08892		0	45.6012		0
6/21/2548	16.2862	16.5335	16.2665	0.24732	0.01976		0	48.9782		0

ภาคผนวก ข-1 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/22/2548	16.3869	16.4702	16.1298	0.08329	0.25705		0	45.909		0
6/23/2548	16.3245	16.2611	15.9389	-0.06341	0.38561		0	40.4496		0
6/24/2548	16.1326	16.3085	15.8915	0.17595	0.24109		0	40.4496		0
6/27/2548	16.0971	16.2415	15.7585	0.14439	0.33853		0	37.8402		0
6/28/2548	16.0207	16.0203	15.7797	-0.00035	0.24103		0	35.3821		0
6/29/2548	15.91	16.1589	15.8412	0.24886	0.06884		0	39.607		0
6/30/2548	15.9789	16.0643	15.7357	0.08548	0.24318		0	37.0017		0
7/4/2548	15.9257	15.6415	15.3585	-0.28422	0.56718		0	28.8319		0
7/5/2548	15.5782	15.5389	14.8611	-0.03937	0.71709		0	24.4683		0
7/6/2548	15.2623	15.8164	14.7836	0.55414	0.47864		0	28.3604		0
7/7/2548	15.2917	15.0882	14.3118	-0.20344	0.97986		0	21.2763		0
7/8/2548	14.8463	15.7494	14.8506	0.90316	-0.00434		0	37.9642		0
7/11/2548	15.1881	15.6831	14.3169	0.49502	0.87116	-1518.81	100	34.0748		0
7/12/2548	15.1433	15.3848	14.4152	0.24151	0.72803		100	32.8661		0
7/13/2548	14.889	15.3698	14.8302	0.48083	0.05877		100	37.6312		0
7/14/2548	15.0828	15.3992	14.8009	0.31638	0.28193		100	37.6312		0
7/15/2548	15.1184	15.1339	14.6661	0.01554	0.45224		100	34.769		0
7/18/2548	14.9362	15.1863	14.8137	0.25015	0.12245		100	37.3354		0
7/19/2548	14.9761	15.2386	14.7614	0.26246	0.21466		100	37.3354		0
7/20/2548	15.0093	14.9149	14.6851	-0.09432	0.32418		100	34.2132		0
7/21/2548	14.8342	15.0817	14.7183	0.24752	0.11584	1483.416	0	37.0479		0
7/25/2548	14.8761	15.1311	14.6689	0.25507	0.20721		0	37.0479		0
7/26/2548	14.909	15.0153	14.7847	0.10632	0.1243		0	37.0479		0
7/27/2548	14.8908	14.9961	14.8039	0.1053	0.08682		0	37.0479		0
7/28/2548	14.8963	14.8928	14.7072	-0.00351	0.18917		0	35.0183		0
7/29/2548	14.8145	15.017	14.783	0.20246	0.0315		0	38.6384		0
8/1/2548	14.8742	15.0473	14.7527	0.17316	0.12152		0	38.6384		0
8/2/2548	14.9071	14.2279	13.9721	-0.67927	0.93501		0	25.4724		0
8/3/2548	14.279	14.6096	13.3904	0.33059	0.88853		0	24.3552		0
8/4/2548	14.024	14.9348	13.2652	0.91085	0.75875		0	27.7669		0
8/5/2548	14.112	14.2987	13.7014	0.18664	0.41066		0	26.4807		0
8/8/2548	14.0196	14.0467	13.7533	0.02706	0.2663		0	25.2225		0
8/9/2548	13.9119	13.9642	13.6358	0.05236	0.27612		0	23.9947		0
8/10/2548	13.8159	13.9711	13.6289	0.1552	0.18708		0	23.9947		0
8/11/2548	13.7942	15.0439	14.7561	1.24972	-0.96194		0	53.1124	-1379.42	100
8/15/2548	14.7494	15.7329	14.0671	0.98349	0.68227	-1474.94	100	53.1124		100
8/16/2548	15.0556	15.9142	13.6858	0.85855	1.36979		100	51.0504		100
8/17/2548	14.8095	14.9547	14.4454	0.14518	0.36412		100	49.0016		100
8/18/2548	14.7281	14.7707	14.2293	0.04261	0.49883		100	45.103		100
8/19/2548	14.5365	14.7174	14.2826	0.18091	0.25389		100	45.103		100
8/22/2548	14.4965	14.7473	14.2528	0.2508	0.2437		100	45.103		100
8/23/2548	14.5009	14.5979	14.4021	0.09695	0.09881		100	45.103		100
8/24/2548	14.4927	14.5925	14.4076	0.09976	0.08514		100	45.103		100
8/25/2548	14.4955	14.7925	14.6075	0.29703	-0.11205		100	50.7759		100
8/26/2548	14.664	15.0795	14.7205	0.41546	-0.05654	-1466.4	200	55.7052		100

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/29/2548	14.8871	15.3862	14.8138	0.4991	0.07336	-1488.71	300	60.0171		100
8/30/2548	15.0842	16.1002	15.4998	1.01601	-0.41555		300	70.7496		100
8/31/2548	15.7149	16.5858	15.4142	0.87092	0.30066	-1571.49	400	72.9812		100
9/1/2548	16.0573	16.4543	14.9457	0.39701	1.11157		400	64.9738	1605.728	0
9/2/2548	15.7783	16.1995	15.4006	0.42119	0.37771		400	66.3011		0
9/5/2548	15.779	15.9619	15.2381	0.18289	0.54085		400	61.2981		0
9/6/2548	15.6541	15.3636	15.0365	-0.2905	0.6176		400	52.7283		0
9/7/2548	15.2728	15.8905	15.1095	0.61771	0.16321	6109.1	0	57.5246		0
9/8/2548	15.4532	16.2888	15.3112	0.83558	0.14194		0	61.7086		0
9/9/2548	15.791	16.2598	15.5403	0.4688	0.2507		0	63.0163		0
9/12/2548	15.9099	16.1728	15.4272	0.26292	0.4827		0	60.7808		0
9/13/2548	15.825	15.9667	15.6333	0.14174	0.19171		0	60.7808		0
9/14/2548	15.7905	16.2417	15.9583	0.45115	-0.16779		0	65.0897		0
9/15/2548	16.0547	16.4505	15.9496	0.39576	0.10514	-1605.47	100	66.4143		0
9/16/2548	16.2161	16.8411	16.1589	0.62497	0.05723		100	70.0818		0
9/19/2548	16.4556	16.5755	16.0245	0.11997	0.43109		100	64.9869		0
9/20/2548	16.3709	16.7212	16.0788	0.3503	0.2921		100	66.3059		0
9/21/2548	16.3646	17.0789	16.7211	0.71433	-0.35655		100	71.988		0
9/22/2548	16.841	17.5144	16.6856	0.67338	0.15546	-1684.1	200	73.8851		0
9/23/2548	17.1274	17.679	16.521	0.55161	0.60639		200	73.8851		0
9/26/2548	17.1169	17.8759	17.3242	0.75891	-0.20721		200	78.1714		0
9/27/2548	17.5233	17.8777	17.1223	0.35441	0.40093	-1752.33	300	75.5023		0
9/28/2548	17.5817	17.9968	17.0032	0.41512	0.57844		300	75.5023		0
9/29/2548	17.4813	16.8109	16.5891	-0.67045	0.89217		300	57.3379		0
9/30/2548	16.8863	17.6922	16.5078	0.80583	0.37851	5065.902	0	62.2307		0
10/3/2548	17.025	17.7955	16.2045	0.77052	0.82048		0	60.3667		0
10/4/2548	17.0784	18.2322	17.7678	1.15384	-0.68944		0	70.033		0
10/5/2548	17.831	19.201	17.799	1.37001	0.03201	-1783.1	100	73.5116		0
10/6/2548	18.5599	19.9575	17.8425	1.39752	0.7174		100	75.9198		0
10/7/2548	18.8847	21.3227	19.8773	2.43799	-0.99257		100	82.9957		0
10/10/2548	20.4041	23.3396	20.6604	2.93553	-0.25627	-2040.41	200	86.511		0
10/11/2548	22.0084	22.599	18.401	0.59059	3.60737	-2200.84	300	69.8495		0
10/12/2548	20.9915	22.2501	18.3499	1.25863	2.64159		300	67.9698		0
10/13/2548	20.3404	22.0719	18.9281	1.73151	1.41223		300	68.8719		0
10/14/2548	20.5474	21.0857	19.7143	0.53824	0.8331		300	67.843		0
10/17/2548	20.4286	20.6235	20.1765	0.19487	0.25215		300	67.843		0
10/18/2548	20.3931	21.262	20.938	0.8689	-0.5449		300	71.3212		0
10/19/2548	21.0023	21.438	20.362	0.4357	0.64026	-2100.23	400	69.024		0
10/20/2548	21.0311	22.0165	20.5835	0.98543	0.44761		400	71.0335		0
10/21/2548	21.2087	21.3471	20.8529	0.13841	0.35583		400	68.636		0
10/25/2548	21.1851	20.8998	20.3002	-0.28531	0.88497		400	62.9186		0
10/26/2548	20.6907	21.0576	20.1424	0.36688	0.5483	8276.284	0	62.9186		0
10/27/2548	20.6129	21.6936	20.5064	1.08066	0.10652		0	66.1854		0
10/28/2548	21.0388	21.1888	20.4112	0.15008	0.62758		0	62.6207		0
10/31/2548	20.9159	21.4286	20.3714	0.51264	0.54452		0	63.3297		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/1/2548	20.8622	21.8495	21.3505	0.98734	-0.48836		0	67.917		0
11/2/2548	21.5191	23.0638	21.9362	1.54467	-0.41709	-2151.91	100	72.6537		0
11/3/2548	22.4474	23.6477	21.5523	1.20031	0.89511	-2244.74	200	73.1284		0
11/4/2548	22.7011	23.5909	21.6091	0.88986	1.092		200	73.1284		0
11/7/2548	22.6012	23.196	22.804	0.59481	-0.20275		200	75.1311		0
11/8/2548	22.9406	23.2309	22.5691	0.29028	0.37154	-2294.06	300	73.6532		0
11/9/2548	22.9675	23.1187	22.2814	0.15116	0.68614		300	70.6595		0
11/10/2548	22.7286	22.9207	22.4793	0.19215	0.24929		300	70.6595		0
11/11/2548	22.7018	22.8782	22.3218	0.17643	0.38005		300	69.0324		0
11/14/2548	22.6206	22.7213	22.4787	0.10076	0.14188		300	69.0324		0
11/15/2548	22.5899	23.1366	22.8634	0.54676	-0.2735		300	72.0213		0
11/16/2548	22.9415	23.3209	22.6791	0.37934	0.2624	-2294.15	400	72.0213		0
11/17/2548	23.0485	23.5222	22.6779	0.47366	0.37064		400	72.7829		0
11/18/2548	23.0723	23.4176	23.1824	0.34536	-0.11012		400	74.2903		0
11/21/2548	23.2754	23.5042	23.0958	0.22882	0.17952	-2327.54	500	74.2903		0
11/22/2548	23.3183	22.75	22.25	-0.56832	1.06832		500	59.1046		0
11/23/2548	22.6805	22.7168	21.4832	0.03624	1.1973	11340.27	0	53.2441		0
11/24/2548	22.1861	23.0254	21.1746	0.8393	1.0115		0	53.2441		0
11/25/2548	22.1335	22.1867	21.0133	0.05319	1.12023		0	46.5525		0
11/28/2548	21.7177	21.3093	20.4907	-0.4084	1.22706		0	39.1367		0
11/29/2548	21.0469	22.0063	20.3937	0.95945	0.65315		0	43.3051		0
11/30/2548	21.1689	23.0246	21.3754	1.85563	-0.20649		0	54.4931		0
12/1/2548	22.1028	22.6988	21.1012	0.596	1.00152	-2210.28	100	51.2271		0
12/2/2548	22.0857	22.7522	20.6478	0.66651	1.43785		100	49.1138		0
12/6/2548	21.7221	21.9546	21.2454	0.23256	0.47668		100	48.0465		0
12/7/2548	21.6372	22.4962	21.7039	0.85897	-0.06667		100	53.4889		0
12/8/2548	22.0207	22.175	21.4251	0.15426	0.59564	-2202.07	200	50.0978		0
12/9/2548	21.9196	22.0981	21.1019	0.17846	0.8177		200	47.9169		0
12/13/2548	21.6214	21.1324	20.4676	-0.48896	1.15381		200	40.3499		0
12/14/2548	20.9886	21.7924	20.4076	0.80383	0.58095	4197.712	0	43.926		0
12/15/2548	21.0489	21.723	20.077	0.67404	-0.9719		0	42.1134		0
12/16/2548	20.9854	21.08	20.72	0.09466	0.26538		0	42.1134		0
12/19/2548	20.8718	21.2771	20.9229	0.40528	-0.05109		0	44.7572		0
12/20/2548	21.0783	21.1082	20.6918	0.02994	0.3865	-2107.83	100	42.659		0
12/21/2548	20.9566	21.278	20.722	0.32141	0.23457		100	44.0708		0
12/22/2548	20.9696	21.2008	20.7992	0.2312	0.17046		100	44.0708		0
12/23/2548	21.0094	20.8058	20.5942	-0.20355	0.41515		100	40.5934		0
12/26/2548	20.7574	21.25	20.75	0.49256	0.00744	2075.744	0	45.2461		0
12/27/2548	20.9438	21.4685	20.7316	0.52465	0.21225		0	46.7435		0
12/28/2548	21.1208	22.3857	21.8143	1.26493	-0.6935		0	58.8593		0
12/29/2548	21.9584	23.6573	22.1427	1.69892	-0.18428	-2195.84	100	65.6014		0
12/30/2548	22.9084	24.9114	22.4886	2.00301	0.41983	-2290.84	200	70.7615		0
1/3/2549	23.6658	25.9196	23.6804	2.25377	-0.01463		200	76.0758		0
1/4/2549	24.7262	26.0758	23.7243	1.34958	1.00192	-2472.62	300	76.4941		0
1/5/2549	25.0266	25.4564	23.1436	0.42979	1.88305		300	68.7298		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/6/2549	24.4384	24.9719	23.8281	0.53357	0.61031		300	69.2893		0
1/9/2549	24.3913	25.6183	24.1817	1.22704	0.2096		300	71.9881		0
1/10/2549	24.8523	25.8948	25.1052	1.04257	-0.25293		300	74.8448		0
1/11/2549	25.4587	24.8144	23.3856	-0.64431	2.07303	-2545.87	400	59.5773		0
1/12/2549	24.4775	25.21	22.79	0.73249	1.68751	9791.004	0	58.6568		0
1/13/2549	24.0195	25.6001	22.7999	1.58057	1.21961		0	59.9882		0
1/16/2549	24.2336	25.2977	24.3023	1.06405	-0.06867		0	63.7588		0
1/17/2549	24.7159	24.6842	23.7158	-0.03171	1.00017	-2471.59	100	57.8844		0
1/18/2549	24.3968	24.7014	23.2986	0.30454	1.09818	2439.682	0	56.0312		0
1/19/2549	24.0218	24.8973	23.7027	0.87547	0.31909		0	58.1933		0
1/20/2549	24.2776	24.3537	23.4463	0.07609	0.83134		0	54.3553		0
1/23/2549	24.014	24.2087	23.3914	0.1947	0.6226		0	53.407		0
1/24/2549	23.8073	24.1131	23.2869	0.30581	0.52043		0	52.4221		0
1/25/2549	23.7332	24.6412	24.1588	0.90793	-0.42561		0	58.2293		0
1/26/2549	24.2896	25.5201	24.4799	1.23048	-0.19026	-2428.96	100	62.4589		0
1/27/2549	24.9977	25.6599	23.9401	0.66229	1.05759	-2499.77	200	60.2682		0
1/30/2549	24.9108	25.5303	24.0697	0.61942	0.8411		200	60.2682		0
1/31/2549	24.789	24.9248	24.4752	0.13575	0.31379		200	59.0669		0
2/1/2549	24.7252	24.5499	24.2501	-0.17522	0.4751		200	55.493		0
2/2/2549	24.4552	24.6721	24.1279	0.21688	0.32728	4891.04	0	55.493		0
2/3/2549	24.3989	24.5388	23.8612	0.13996	0.53765		0	53.0131		0
2/6/2549	24.2472	24.5809	24.2191	0.33373	0.02811		0	55.1706		0
2/7/2549	24.3539	24.2455	23.7545	-0.10838	0.59936		0	50.2053		0
2/8/2549	24.1072	24.3198	23.6802	0.21261	0.42703		0	50.2053		0
2/9/2549	23.9844	24.2718	23.5282	0.28739	0.45625		0	48.9286		0
2/10/2549	23.9331	24.2516	23.9484	0.31854	-0.01534		0	51.5807		0
2/14/2549	24.0526	24.2771	23.9229	0.22448	0.1297	-2405.26	100	51.5807		0
2/15/2549	24.1215	24.1971	23.8029	0.07567	0.31859		100	50.0728		0
2/16/2549	24.0112	24.2369	23.9631	0.2257	0.04818		100	51.5966		0
2/17/2549	24.0775	24.1651	23.8349	0.08753	0.24261		100	49.9547		0
2/20/2549	24.0262	23.7413	23.4587	-0.28493	0.56745		100	43.9325		0
2/21/2549	23.678	23.9389	23.2611	0.26084	0.41692	2367.804	0	43.9325		0
2/22/2549	23.6007	24.0369	23.1631	0.43612	0.4376		0	43.9325		0
2/23/2549	23.6089	24.0199	23.7801	0.41101	-0.17117		0	49.6215		0
2/24/2549	23.8463	23.6395	23.1606	0.20682	0.68572	-2384.63	100	41.9766		0
2/27/2549	23.5384	24.0546	23.1454	0.51613	0.39301		100	45.5878		0
2/28/2549	23.5481	24.1571	23.243	0.60897	0.30514		100	47.3521		0
3/1/2549	23.7136	24.1627	23.8373	0.44912	-0.12366		100	52.3444		0
3/2/2549	23.9497	24.6834	24.1166	0.73371	-0.16695	-2394.97	200	58.0555		0
3/3/2549	24.3723	25.2541	24.3459	0.88181	0.02645	-2437.23	300	62.85		0
3/6/2549	24.7793	25.811	24.689	1.0317	0.09022		300	67.369		0
3/7/2549	25.2223	25.5657	24.4343	0.34339	0.78793		300	62.7987		0
3/8/2549	25.1004	25.2096	24.1904	0.1092	0.91		300	57.7369		0
3/9/2549	24.7507	25.0768	24.3232	0.32608	0.42752		300	57.7369		0
3/10/2549	24.7099	24.9057	24.0943	0.19579	0.61557		300	54.3498		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/13/2549	24.5463	24.6854	24.3146	0.13915	0.23173		300	54.3498		0
3/14/2549	24.4901	24.8278	24.3722	0.33769	0.11785		300	55.8517		0
3/15/2549	24.5864	24.8309	24.5691	0.24446	0.01728		300	57.3623		0
3/16/2549	24.6866	24.6683	24.3317	-0.01827	0.35483		300	53.4249		0
3/17/2549	24.5463	24.9031	24.4969	0.35688	-0.04938	7363.875	0	56.6308		0
3/20/2549	24.6545	25.1375	24.6626	0.48292	-0.00802		0	59.6238		0
3/21/2549	24.8909	24.9586	24.4414	0.06773	0.4495	-2489.09	100	55.4991		0
3/22/2549	24.7557	24.5988	24.0012	-0.15689	0.75445		100	48.302		0
3/23/2549	24.3783	24.5979	23.8021	0.21959	0.57627	2437.834	0	46.6725		0
3/24/2549	24.2248	24.7793	23.8207	0.55443	0.40408		0	48.542		0
3/27/2549	24.2899	24.7063	24.2937	0.41635	-0.00377		0	52.1547		0
3/28/2549	24.4724	24.5017	24.0983	0.02925	0.37407	-2447.24	100	48.4886		0
3/29/2549	24.3576	24.6664	24.1336	0.30881	0.22395		100	50.3672		0
3/30/2549	24.3685	25.1971	24.8029	0.82859	-0.43439		100	59.8326		0
3/31/2549	24.9272	25.735	24.765	0.80777	0.16215	-2492.72	200	62.9989		0
4/3/2549	25.284	25.9337	24.5663	0.64969	0.71773		200	62.9989		0
4/4/2549	25.2735	26.8372	26.1628	1.56366	-0.8893		200	74.6066		0
4/5/2549	26.3261	28.927	27.073	2.60087	-0.74695	-2632.61	300	81.9317		0
4/7/2549	27.9389	29.758	26.242	1.81908	1.69696	-2793.89	400	81.9317		0
4/10/2549	28.2039	28.9247	25.5753	0.7208	2.62864		400	70.1905		0
4/11/2549	27.4199	27.7076	26.2924	0.28771	1.12743		400	66.7564		0
4/12/2549	27.0703	28.4831	26.5169	1.41278	0.55344		400	69.9256		0
4/17/2549	27.4444	28.525	27.475	1.08063	-0.03063		400	72.7257		0
4/18/2549	27.9778	28.1129	26.8871	0.13514	1.0907	-2797.78	500	66.0982		0
4/20/2549	27.6592	28.6747	27.3253	1.01552	0.33384		500	69.128		0
4/21/2549	27.901	28.5482	27.4518	0.64718	0.44926		500	69.128		0
4/24/2549	28.0686	28.368	27.632	0.29948	0.43658		500	69.128		0
4/25/2549	27.9835	28.1479	27.8522	0.16432	0.13138		500	69.128		0
4/26/2549	28.0026	28.8628	28.6372	0.86015	-0.63459		500	73.8442		0
4/27/2549	28.6397	29.067	27.933	0.4273	0.70674	-2863.97	600	70.0052		0
4/28/2549	28.6493	29.7589	28.2411	1.10961	0.40827		600	73.0256		0
5/2/2549	28.8905	30.065	29.435	1.17451	-0.54457		600	76.7995		0
5/3/2549	29.7024	31.4958	30.0042	1.79339	-0.30179	-2970.24	700	80.6807		0
5/4/2549	30.6837	31.9211	29.579	1.23737	1.10473	-3068.37	800	80.6807		0
5/8/2549	30.8843	31.3018	29.1982	0.41749	1.68611		800	73.5462		0
5/9/2549	30.3557	31.4795	30.5205	1.1238	-0.16474		800	76.8527		0
5/10/2549	30.8847	32.0448	30.4552	1.16006	0.4295	-3088.47	900	77.8467		0
5/11/2549	31.3146	34.2142	32.7858	2.89957	-1.47119		900	84.3573		0
5/15/2549	33.1989	34.6836	31.3164	1.48471	-1.88249	-3319.89	1000	78.8141		0
5/16/2549	33.4201	33.1959	28.8041	-0.22419	4.61605		1000	61.4266		0
5/17/2549	31.4275	33.5551	29.9449	2.12756	1.48256	31427.5	0	64.5821		0
5/18/2549	31.6949	34.4078	29.5922	2.71287	2.10271		0	65.5925		0
5/19/2549	32.0882	31.9303	31.0697	-0.15794	1.01852		0	61.7955		0
5/22/2549	31.6009	29.0358	27.9642	-2.56509	3.63675		0	44.9732		0
5/23/2549	29.2039	32.1383	27.3618	2.93435	1.84215		0	50.9632		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/24/2549	29.5804	32.3753	26.1247	2.79485	3.45567		0	48.6805		0
5/25/2549	29.5617	27.6043	26.3957	-1.95738	3.16604		0	39.9982		0
5/26/2549	27.4555	30.6654	26.8346	3.20997	0.62087		0	47.7968		0
5/29/2549	28.5264	31.4516	26.0484	2.92522	2.47802		0	47.7968		0
5/30/2549	29.0241	30.0544	27.4456	1.03027	-1.57855		0	47.7968		0
5/31/2549	28.7111	29.8247	29.1753	1.11363	-0.46419		0	51.1924		0
6/1/2549	29.42	29.6509	28.3491	0.23097	1.07091	-2942	100	48.9084		0
6/2/2549	29.1957	31.6092	29.8908	2.41345	-0.69513		100	56.2634		0
6/5/2549	30.4666	32.2435	29.7565	1.77696	0.71008	-3046.66	200	57.2111		0
6/6/2549	31.2124	32.113	28.887	0.90056	2.32536		200	54.6602		0
6/7/2549	30.6217	31.0071	29.4929	0.38546	1.12878		200	53.3786		0
6/8/2549	30.3223	29.7506	28.2494	-0.57173	2.07287		200	47.3951		0
6/9/2549	29.2979	29.5504	27.4497	0.2525	1.8482	5859.57	0	45.212		0
6/14/2549	28.6192	29.9434	27.0566	1.32423	1.56263		0	45.212		0
6/15/2549	28.5589	29.2962	27.7039	0.7373	0.855		0	45.212		0
6/16/2549	28.5046	29.1452	28.8548	0.64056	-0.35018		0	48.1925		0
6/19/2549	28.9231	28.8877	28.1123	-0.03536	0.81076	-2892.31	100	45.5254		0
6/20/2549	28.6639	28.8481	27.6519	0.18419	1.01197	2866.389	0	44.208		0
6/21/2549	28.2836	28.7788	27.7213	0.49519	0.56231		0	44.208		0
6/22/2549	28.2734	28.9182	28.0818	0.64479	0.19155		0	46.0196		0
6/23/2549	28.4595	28.9481	28.552	0.48852	-0.09242		0	47.8435		0
6/26/2549	28.7337	29.3322	28.6679	0.59841	0.06589	-2873.37	100	49.6747		0
6/27/2549	28.9832	29.8671	29.1329	0.88391	-0.14979		100	53.2128		0
6/28/2549	29.4471	30.2309	29.2691	0.78378	0.17806	-2944.71	200	54.9193		0
6/29/2549	29.7684	30.5753	29.4247	0.80687	0.34365		200	56.6232		0
6/30/2549	29.9805	30.6151	29.8849	0.63459	0.09561		200	58.3198		0
7/3/2549	30.2327	30.8268	30.1732	0.59414	0.05944		200	60.0044		0
7/4/2549	30.4823	30.8533	30.1467	0.37102	0.33558		200	60.0044		0
7/5/2549	30.5247	30.2853	29.7147	-0.23936	0.80998		200	54.8611		0
7/6/2549	30.1078	32.4007	31.5994	2.29288	-1.49158	6021.554	0	67.0335		0
7/7/2549	31.7034	32.011	28.989	0.30761	2.71445	-3170.34	100	55.0445		0
7/10/2549	31.0887	32.0932	27.9068	1.00447	3.18191		100	51.7237		0
7/12/2549	30.0566	31.4408	28.5592	1.38419	1.49739		100	51.7237		0
7/13/2549	30.1023	30.8205	28.6795	0.71827	1.42279		100	49.9753		0
7/14/2549	29.8062	30.0226	29.4774	0.21637	0.32875		100	49.9753		0
7/17/2549	29.7496	29.3532	28.6468	-0.39642	1.10278		100	44.7165		0
7/18/2549	29.1788	30.3195	29.1805	1.14073	-0.00171	2917.878	0	50.3437		0
7/19/2549	29.6174	30.1176	28.3824	0.50016	1.235	-2961.74	100	46.9152		0
7/20/2549	29.4573	30.1415	28.8585	0.68416	0.59882		100	48.793		0
7/21/2549	29.4153	29.6239	28.8761	0.20866	0.5392		100	47.0024		0
7/24/2549	29.3367	29.1598	28.8402	-0.17687	0.49649		100	45.2156		0
7/25/2549	29.0269	29.0598	28.4402	0.03298	0.58668	2902.685	0	43.4372		0
7/26/2549	28.8118	29.6519	28.8481	0.84011	-0.03631		0	47.8546		0
7/27/2549	29.1669	30.1897	29.3103	1.02281	-0.14343	-2916.69	100	51.9		0
7/28/2549	29.7354	30.3789	29.1211	0.64347	0.61435	-2973.54	200	51.9		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/31/2549	29.8083	31.3431	30.1569	1.53481	-0.34867		200	59.2355		0
8/1/2549	30.6044	30.7153	29.2848	0.11089	1.31961	-3060.44	300	52.7392		0
8/2/2549	30.283	30.5507	28.4493	0.26766	1.8337		300	48.8898		0
8/3/2549	29.5787	30.8368	29.1632	1.25815	0.41553		300	52.6145		0
8/4/2549	29.9593	31.093	29.407	1.13367	0.55233		300	54.4037		0
8/7/2549	30.2729	30.7447	29.7553	0.47179	0.51757		300	54.4037		0
8/8/2549	30.2678	30.0614	29.4386	-0.20633	0.82919		300	50.0226		0
8/9/2549	29.861	30.1453	29.3547	0.28438	0.5063	8958.288	0	50.0226		0
8/10/2549	29.748	30.0272	28.9729	0.27919	0.77511		0	47.7909		0
8/11/2549	29.5684	29.7307	29.2693	0.16231	0.29903		0	47.7909		0
8/15/2549	29.4867	29.014	28.486	-0.47272	1.00064		0	41.3692		0
8/16/2549	28.9291	29.3108	28.1892	0.38168	0.7399		0	41.3692		0
8/17/2549	28.747	29.5009	27.9991	0.75386	0.74786		0	41.3692		0
8/18/2549	28.7792	29.1983	28.8017	0.41903	-0.02249		0	44.4754		0
8/21/2549	28.948	29.9446	29.5554	0.99656	-0.60744	-2894.8	100	52.59		0
8/22/2549	29.6691	29.6478	28.3523	-0.02133	1.31683	-2966.91	200	45.4386		0
8/23/2549	29.2488	29.9464	28.0536	0.69762	1.19524	5849.762	0	45.4386		0
8/24/2549	28.9834	29.6945	28.3055	0.71109	0.67793		0	45.4386		0
8/25/2549	29.0364	29.508	28.992	0.47162	0.04434		0	48.362		0
8/28/2549	29.1976	29.1902	28.8098	-0.00738	0.38774		0	45.7237		0
8/29/2549	29.0764	29.2792	28.7208	0.20286	0.35556		0	45.7237		0
8/30/2549	28.9827	28.9733	28.5268	-0.00946	0.45596		0	43.0029		0
8/31/2549	28.8096	28.9584	28.5416	0.14879	0.26797		0	43.0029		0
9/1/2549	28.7379	29.2506	28.7494	0.51263	-0.01151		0	46.6824		0
9/4/2549	28.9675	28.9754	28.5246	0.00789	0.44293	-2896.75	100	43.6479		0
9/5/2549	28.8238	29.0721	28.4279	0.24826	0.39588		100	43.6479		0
9/6/2549	28.7366	28.9893	28.5107	0.25267	0.22593		100	43.6479		0
9/7/2549	28.7557	28.6174	28.3826	-0.13825	0.37305		100	40.3703		0
9/8/2549	28.5471	28.7115	28.2885	0.1644	0.25858	2854.709	0	40.3703		0
9/11/2549	28.4942	28.7715	28.2286	0.27727	0.26563		0	40.3703		0
9/12/2549	28.5032	28.8533	28.6467	0.35016	-0.1435		0	45.4833		0
9/13/2549	28.7046	28.7083	28.2917	0.00374	0.41288	-2870.46	100	41.6384		0
9/14/2549	28.5766	28.8062	28.1938	0.22963	0.38283		100	41.6384		0
9/15/2549	28.4843	28.4802	28.0198	-0.00403	0.46451		100	37.9206		0
9/18/2549	28.3094	28.9591	28.5409	0.64974	-0.23152	2830.937	0	47.9335		0
9/19/2549	28.6578	28.4135	27.5865	-0.24428	1.07128	-2865.78	100	38.0259		0
9/21/2549	28.222	28.6658	27.3342	0.44389	0.88779	2822.195	0	38.0259		0
9/22/2549	27.9804	28.6798	27.3202	0.69942	0.66026		0	38.0259		0
9/25/2549	28.0352	28.4861	28.0139	0.45089	0.02125		0	42.9364		0
9/26/2549	28.1972	28.6915	28.3085	0.49432	-0.11132		0	47.4227		0
9/27/2549	28.4878	28.3299	27.6701	-0.15788	0.8177	-2848.78	100	40.5553		0
9/28/2549	28.1291	28.2314	27.2686	0.10228	0.86056	2812.914	0	37.6217		0
9/29/2549	27.7942	28.567	27.433	0.77277	0.36125		0	42.1298		0
10/2/2549	27.9747	28.1666	27.3334	0.19191	0.64123		0	39.0876		0
10/3/2549	27.8261	28.532	27.968	0.70592	-0.14184		0	47.2861		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/4/2549	28.1535	28.6477	27.8524	0.49413	0.30117	-2815.35	100	47.2861		0
10/5/2549	28.317	28.9425	28.0575	0.62544	0.2595		100	51.1025		0
10/6/2549	28.4444	28.6948	28.3052	0.25034	0.13918		100	51.1025		0
10/9/2549	28.5264	29.2134	28.7866	0.68697	-0.26023		100	58.1332		0
10/10/2549	28.9167	29.6214	28.8786	0.70463	0.03811	-2891.67	200	61.1417		0
10/11/2549	29.2725	29.2937	28.2063	0.02117	1.06615		200	52.947		0
10/12/2549	28.8783	29.2702	28.2298	0.39188	0.64856		200	52.947		0
10/13/2549	28.7473	29.2829	28.2172	0.53559	0.53011		200	52.947		0
10/16/2549	28.7667	29.153	28.847	0.38636	-0.0803		200	56.5811		0
10/17/2549	28.9512	28.9511	28.5489	-5E-05	0.40233	-2895.12	300	52.2363		0
10/18/2549	28.8268	29.2964	28.7036	0.46964	0.12322	8648.037	0	55.8845		0
10/19/2549	28.9395	29.0069	28.4931	0.06742	0.44646		0	51.6371		0
10/20/2549	28.8293	28.4923	28.0077	-0.33695	0.82155		0	44.3732		0
10/24/2549	28.342	28.4783	27.5217	0.13631	0.82037		0	41.2487		0
10/25/2549	28.0628	28.8854	27.6146	0.82261	0.44817		0	45.3898		0
10/26/2549	28.218	28.1294	27.3706	-0.08855	0.84737		0	39.4073		0
10/27/2549	27.8826	28.1553	27.3447	0.2727	0.53798		0	39.4073		0
10/30/2549	27.7369	27.979	27.021	0.24211	0.71581		0	36.6092		0
10/31/2549	27.5707	28.2353	27.7647	0.66458	-0.19394		0	45.0177		0
11/1/2549	27.9044	29.6592	28.8408	1.75479	-0.93641	-2790.44	100	59.4861		0
11/2/2549	29.1354	29.8497	27.6504	0.71421	1.48509	-2913.54	200	53.4296		0
11/3/2549	29.016	30.1261	27.3739	1.1101	1.64214		200	53.4296		0
11/6/2549	28.7253	28.9335	28.0665	0.20821	0.65871		200	50.4509		0
11/7/2549	28.5788	29.061	28.439	0.48224	0.13984		200	53.2572		0
11/8/2549	28.6899	29.0132	28.4868	0.32331	0.20305		200	53.2572		0
11/9/2549	28.7799	29.4506	29.0494	0.6707	-0.26944		200	58.6848		0
11/10/2549	29.1649	29.8703	29.1297	0.70549	0.03519	-2916.49	300	61.116		0
11/13/2549	29.523	29.792	28.708	0.26902	0.81504		300	57.4738		0
11/14/2549	29.3229	29.4023	28.5977	0.07941	0.72513		300	54.0076		0
11/15/2549	29.0464	29.8692	29.1308	0.82275	-0.08437		300	59.295		0
11/16/2549	29.4237	29.9743	29.0257	0.55061	0.39807	-2942.37	400	59.295		0
11/17/2549	29.5649	30.4689	29.5312	0.90398	0.03372		400	64.0837		0
11/20/2549	29.9118	29.851	29.149	-0.06086	0.7628		400	56.8777		0
11/21/2549	29.6622	30.5421	29.4579	0.87992	0.20434	11864.88	0	61.5356		0
11/22/2549	29.8899	30.2382	29.2618	0.34828	0.62804		0	58.1533		0
11/23/2549	29.8663	30.3662	29.6338	0.49993	0.23247		0	60.4919		0
11/24/2549	29.9232	30.1921	29.8079	0.26893	0.11525		0	60.4919		0
11/27/2549	30.0312	30.6764	30.3236	0.6452	-0.29236		0	65.0256		0
11/28/2549	30.4135	31.372	30.628	0.95848	-0.2145	-3041.35	100	68.8723		0
11/29/2549	30.9854	32.6494	31.3506	1.66399	-0.36521		100	74.8341		0
11/30/2549	31.9022	32.4658	30.5342	0.56363	1.36793	-3190.22	200	67.838		0
12/1/2549	31.7306	34.5622	32.4378	2.83157	-0.70717		200	77.0716		0
12/4/2549	33.1771	35.1403	32.3597	1.96316	0.81738	-3317.71	300	77.9248		0
12/6/2549	33.9993	36.8304	33.1696	2.83109	0.82965		300	81.6095		0
12/7/2549	34.8087	36.7113	34.7887	1.90265	0.01995		300	83.3999		0

ภาคผนวก ข-1 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)			
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock	
12/8/2549	35.7968	36.2456	33.7544	0.44878	2.0424		300	75.4858		0	
12/12/2549	35.2411	36.1299	33.8701	0.88876	1.37096		300	75.4858		0	
12/13/2549	35.0027	35.5615	33.9385	0.55884	1.06422		300	72.8146		0	
12/14/2549	34.834	35.0534	34.4466	0.21947	0.38737		300	72.8146		0	
12/15/2549	34.7341	35.2649	34.7351	0.53083	-0.00095		300	73.8863		0	
12/18/2549	34.9701	35.4829	35.0171	0.51279	-0.04707	-3497.01	400	74.9498		0	
12/19/2549	35.2329	32.6026	31.8974	-2.63027	3.33555	-3523.29	500	49.1055		0	
12/20/2549	32.9785	37.247	32.753	4.26853	0.22551	16489.25	0	62.0304		0	
12/21/2549	34.5538	38.0869	31.4131	3.5331	3.14078		0	60.5256		0	
12/22/2549	35.2326	36.5292	32.4708	1.29662	2.76174		0	58.9846		0	
12/25/2549	34.4807	35.3248	34.1752	0.84411	0.30545		0	60.0791		0	
12/26/2549	34.772	36.2324	34.7676	1.46042	0.00442		0	63.2479		0	
12/27/2549	35.4126	35.8721	34.6279	0.45956	0.78472		0	61.4957		0	
12/28/2549	35.3921	36.2431	34.7569	0.851	0.63522		0	62.6112		0	
12/29/2549	35.4298	34.9475	34.5525	-0.48231	0.87735		0	57.2524		0	
						Sum	6689.38	0	Sum	-480.14	0

ที่มา: จากการคำนวณ

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ภาคผนวก ข-2

ตารางสถานการณ์จำลองการซื้อขายหลักทรัพย์ BH ด้วยการวิเคราะห์ทางเทคนิค

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/15/2532										
12/18/2532										
12/19/2532		20.2924	19.4637							
12/20/2532	19.7187	20.4015	19.6196	0.68285	0.09911					
12/21/2532	20.1671	20.4592	19.5619	0.2921	0.60528					
12/22/2532	19.8804	19.8895	19.0715	0.00904	0.80896					
12/25/2532	19.5993	19.7607	18.9352	0.1614	0.66418					
12/26/2532	19.2473	19.3785	18.5223	0.13125	0.72501					
12/27/2532	19.0431	20.008	19.218	0.96484	-0.17488					
12/28/2532	19.5501	19.8182	18.8777	0.26808	0.67248	-1955.01	100			
12/29/2532	19.4152	19.5989	18.832	0.18366	0.58325		100			
1/2/2533	19.1477	19.7559	18.94	0.60821	0.20763		100			
1/3/2533	19.4124	19.887	19.0739	0.47464	0.33842		100			
1/4/2533	19.4141	19.7244	18.9715	0.31034	0.44258		100			
1/5/2533	19.3911	19.5919	18.8389	0.20081	0.55217		100	29.0323		
1/8/2533	19.1649	19.614	18.8168	0.4491	0.34814		100	29.0323		
1/9/2533	19.2524	19.5959	18.8349	0.34353	0.41747		100	29.0323		
1/10/2533	19.1668	19.4621	18.7037	0.29537	0.46309		100	27.9079		
1/11/2533	19.1108	18.5326	17.7779	-0.57821	1.33294		100	21.6012		
1/12/2533	18.2019	18.9753	17.6002	0.77346	0.60163	1820.186	0	24.2353		
1/15/2533	18.3181	18.5378	17.7727	0.21973	0.54543		0	23.389		
1/16/2533	18.1165	17.4879	16.7023	-0.62854	1.41423		0	17.9799		
1/17/2533	17.2066	17.6515	16.2737	0.44484	0.93293		0	17.437		
1/18/2533	16.9395	17.3703	16.5548	0.43079	0.3847		0	17.437		
1/19/2533	16.976	17.7375	16.9828	0.76149	-0.00681		0	25.2856		
1/22/2533	17.3512	19.5142	18.6516	2.16306	-1.3004	-1735.12	100	48.2451	-1735.12	100
1/23/2533	19.3198	20.2989	18.132	0.97911	1.18779	-1931.98	200	49.5299		100
1/24/2533	19.1821	18.5383	17.7722	-0.64377	1.40992		200	40.8032		100
1/25/2533	18.2618	18.9858	17.5898	0.72393	0.67205	3652.368	0	42.1747		100
1/26/2533	18.2642	19.0618	18.3089	0.79766	-0.04468		0	46.2016		100
1/29/2533	18.7165	18.8727	17.9679	0.15613	0.74861	-1871.65	100	44.0016		100
1/30/2533	18.4065	18.5718	17.7387	0.16527	0.6678		100	41.8553		100
1/31/2533	18.1682	18.5571	17.7534	0.3889	0.41473		100	41.8553		100
2/1/2533	18.1338	18.1343	17.3811	0.00052	0.75277		100	38.5814		100
2/2/2533	17.7751	18.0581	17.1922	0.28306	0.58285		100	37.5277		100
2/5/2533	17.6107	17.7475	16.9727	0.13686	0.63793		100	35.4427		100
2/6/2533	17.3657	17.2323	16.4278	-0.13339	0.93791		100	31.6548		100
2/7/2533	16.8466	15.7305	14.7492	-1.11611	2.0974		100	23.5302		100
2/8/2533	15.4206	17.7005	15.6946	2.27993	-0.27404	1542.055	0	38.9888	-1542.06	200
2/12/2533	16.8398	17.1283	15.4717	0.28845	1.36815	-1683.98	100	36.8036		200
2/13/2533	16.3106	16.6561	15.6788	0.34554	0.63177		100	36.0778		200
2/14/2533	16.1743	16.9511	16.179	0.77676	-0.00462		100	39.9068		200

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/15/2533	16.5673	17.403	16.5222	0.83571	0.04508	-1656.73	200	43.5484		200
2/16/2533	16.984	18.3299	17.4505	1.34589	-0.46647		200	51.0086		200
2/19/2533	17.9618	18.5382	17.2423	0.57637	0.71951	-1796.18	300	51.0086		200
2/20/2533	17.8845	18.4017	17.6438	0.51718	0.24066		300	52.0583		200
2/21/2533	18.0156	18.2753	17.5052	0.2597	0.51043		300	50.8842		200
2/22/2533	17.8837	17.7438	16.9765	-0.13989	0.90717		300	46.3783		200
2/23/2533	17.3803	17.8435	16.8768	0.46317	0.50351	5214.093	0	46.3783		200
2/26/2533	17.3548	17.6043	16.851	0.24944	0.50385		0	45.2174		200
2/27/2533	17.217	17.8762	17.1091	0.65919	0.10785		0	48.0199		200
2/28/2533	17.4995	18.6965	17.8791	1.19695	-0.37959		0	55.3925		200
3/1/2533	18.3461	19.6756	18.4902	1.32948	-0.1441	-1834.61	100	61.3032		200
3/2/2533	19.1382	19.7845	18.6463	0.64632	0.4919	-1913.82	200	62.2021		200
3/5/2533	19.2036	19.0644	18.3063	-0.13918	0.89734		200	56.5438		200
3/6/2533	18.7088	18.505	17.5405	-0.20372	1.1683	3741.75	0	50.3751		200
3/7/2533	18.0618	18.5706	17.4749	0.50873	0.58693		0	50.3751		200
3/8/2533	18.0183	18.5324	17.7781	0.51416	0.24015		0	51.5999		200
3/9/2533	18.1464	18.54	17.7705	0.39363	0.37583		0	51.5999		200
3/12/2533	18.149	18.1342	17.3812	-0.01484	0.76775		0	47.5194		200
3/13/2533	17.7632	17.9323	17.053	0.16915	0.71018		0	44.9664		200
3/14/2533	17.4963	17.9007	17.0846	0.4044	0.41166		0	44.9664		200
3/15/2533	17.4814	18.5317	17.7788	1.05029	-0.29743		0	52.3836		200
3/16/2533	18.2048	18.6978	17.6127	0.49303	0.59209	-1820.48	100	52.3836		200
3/19/2533	18.1399	18.4003	17.6452	0.26042	0.49465		100	50.7957		200
3/20/2533	18.0213	18.4054	17.6401	0.38402	0.38121		100	50.7957		200
3/21/2533	18.009	18.2667	17.5138	0.25765	0.49521		100	49.0705		200
3/22/2533	17.887	18.273	17.5074	0.38597	0.37959		100	49.0705		200
3/23/2533	17.8782	18.6642	17.9114	0.78605	-0.03319		100	54.4527		200
3/26/2533	18.3061	19.1303	18.2404	0.82421	0.06569	-1830.61	200	59.1067		200
3/27/2533	18.6922	18.7238	17.8517	0.0316	0.84048		200	53.2474		200
3/28/2533	18.2992	18.7317	17.8439	0.43253	0.45529		200	53.2474		200
3/29/2533	18.2795	18.7968	18.0438	0.51732	0.23565		200	54.973		200
3/30/2533	18.4148	18.9379	18.1677	0.52309	0.24709		200	56.6943		200
4/2/2533	18.5471	18.8052	18.0355	0.25808	0.51162		200	54.4525		200
4/3/2533	18.4124	18.8039	18.0367	0.39154	0.37574		200	54.4525		200
4/4/2533	18.4128	18.7968	18.0439	0.38394	0.36896		200	54.4525		200
4/5/2533	18.4104	18.5317	17.7788	0.12128	0.63161		200	49.5576		200
4/9/2533	18.1542	18.2948	17.4857	0.14053	0.66855		200	45.1835		200
4/10/2533	17.8896	18.2968	17.4836	0.40725	0.40591		200	45.1835		200
4/11/2533	17.8825	18.2666	17.5138	0.38414	0.36871		200	45.1835		200
4/16/2533	17.8806	18.3992	17.6463	0.51864	0.23426		200	48.0471		200
4/17/2533	18.0186	18.143	17.3724	0.12447	0.64621		200	43.1878		200
4/18/2533	17.7543	18.0311	17.2193	0.27673	0.53503		200	40.9573		200
4/19/2533	17.621	17.6115	16.8438	-0.00956	0.77726		200	35.1006		200
4/20/2533	17.2335	18.1982	17.3172	0.96471	-0.08377	3446.692	0	46.1562		200
4/23/2533	17.7905	18.5067	17.5388	0.71622	0.25164	-1779.05	100	50.6801		200

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/24/2533	18.0151	18.0249	17.2255	0.00976	0.78962		100	44.6236		200
4/25/2533	17.6383	17.932	17.0533	0.2937	0.58498		100	42.7881		200
4/26/2533	17.4834	18.0111	17.2393	0.52768	0.24406		100	45.2149		200
4/27/2533	17.6233	18.0104	17.2399	0.38716	0.38335		100	45.2149		200
4/30/2533	17.6126	17.8691	17.1162	0.25645	0.49641		100	43.0948		200
5/2/2533	17.4884	17.743	16.9773	0.25461	0.51112		100	41.0233		200
5/3/2533	17.3504	17.8764	17.1089	0.52606	0.24146		100	43.9261		200
5/4/2533	17.4906	17.6129	16.8423	0.1223	0.64833		100	39.7158		200
5/9/2533	17.2224	17.6339	16.8213	0.4115	0.40108		100	39.7158		200
5/10/2533	17.224	17.6041	16.8512	0.38007	0.3728		100	39.7158		200
5/11/2533	17.2142	17.4715	16.7187	0.25733	0.49553		100	37.4728		200
5/14/2533	17.0916	17.6104	16.8449	0.51877	0.24676		100	41.0577		200
5/15/2533	17.2193	17.3471	16.578	0.12783	0.64129		100	36.5449		200
5/16/2533	16.9625	17.3675	16.5576	0.40502	0.40486		100	36.5449		200
5/17/2533	16.9539	17.8691	17.1162	0.91522	-0.16237		100	49.4361		200
5/18/2533	17.5225	17.9819	17.0035	0.45938	0.51902	-1752.25	200	49.4361		200
5/21/2533	17.4802	18.002	17.2483	0.52181	0.23186		200	52.2488		200
5/22/2533	17.6238	18.5409	17.7696	0.91711	-0.14587		200	61.4792		200
5/23/2533	18.1802	18.3768	17.4036	0.19667	0.77656	-1818.02	300	55.6834		200
5/24/2533	17.8905	17.6401	16.8151	-0.25042	1.07542		300	44.4112		200
5/25/2533	17.2655	17.8986	16.8217	0.63308	0.44385	5179.656	0	46.7337		200
5/28/2533	17.3561	17.7405	16.9798	0.38439	0.37634		0	46.7337		200
5/29/2533	17.3482	17.339	16.5862	-0.00916	0.76202		0	40.8025		200
5/30/2533	16.9728	17.4006	16.5246	0.42781	0.44816		0	40.8025		200
5/31/2533	16.9537	16.9415	16.1885	-0.01221	0.76517		0	35.5674		200
6/1/2533	16.5727	17.7991	16.9212	1.22643	-0.34851		0	49.518		200
6/4/2533	17.426	19.6748	18.491	2.24883	-1.06507	-1742.6	100	66.4617		200
6/5/2533	19.2804	19.0552	16.9903	-0.22519	2.29014	-1928.04	200	54.3683		200
6/6/2533	18.1372	18.3144	16.6709	0.1772	1.4663		0	49.5167		200
6/7/2533	17.5391	17.8915	16.8288	0.35242	0.71027		0	48.355		200
6/8/2533	17.3475	18.0157	17.2346	0.66825	0.11286		0	50.8392		200
6/11/2533	17.636	17.2394	16.4208	-0.39669	1.21528		0	44.0012		200
6/12/2533	16.8755	17.6956	16.4946	0.82013	0.3809		0	46.5804		200
6/13/2533	17.1077	17.6249	16.8303	0.51721	0.27734		0	47.8732		200
6/14/2533	17.2081	17.7429	16.9774	0.53481	0.23067		0	49.1973		200
6/15/2533	17.3672	17.3492	16.576	-0.018	0.79119		0	45.4662		200
6/18/2533	16.96	17.1414	16.2537	0.18142	0.70628		0	43.1185		200
6/19/2533	16.7092	17.5013	16.6889	0.79208	0.02023		0	47.4979		200
6/20/2533	17.0978	17.1354	16.2597	0.03756	0.83809		0	43.8612		200
6/21/2533	16.7128	17.0075	16.1226	0.29466	0.5902		0	42.6879		200
6/22/2533	16.5547	16.8187	16.0463	0.26393	0.5084		0	41.4926		200
6/25/2533	16.429	16.8156	16.0494	0.38663	0.37955		0	41.4926		200
6/26/2533	16.4209	16.8089	16.0561	0.38808	0.36478		0	41.4926		200
6/27/2533	16.4264	18.3992	17.6463	1.97278	-1.21981		0	58.788		200
6/28/2533	18.2149	18.3599	16.3604	0.14501	1.85453	-1821.49	100	51.9033		200

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/29/2533	17.4122	17.718	16.4722	0.30581	0.94004		100	49.4106		200
7/2/2533	17.1108	17.6471	16.8081	0.53638	0.30264		100	50.6858		200
7/3/2533	17.2114	17.3451	16.5801	0.13369	0.63136		100	48.0756		200
7/4/2533	16.9687	17.2335	16.4266	0.26479	0.54211		100	46.7785		200
7/5/2533	16.8168	17.6125	16.8427	0.79567	-0.02588		100	51.0458		200
7/6/2533	17.2494	17.4078	16.5174	0.15835	0.73206	-1724.94	200	48.2673		200
7/10/2533	16.9539	16.7115	15.8884	-0.24233	1.06543		200	42.0979		200
7/11/2533	16.3448	17.1001	16.03	0.75522	0.31487	3268.968	0	45.1196		200
7/12/2533	16.5599	16.9626	16.1675	0.40267	0.39245		0	45.1196		200
7/13/2533	16.5589	16.9415	16.1886	0.3826	0.37026		0	45.1196		200
7/16/2533	16.5539	16.9415	16.1886	0.38754	0.36535		0	45.1196		200
7/17/2533	16.5585	17.2065	16.4536	0.64808	0.10486		0	48.7192		200
7/18/2533	16.8311	17.9008	17.0845	1.06976	-0.25345		0	56.4156		200
7/19/2533	17.5382	18.03	16.9554	0.49174	0.58284	-1753.82	100	56.4156		200
7/20/2533	17.4794	18.0025	17.2478	0.52315	0.23155		100	57.8819		200
7/23/2533	17.6247	17.8783	17.107	0.25365	0.51767		100	55.8582		200
7/24/2533	17.4803	17.8768	17.1086	0.39645	0.37177		100	55.8582		200
7/25/2533	17.4894	17.7366	16.9837	0.24724	0.50572		100	53.6815		200
7/26/2533	17.3477	18.009	17.2414	0.6613	0.10631		100	57.268		200
7/27/2533	17.6339	18.1669	17.3485	0.53296	0.28544		100	58.9784		200
7/30/2533	17.7451	17.7434	16.9769	-0.00178	0.76823		100	52.225		200
7/31/2533	17.3728	17.6657	16.7896	0.29289	0.58322	1737.278	0	50.1631		200
8/1/2533	17.2184	17.6134	16.8419	0.39498	0.37649		0	50.1631		200
8/2/2533	17.222	17.4716	16.7186	0.2496	0.50331		0	47.9667		200
8/3/2533	17.0848	16.286	15.5189	-0.79878	1.56588		0	33.6756		200
8/6/2533	16.0133	16.8181	15.2518	0.80484	0.7615		0	35.9587		200
8/7/2533	16.0313	14.8213	14.0681	-1.20993	1.9632		0	24.8874		200
8/8/2533	14.6099	16.3681	14.3766	1.75824	0.23331		0	37.061	-1460.99	300
8/9/2533	15.4471	15.1585	13.9959	-0.28853	1.45116		0	32.238		300
8/10/2533	14.6216	15.6059	14.3436	0.98434	0.27793		0	36.6753		300
8/14/2533	15.0076	15.9339	15.0758	0.92623	-0.0682		0	42.1179		300
8/15/2533	15.5064	17.3034	16.3567	1.79704	-0.85031	-1550.64	100	52.9947		300
8/16/2533	16.9963	18.349	16.6363	1.35269	0.35995	-1699.63	200	57.3139		300
8/17/2533	17.4922	17.5683	16.6219	0.07601	0.8703		200	54.1017		300
8/20/2533	17.1227	16.8738	15.9912	-0.24893	1.13154		200	49.1568		300
8/21/2533	16.457	16.5852	15.4846	0.12819	0.9724	3291.408	0	46.4156		300
8/22/2533	16.0636	14.8938	13.9956	-1.16988	2.06799		0	37.4253		300
8/23/2533	14.6057	14.2651	12.239	-0.34069	2.36676		0	32.3625		300
8/24/2533	13.4086	13.0629	11.3208	-0.34573	2.08785		0	28.6521		300
8/27/2533	12.2925	14.1862	12.5829	1.89367	-0.2904		0	37.3539	-1229.25	400
8/28/2533	13.5141	15.4471	13.9724	1.93303	-0.45826	-1351.41	100	45.332		400
8/29/2533	14.8115	15.2331	13.6563	0.42157	1.15515	-1481.15	200	44.1218		400
8/30/2533	14.465	15.2746	14.4099	0.80963	0.05508		200	46.432		400
8/31/2533	14.8434	15.9397	15.07	1.09629	-0.22655		200	50.1325		400
9/3/2533	15.5579	16.838	15.7619	1.28009	-0.204	-1555.79	300	54.2195		400

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/4/2533	16.3455	15.811	14.6686	-0.53447	1.67686	-1634.55	400	48.5107		400
9/5/2533	15.3408	15.4535	13.966	0.11272	1.37479	6136.308	0	45.9079		400
9/6/2533	14.7451	15.1031	14.0513	0.35806	0.69377		0	45.2542		400
9/7/2533	14.5727	15.2311	14.4534	0.65843	0.11926		0	46.8833		400
9/10/2533	14.8446	15.7797	14.9649	0.93512	-0.12031		0	50.0826		400
9/11/2533	15.3995	15.7252	14.7545	0.32569	0.645	-1539.95	100	49.2834		400
9/12/2533	15.2311	14.965	14.1894	-0.26611	1.04172		100	45.3838		400
9/13/2533	14.6153	15.2444	14.1751	0.62906	0.44017	1461.529	0	46.299		400
9/14/2533	14.7045	14.9576	14.1969	0.25309	0.50758		0	45.4783		400
9/17/2533	14.5676	13.5032	12.7358	-1.06447	1.83179		0	37.5859		400
9/18/2533	13.2701	13.9744	12.1321	0.70428	1.13803		0	37.2693		400
9/19/2533	13.0564	13.649	12.855	0.59259	0.20144		0	38.9312		400
9/20/2533	13.2446	12.5848	11.799	-0.65986	1.44566		0	33.7895		400
9/21/2533	12.2834	12.4454	11.0106	0.16203	1.27275		0	31.8101		400
9/24/2533	11.756	12.4229	11.4307	0.66696	0.32527		0	33.6053		400
9/25/2533	11.9233	12.1835	11.4051	0.26021	0.51823		0	32.9819		400
9/26/2533	11.7856	13.3046	12.5368	1.51897	-0.75118		0	42.7098		400
9/27/2533	13.0398	13.3481	11.8307	0.30831	1.20909	-1303.98	100	40.8325		400
9/28/2533	12.5931	13.048	12.1309	0.45489	0.4622		100	40.8325		400
10/1/2533	12.5923	13.2309	12.478	0.63864	0.11423		100	43.1509		400
10/2/2533	12.8462	14.5194	13.7074	1.67325	-0.86124		100	52.6432		400
10/8/2533	14.26	15.0055	13.3538	0.74555	0.90616	-1426	200	53.0872		400
10/9/2533	14.1555	13.8964	13.1377	-0.25912	1.01775		200	48.2188		400
10/10/2533	13.5652	13.2508	12.193	-0.31436	1.37215	2713.038	0	43.1097		400
10/11/2533	12.7717	13.3391	12.1048	0.56736	0.66691		0	43.1097		400
10/12/2533	12.7272	13.0996	12.3443	0.37238	0.38285		0	43.1097		400
10/16/2533	12.7007	13.3634	12.6105	0.6627	0.09017		0	45.5132		400
10/17/2533	13.0023	13.2657	12.4433	0.26333	0.55908		0	44.5009		400
10/18/2533	12.8353	13.108	12.3359	0.27269	0.49944		0	43.4599		400
10/19/2533	12.7262	13.1042	12.3397	0.37796	0.38653		0	43.4599		400
10/22/2533	12.7029	13.3634	12.6105	0.66054	0.09233		0	46.3699		400
10/24/2533	13.0002	13.9278	13.1063	0.92759	-0.10612		0	51.7219		400
10/25/2533	13.5339	13.9984	13.0357	0.46448	0.49823	-1353.39	100	51.7219		400
10/26/2533	13.5142	13.4961	12.7429	-0.01812	0.77126		100	47.5909		400
10/29/2533	13.1222	13.5602	12.6788	0.438	0.44343	1312.221	0	47.5909		400
10/30/2533	13.1182	12.9658	12.213	-0.15237	0.90523		0	42.3592		400
10/31/2533	12.6035	12.5452	11.5735	-0.05834	1.03001		0	37.8753		400
11/1/2533	12.0917	12.6834	11.7003	0.59176	0.39138		0	39.5967		400
11/2/2533	12.18	12.5727	11.811	0.39272	0.36894		0	39.5967		400
11/5/2533	12.1872	12.3033	11.5503	0.11606	0.63691		0	37.2054		400
11/6/2533	11.9213	12.4651	11.6536	0.54373	0.26772		0	39.1831		400
11/7/2533	12.0593	12.5766	11.8071	0.5173	0.25228		0	41.1781		400
11/8/2533	12.1808	12.576	11.8077	0.39522	0.37308		0	41.1781		400
11/9/2533	12.1874	12.5683	11.8154	0.38092	0.37203		0	41.1781		400
11/12/2533	12.1792	12.5683	11.8154	0.3891	0.36376		0	41.1781		400

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/13/2533	12.1867	12.4358	11.6828	0.24908	0.5039		0	39.438		400
11/14/2533	12.0485	12.3767	11.6094	0.32822	0.43912		0	38.5605		400
11/15/2533	11.9882	12.4372	11.6815	0.44897	0.30667		0	39.9982		400
11/16/2533	12.0486	12.438	11.6807	0.38937	0.36794		0	39.9982		400
11/19/2533	12.053	12.3695	11.6166	0.31651	0.43643		0	38.9414		400
11/21/2533	11.9821	11.9073	11.1512	-0.0748	0.83091		0	32.4736		400
11/26/2533	11.545	11.3259	10.4074	-0.2191	1.1376		0	25.8645		400
11/27/2533	10.9055	11.279	10.1892	0.37359	0.71623		0	24.7784		400
11/28/2533	10.7319	11.1236	10.3447	0.39167	0.38719		0	24.7784		400
11/29/2533	10.7231	10.978	10.2252	0.25498	0.49788		0	23.6276		400
11/30/2533	10.596	9.92445	9.15845	-0.67159	1.437587		0	16.8755		400
12/3/2533	9.62899	11.188	9.75021	1.558986	-0.12121		0	34.5108	-962.899	500
12/4/2533	10.5482	11.615	10.3833	1.0668	0.16491	-1054.82	100	42.0735		500
12/6/2533	11.0058	12.3848	11.4688	1.37907	-0.46302		100	52.4271		500
12/7/2533	12.0189	13.1106	11.8032	1.09173	0.21574	-1201.89	200	57.1412		500
12/11/2533	12.461	13.706	12.7981	1.245	-0.33713		200	63.055		500
12/12/2533	13.3258	13.8454	12.6586	0.51966	0.66719	-1332.58	300	63.055		500
12/13/2533	13.229	13.6309	12.8731	0.40187	0.35589		300	63.055		500
12/18/2533	13.2571	13.2311	12.4778	-0.02599	0.77928		300	58.0526		500
12/19/2533	12.8506	12.9	12.0138	0.04933	0.83679	3855.186	0	53.4832		500
12/20/2533	12.479	12.3674	11.4862	-0.1116	0.99286		0	48.0523		500
12/21/2533	11.94	12.4213	11.4323	0.48126	0.50769		0	48.0523		500
12/24/2533	11.931	11.7733	11.0202	-0.1577	0.91073		0	42.9895		500
12/25/2533	11.4065	11.8846	10.9089	0.47806	0.49759		0	42.9895		500
12/26/2533	11.4022	11.7732	11.0203	0.37105	0.3819		0	42.9895		500
12/27/2533	11.375	11.9057	11.1528	0.53068	0.2222		0	44.8053		500
12/28/2533	11.5366	12.7113	11.9375	1.17465	-0.40087		0	54.2257		500
1/4/2534	12.3759	12.7838	11.5999	0.40789	0.77605	-1237.59	100	52.6139		500
1/7/2534	12.1917	12.1856	11.403	-0.00602	0.78871		100	48.0041		500
1/8/2534	11.799	12.1036	11.22	0.30454	0.57902	1179.901	0	46.5403		500
1/9/2534	11.6605	12.0465	11.277	0.386	0.3835		0	46.5403		500
1/10/2534	11.6485	11.7732	11.0203	0.12468	0.62817		0	43.466		500
1/11/2534	11.3986	11.8005	10.993	0.40191	0.40563		0	43.466		500
1/14/2534	11.3859	11.5081	10.7553	0.12221	0.63065		0	40.373		500
1/15/2534	11.1315	11.271	10.4623	0.13951	0.66913		0	37.4993		500
1/16/2534	10.8653	11.2734	10.4599	0.40816	0.40538		0	37.4993		500
1/17/2534	10.8597	12.3032	11.5504	1.44359	-0.69074		0	53.014		500
1/18/2534	12.0313	12.6512	11.2024	0.61996	0.82889	-1203.13	100	53.014		500
1/22/2534	11.913	12.0431	11.2805	0.13005	0.63253		100	49.4547		500
1/23/2534	11.6655	11.4032	10.5952	-0.26236	1.07036		100	41.8836		500
1/24/2534	11.0319	11.6712	10.5922	0.63932	0.43966	1103.186	0	43.7388		500
1/25/2534	11.1328	11.5124	10.751	0.37959	0.38189		0	43.7388		500
1/28/2534	11.1151	11.1106	10.3577	-0.00453	0.75739		0	39.3666		500
1/29/2534	10.7482	11.436	10.5623	0.6878	0.18586		0	43.4267		500
1/30/2534	10.9967	11.5353	10.7281	0.5386	0.26864		0	45.3955		500

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/31/2534	11.1282	11.251	10.4823	0.12282	0.64594		0	42.2301		500
2/1/2534	10.8624	11.2725	10.4608	0.41015	0.40163		0	42.2301		500
2/4/2534	10.862	12.0382	11.2853	1.17617	-0.42331		0	53.5091		500
2/5/2534	11.7231	12.7894	11.5943	1.06631	0.12881	-1172.31	100	59.2247		500
2/6/2534	12.2116	12.2585	11.3301	0.04693	0.88148		100	53.8751		500
2/7/2534	11.803	12.1096	11.214	0.30662	0.58903		100	52.183		500
2/8/2534	11.6588	12.3121	11.5415	0.65336	0.11723		100	55.2127		500
2/11/2534	11.9267	12.599	11.7847	0.6723	0.14204		100	58.0735		500
2/12/2534	12.195	13.1285	12.3153	0.93352	-0.12032		100	63.1441		500
2/13/2534	12.7479	12.6766	11.7071	-0.07132	1.04085	-1274.79	200	55.8677		500
2/14/2534	12.2143	12.6878	11.6959	0.47351	0.51844	2442.864	0	55.8677		500
2/15/2534	12.188	12.701	11.9477	0.51307	0.24026		0	57.2946		500
2/18/2534	12.3147	13.9017	13.1324	1.58693	-0.8177		0	67.4838		500
2/19/2534	13.6482	14.9723	13.387	1.32412	0.26115	-1364.82	100	71.5457		500
2/20/2534	14.1978	15.0637	14.0907	0.86599	0.10706		100	73.6708		500
2/21/2534	14.5958	13.9528	13.0814	-0.64304	1.51445		100	60.6601	7297.9	0
2/22/2534	13.6007	14.38	12.9191	0.7793	0.68163	1360.074	0	61.5736		0
2/25/2534	13.6563	12.7018	11.9469	-0.95451	1.70939		0	49.2557		0
2/26/2534	12.4405	14.2447	12.5244	1.80417	-0.08385		0	56.7158		0
2/27/2534	13.4929	13.7841	12.4549	0.2912	1.03802	-1349.29	100	54.5564		0
3/1/2534	13.0999	14.8133	13.9436	1.71338	-0.84369		100	61.9643		0
3/4/2534	14.5453	15.4093	13.7451	0.86398	0.80021	-1454.53	200	62.9902		0
3/5/2534	14.5364	14.8216	14.0678	0.28517	0.46854		200	61.7936		0
3/6/2534	14.4657	14.6924	13.9319	0.22674	0.53375		200	60.5548		0
3/7/2534	14.2795	14.699	13.9254	0.41955	0.3541		200	60.5548		0
3/8/2534	14.3285	14.424	13.6703	0.09555	0.6582		200	57.8642		0
3/11/2534	14.024	15.7827	14.962	1.75864	-0.93799		200	65.9992		0
3/12/2534	15.5471	16.4233	14.6874	0.87618	0.85978	-1554.71	300	66.9481		0
3/13/2534	15.5171	15.7793	15.0264	0.26223	0.49068		300	65.3122		0
3/14/2534	15.4219	15.3277	14.5629	-0.09416	0.85896		300	60.5332		0
3/15/2534	14.9372	15.4122	14.4785	0.47502	0.45868	4481.145	0	60.5332		0
3/18/2534	14.9613	15.0168	14.2639	0.05544	0.69745		0	57.2919		0
3/19/2534	14.62	15.2127	14.3729	0.59273	0.24708		0	58.4888		0
3/20/2534	14.812	14.8772	14.0984	0.06524	0.71352		0	55.1594		0
3/21/2534	14.4685	14.6036	13.762	0.13509	0.70647		0	51.9733		0
3/22/2534	14.2047	14.5944	13.7712	0.38968	0.43346		0	51.9733		0
3/25/2534	14.1559	14.5594	13.8062	0.40357	0.34971		0	51.9733		0
3/26/2534	14.1909	14.407	13.6536	0.21614	0.53732		0	50.1638		0
3/27/2534	14.0086	14.1893	13.4138	0.18077	0.59482		0	47.4928		0
3/28/2534	13.812	14.4256	13.635	0.61361	0.17697		0	50.3404		0
3/29/2534	14.0173	14.4275	13.6331	0.41015	0.38417		0	50.3404		0
4/1/2534	14.0313	14.2543	13.5013	0.22303	0.52996		0	48.3145		0
4/2/2534	13.8622	13.8071	13.0334	-0.05511	0.8288		0	42.7556		0
4/3/2534	13.4417	13.876	12.9645	0.43437	0.47713		0	42.7556		0
4/4/2534	13.4062	14.1019	13.3487	0.69578	0.05749		0	47.432		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/5/2534	13.737	13.8396	13.001	0.10261	0.73604		0	43.5966		0
4/9/2534	13.4156	13.5342	12.6963	0.11864	0.71924		0	40.1042		0
4/10/2534	13.1243	13.0728	12.2427	-0.05151	0.88157		0	35.5092		0
4/11/2534	12.667	13.7315	12.804	1.06459	-0.13707		0	44.6203		0
4/15/2534	13.3135	13.9331	12.9075	0.61966	0.40598	-1331.35	100	46.6495		0
4/16/2534	13.4025	13.6493	12.8863	0.24679	0.51615		100	44.8785		0
4/17/2534	13.2701	13.6523	12.8832	0.3822	0.38692		100	44.8785		0
4/18/2534	13.2511	13.6442	12.8914	0.39308	0.35978		100	44.8785		0
4/19/2534	13.2663	13.3393	12.5862	0.07299	0.68008		100	40.9914		0
4/22/2534	12.9572	13.5309	12.6996	0.57375	0.25753		100	43.6208		0
4/23/2534	13.1191	13.5026	12.7279	0.38352	0.39118		100	43.6208		0
4/24/2534	13.0981	13.6442	12.8914	0.54616	0.20671		100	46.3913		0
4/25/2534	13.2718	13.5043	12.7263	0.23249	0.54553		100	44.0597		0
4/26/2534	13.1006	13.6551	12.8805	0.5545	0.22004		100	46.9321		0
4/29/2534	13.2725	13.1989	12.4216	-0.07353	0.85082		100	40.2542		0
4/30/2534	12.8157	13.2726	12.348	0.45695	0.4677	1281.565	0	40.2542		0
5/2/2534	12.8126	13.1867	12.4338	0.37412	0.37876		0	40.2542		0
5/3/2534	12.7914	13.0342	12.2813	0.24281	0.51005		0	38.003		0
5/7/2534	12.6596	13.0422	12.2734	0.38252	0.38624		0	38.003		0
5/8/2534	12.6415	13.0342	12.2813	0.39267	0.36019		0	38.003		0
5/9/2534	12.6559	13.4918	12.7387	0.83588	-0.0828		0	48.7436		0
5/10/2534	13.1297	13.2714	12.3492	0.14175	0.7805	-1312.97	100	43.3515		0
5/13/2534	12.815	13.23	12.3906	0.41494	0.42447		100	43.3515		0
5/14/2534	12.8012	13.4917	12.7388	0.69048	0.0624		100	49.7929		0
5/15/2534	13.1219	13.5334	12.6971	0.41154	0.42474		100	49.7929		0
5/16/2534	13.1041	13.263	12.5101	0.15884	0.59405		100	45.3113		0
5/17/2534	12.8847	13.3599	12.5656	0.47525	0.31902		100	47.023		0
5/20/2534	12.9549	12.8844	12.1262	-0.07053	0.82876		100	39.1131		0
5/21/2534	12.5182	12.9635	12.0471	0.44527	0.47116	1251.821	0	39.1131		0
5/22/2534	12.4995	12.7293	11.9763	0.22975	0.52326		0	36.7249		0
5/23/2534	12.3431	12.7388	11.9667	0.39568	0.37638		0	36.7249		0
5/24/2534	12.3476	12.7292	11.9763	0.38168	0.37125		0	36.7249		0
5/27/2534	12.3408	12.7292	11.9763	0.3884	0.36447		0	36.7249		0
5/29/2534	12.347	12.8818	12.1288	0.53476	0.21821		0	41.5271		0
5/30/2534	12.4983	13.0452	12.2704	0.54684	0.22793		0	45.9451		0
5/31/2534	12.655	13.0454	12.2702	0.39036	0.38484		0	45.9451		0
6/3/2534	12.6467	12.7292	11.9763	0.08253	0.67032		0	39.0937		0
6/4/2534	12.3553	12.7661	11.9394	0.41084	0.41585		0	39.0937		0
6/6/2534	12.344	12.6529	11.9001	0.30892	0.44394		0	37.4735		0
6/7/2534	12.2678	12.4262	11.6693	0.15841	0.59856		0	33.0484		0
6/10/2534	12.0443	12.5979	11.8027	0.55352	0.24168		0	38.281		0
6/11/2534	12.197	12.4349	11.6607	0.23789	0.5363		0	35.3091		0
6/12/2534	12.0389	12.2816	11.5089	0.24267	0.52998		0	32.5849		0
6/13/2534	11.8911	12.4334	11.6622	0.5423	0.2289		0	37.7566		0
6/17/2534	12.0419	12.2062	11.4318	0.16434	0.61004		0	33.5936		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/18/2534	11.8156	12.1409	11.3446	0.32523	0.47099		0	32.3146		0
6/19/2534	11.7353	11.9691	11.2114	0.23376	0.52389		0	29.8655		0
6/20/2534	11.5827	11.5185	10.747	-0.0642	0.83577		0	23.9911		0
6/21/2534	11.1473	11.1335	10.2169	-0.01372	0.93034		0	19.7975		0
6/24/2534	10.6921	11.141	10.2095	0.44888	0.48258		0	19.7975		0
6/25/2534	10.668	10.5943	9.84116	-0.07373	0.826855		0	16.4606		0
6/26/2534	10.2294	10.9812	10.0643	0.75174	0.16511		0	25.4787		0
6/27/2534	10.5317	11.2408	10.4147	0.7091	0.11698		0	33.2398	-1053.17	100
6/28/2534	10.8267	11.3939	10.5666	0.56717	0.26009		0	36.7848		100
7/2/2534	10.9791	11.367	10.5935	0.38788	0.38569		0	36.7848		100
7/3/2534	10.9674	11.0517	10.2988	0.08427	0.66858		0	32.7509		100
7/4/2534	10.6792	11.3932	10.5673	0.71395	0.1119		0	39.854		100
7/5/2534	10.9841	11.2426	10.4129	0.25848	0.57122		0	37.7093		100
7/8/2534	10.8204	11.3675	10.593	0.54714	0.22739		0	41.1215		100
7/9/2534	10.9778	11.0628	10.2876	0.08501	0.69022		0	36.7818		100
7/10/2534	10.6735	10.9382	10.1073	0.26466	0.56627		0	34.8041		100
7/11/2534	10.5204	10.9855	10.2124	0.46512	0.30797		0	36.6386		100
7/12/2534	10.5886	10.8256	10.0673	0.23705	0.52125		0	34.545		100
7/15/2534	10.4416	10.8319	10.0611	0.39025	0.38058		0	34.545		100
7/17/2534	10.4367	10.2892	9.53628	-0.14751	0.900383		0	28.0408		100
7/18/2534	9.93407	10.8543	9.88612	0.920246	0.04795		0	38.6954	-993.407	200
7/19/2534	10.391	10.9762	10.0692	0.58518	0.32181		0	41.7894		200
7/22/2534	10.5119	11.0593	10.2912	0.54737	0.22067		0	44.7901		200
7/23/2534	10.6753	11.0634	10.2871	0.3881	0.38816		0	44.7901		200
7/24/2534	10.6617	10.5941	9.84129	-0.06757	0.820418		0	37.9785		200
7/25/2534	10.2345	11.1315	10.2189	0.89704	0.01558		0	46.7067		200
7/26/2534	10.6929	11.1302	10.2203	0.43725	0.47265		0	46.7067		200
7/30/2534	10.6642	11.2043	10.4512	0.54008	0.21307		0	49.4564		200
7/31/2534	10.8258	11.0634	10.2871	0.23754	0.53872		0	46.853		200
8/1/2534	10.6655	11.0617	10.2887	0.39627	0.37672		0	46.853		200
8/2/2534	10.6703	11.0517	10.2988	0.38143	0.3715		0	46.853		200
8/5/2534	10.663	10.8992	10.1463	0.23612	0.51675		0	43.9626		200
8/6/2534	10.5187	11.0604	10.29	0.54171	0.22868		0	47.4536		200
8/7/2534	10.669	11.0624	10.2881	0.39336	0.38099		0	47.4536		200
8/8/2534	10.6672	11.0517	10.2988	0.38452	0.36836		0	47.4536		200
8/13/2534	10.6659	10.8992	10.1463	0.2333	0.51961		0	44.0279		200
8/16/2534	10.5162	10.6033	9.83217	0.08705	0.684039		0	38.1032		200
8/19/2534	10.2189	10.3272	9.49823	0.10828	0.720682		0	33.2803		200
8/20/2534	9.91551	10.0241	9.19131	0.108591	0.724196		0	29.2881		200
8/21/2534	9.60969	10.3295	9.49592	0.719813	0.113769		0	37.378	-960.969	300
8/22/2534	9.91964	11.2431	10.4124	1.323456	-0.49272		0	54.2779		300
8/23/2534	10.9056	11.0177	9.72277	0.1121	1.182796	-1090.56	100	47.3912		300
8/26/2534	10.3888	11.1635	10.1869	0.7747	0.20187		100	51.7834		300
8/27/2534	10.6857	11.0865	10.264	0.40083	0.42169		100	51.7834		300
8/28/2534	10.6587	11.0517	10.2988	0.39304	0.35991		100	51.7834		300

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/29/2534	10.6737	11.0518	10.2987	0.37805	0.37502		100	51.7834		300
8/30/2534	10.6599	10.6704	9.91754	0.01051	0.742347		100	45.4093		300
9/2/2534	10.3056	11.1076	10.2428	0.802	0.06283		100	51.7988		300
9/3/2534	10.6837	11.1084	10.242	0.42474	0.44166		100	51.7988		300
9/4/2534	10.6666	11.2805	10.5275	0.61386	0.13907		100	55.4289		300
9/5/2534	10.9043	11.9911	11.1895	1.08671	-0.28511		100	64.1514		300
9/6/2534	11.6377	12.4429	11.3476	0.80521	0.29004	-1163.77	200	67.2217		300
9/9/2534	11.8939	12.7577	11.9478	0.86383	-0.05392		200	71.2054		300
9/10/2534	12.3746	12.6611	11.7395	0.28651	0.63509	-1237.46	300	68.2287	3712.365	0
9/11/2534	12.1901	12.5901	11.8105	0.39998	0.3796		300	68.2287		0
9/12/2534	12.1966	12.2717	11.5188	0.07514	0.67779		300	62.1976		0
9/13/2534	11.8915	11.7003	10.8702	-0.19117	1.02131		300	52.2498		0
9/16/2534	11.321	12.1059	11.0746	0.78489	0.24636	3396.294	0	56.0361		0
9/17/2534	11.5915	12.6078	11.7927	1.01636	-0.20126		0	62.4491		0
9/18/2534	12.2385	12.7161	11.6844	0.47766	0.5541	-1223.85	100	62.4491		0
9/19/2534	12.1876	12.0436	11.2894	-0.14405	0.89821		100	54.3968		0
9/20/2534	11.6904	12.4548	11.4882	0.76445	0.20222	1169.039	0	57.7493		0
9/23/2534	11.9754	12.0768	11.2562	0.10142	0.71923		0	53.5127		0
9/24/2534	11.6659	11.855	11.0205	0.18909	0.64546		0	50.5192		0
9/25/2534	11.4382	11.9892	11.1913	0.55108	0.2469		0	52.4298		0
9/26/2534	11.5836	12.053	11.28	0.46934	0.30362		0	53.3986		0
9/27/2534	11.6601	11.8935	11.1345	0.23338	0.52562		0	51.1546		0
9/30/2534	11.5058	11.9	11.128	0.39424	0.37775		0	51.1546		0
10/1/2534	11.5075	11.738	10.985	0.23047	0.52244		0	48.7773		0
10/2/2534	11.3525	11.6712	10.8993	0.31869	0.45325		0	47.5865		0
10/3/2534	11.2794	11.5874	10.8306	0.308	0.44888		0	46.3674		0
10/4/2534	11.1983	11.5877	10.8303	0.38944	0.36796		0	46.3674		0
10/7/2534	11.2027	11.3567	10.6038	0.15399	0.59896		0	42.5729		0
10/8/2534	10.9742	11.0734	10.2771	0.09915	0.69709		0	38.0963		0
10/9/2534	10.6795	11.0897	10.2607	0.41024	0.41879		0	38.0963		0
10/10/2534	10.6652	11.0517	10.2988	0.38646	-0.36641		0	38.0963		0
10/11/2534	10.6677	11.0517	10.2988	0.38402	0.36892		0	38.0963		0
10/16/2534	10.6654	11.0517	10.2988	0.38627	0.36662		0	38.0963		0
10/17/2534	10.6675	10.7467	9.99375	0.0792	0.673736		0	33.0606		0
10/18/2534	10.3699	11.0895	10.261	0.71955	0.10893		0	41.402		0
10/22/2534	10.6837	10.8625	10.0305	0.17873	0.65324		0	37.6161		0
10/24/2534	10.4388	11.0762	10.2743	0.63738	0.16455		0	43.2088		0
10/25/2534	10.6815	11.0758	10.2746	0.39435	0.40684		0	43.2088		0
10/28/2534	10.6595	11.3567	10.6038	0.69718	0.05571		0	50.1232		0
10/29/2534	10.9935	11.4001	10.5604	0.40658	0.43313		0	50.1232		0
10/30/2534	10.9635	12.1193	11.3662	1.15579	-0.40277		0	63.1363		0
10/31/2534	11.8121	12.4073	11.2308	0.59511	0.58139	-1181.21	100	64.1438		0
11/1/2534	11.7984	11.8142	11.0613	0.0158	0.73709		100	55.9153		0
11/5/2534	11.4538	12.4787	11.6168	1.02491	-0.16296		100	63.8957		0
11/6/2534	12.0772	11.9482	10.9273	-0.12904	1.14989	-1207.72	200	53.4715		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/7/2534	11.4738	12.4243	11.3662	0.95049	0.10757	2294.758	0	58.8887		0
11/8/2534	11.9137	12.8779	11.9802	0.96412	-0.06643		0	64.1351		0
11/11/2534	12.4515	12.3757	11.4148	-0.07578	1.03663	-1245.15	100	56.386		0
11/12/2534	11.9197	12.2387	11.2468	0.31896	0.67294	1191.974	0	54.3648		0
11/13/2534	11.7401	12.2856	11.5049	0.54551	0.23517		0	56.0609		0
11/14/2534	11.8892	11.901	11.127	0.0118	0.76223		0	50.9615		0
11/15/2534	11.5209	12.2541	11.3839	0.73316	0.137		0	54.5252		0
11/18/2534	11.8262	11.852	11.0235	0.02581	0.80262		0	49.6664		0
11/20/2534	11.4414	12.258	11.38	0.81661	0.06137		0	54.0738		0
11/21/2534	11.8374	12.2545	11.3835	0.41713	0.45389		0	54.0738		0
11/22/2534	11.802	12.4244	11.6712	0.6224	0.13078		0	56.7114		0
11/25/2534	12.0564	12.4503	11.6453	0.39387	0.41112		0	56.7114		0
11/26/2534	12.0304	12.5005	11.7475	0.47008	0.28285		0	57.6517		0
11/27/2534	12.1249	12.5806	11.82	0.45562	0.30498		0	58.6196		0
11/28/2534	12.1851	12.9604	12.2026	0.77538	-0.01754		0	63.1543		0
11/29/2534	12.6021	13.2513	12.3692	0.64926	0.23287	-1260.21	100	65.5908		0
12/2/2534	12.8002	13.1293	12.3388	0.32907	0.46145		100	64.0699		0
12/3/2534	12.7318	13.0362	12.2794	0.30438	0.45244		100	62.509		0
12/6/2534	12.6438	13.0367	12.2789	0.39287	0.36493		100	62.509		0
12/9/2534	12.6545	13.3393	12.5863	0.68475	0.06826		100	66.316		0
12/11/2534	12.9636	13.6845	12.8511	0.72082	0.11253		100	69.6364		0
12/12/2534	13.2758	14.4459	13.6147	1.17014	-0.33886		100	76.0046		0
12/13/2534	14.0845	14.6076	13.4531	0.52303	0.63147	-1408.45	200	76.0046		0
12/16/2534	14.0204	14.8656	14.1101	0.84522	-0.0897		200	79.0606		0
12/17/2534	14.5108	14.189	13.2616	-0.32175	1.24919	-1451.08	300	64.3507		0
12/18/2534	13.7722	14.0115	12.829	0.2393	0.94319	4131.669	0	59.5758		0
12/19/2534	13.4343	13.8488	12.9917	0.41456	0.44255		0	59.5758		0
12/20/2534	13.4053	13.7206	12.9675	0.31525	0.43778		0	58.3211		0
12/23/2534	13.341	13.9509	13.1947	0.60992	0.14634		0	60.9764		0
12/24/2534	13.5681	13.6675	12.8681	0.09933	0.70003		0	55.8659		0
12/25/2534	13.2714	13.9878	13.1578	0.71639	0.11355		0	59.5195		0
12/26/2534	13.5776	13.9878	13.1578	0.41016	0.41984		0	59.5195		0
12/27/2534	13.5624	14.1017	13.3489	0.53936	0.21352		0	61.3738		0
12/30/2534	13.7228	14.4184	13.6422	0.69557	0.08055		0	64.8425		0
1/2/2535	14.0337	14.2943	13.4613	0.26062	0.57233		0	61.8517		0
1/3/2535	13.8713	14.1125	13.3381	0.24117	0.53324		0	58.9248		0
1/6/2535	13.7193	14.1112	13.3394	0.39195	0.37989		0	58.9248		0
1/7/2535	13.7167	14.1017	13.3489	0.38501	0.36787		0	58.9248		0
1/8/2535	13.7164	13.9492	13.1963	0.23284	0.52007		0	55.6365		0
1/9/2535	13.5659	14.1109	13.3397	0.54501	0.22617		0	58.1515		0
1/14/2535	13.722	13.9604	13.1852	0.23836	0.53676		0	54.8055		0
1/15/2535	13.5641	14.1116	13.339	0.54753	0.22509		0	57.4426		0
1/16/2535	13.7239	14.1131	13.3375	0.38919	0.38643		0	57.4426		0
1/17/2535	13.713	13.6442	12.8914	-0.06877	0.82162		0	47.7488		0
1/20/2535	13.2836	15.0208	14.1073	1.73721	-0.82371		0	65.509		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/21/2535	14.7051	14.5582	12.8924	-0.14696	1.81273	-1470.51	100	52.9642		0
1/22/2535	13.7945	14.1026	12.738	0.3081	1.05657	1379.452	0	49.2694		0
1/23/2535	13.4413	13.7028	12.8328	0.26148	0.60846		0	47.4857		0
1/24/2535	13.2511	13.505	12.7256	0.2539	0.52554		0	45.7038		0
1/27/2535	13.1189	13.4237	12.6544	0.30476	0.46457		0	44.7986		0
1/28/2535	13.0215	13.5708	12.8122	0.54928	0.2093		0	47.0571		0
1/29/2535	13.1966	13.5043	12.7262	0.30771	0.47039		0	46.0428		0
1/30/2535	13.0977	13.6472	12.8884	0.54945	0.20934		0	48.4367		0
1/31/2535	13.273	13.9619	13.1837	0.68889	0.08923		0	52.9342		0
2/3/2535	13.5688	14.2162	13.3869	0.64735	0.1819		0	56.0318		0
2/4/2535	13.808	14.2014	13.4017	0.39337	0.40625		0	56.0318		0
2/5/2535	13.7854	14.178	13.4251	0.39257	0.36032		0	56.0318		0
2/6/2535	13.7996	14.1781	13.425	0.37848	0.37459		0	56.0318		0
2/7/2535	13.7866	13.6442	12.8914	-0.14238	0.89523		0	46.4396		0
2/10/2535	13.2933	14.7413	13.7768	1.44802	-0.48353		0	60.1005		0
2/11/2535	14.3476	14.4003	13.0503	0.05272	1.29734	-1434.76	100	52.3568		0
2/12/2535	13.7516	14.171	13.1271	0.41947	0.62451		100	51.3391		0
2/13/2535	13.6498	14.0302	13.2679	0.38045	0.38191		100	51.3391		0
2/14/2535	13.6329	13.9492	13.1964	0.31628	0.43658		100	50.2073		0
2/17/2535	13.5707	13.7984	13.0422	0.22762	0.52851		100	47.9314		0
2/19/2535	13.4078	14.1118	13.3388	0.70394	0.06901		100	52.5629		0
2/20/2535	13.7381	13.6868	12.8488	-0.05134	0.8893		100	45.9591		0
2/21/2535	13.275	14.0379	13.1077	0.7629	0.16738	1327.503	0	50.4303		0
2/24/2535	13.588	13.9869	13.1587	0.39886	0.42928		0	50.4303		0
2/25/2535	13.5526	14.2543	13.5013	0.7017	0.05137		0	54.7704		0
2/26/2535	13.8955	14.4513	13.6093	0.55577	0.28617		0	56.8067		0
2/27/2535	14.0133	14.1097	13.3409	0.09637	0.67246		0	51.7851		0
2/28/2535	13.735	14.2898	13.4658	0.55483	0.2692		0	53.9758		0
3/2/2535	13.866	14.5682	13.7974	0.70221	0.06858		0	58.0784		0
3/3/2535	14.1947	14.4491	13.6115	0.25443	0.58315		0	55.4184		0
3/4/2535	14.0171	13.9612	13.1844	-0.05589	0.83263		0	48.2751		0
3/5/2535	13.5927	14.1818	13.2688	0.58906	0.32391		0	50.5626		0
3/6/2535	13.7161	13.957	13.1886	0.24082	0.52753		0	48.264		0
3/9/2535	13.5683	14.1109	13.3397	0.54263	0.22859		0	50.6787		0
3/10/2535	13.7197	13.8076	13.033	0.08785	0.6867		0	46.0495		0
3/11/2535	13.4212	13.6826	12.853	0.26136	0.5682		0	43.8907		0
3/12/2535	13.263	14.1121	13.3385	0.84917	-0.07548		0	51.271		0
3/13/2535	13.7456	14.4161	13.492	0.67051	0.25354	-1374.56	100	54.4941		0
3/16/2535	13.9502	14.4257	13.6349	0.47551	0.31521		100	55.5495		0
3/17/2535	14.0238	14.4858	13.7273	0.46195	0.29651		100	56.6326		0
3/18/2535	14.098	14.5623	13.8033	0.46427	0.29467		100	57.7416		0
3/19/2535	14.1763	14.7149	13.9557	0.53862	0.22053		100	59.9476		0
3/20/2535	14.33	14.8754	14.1003	0.5454	0.22972		100	62.0793		0
3/23/2535	14.4835	14.8751	14.1005	0.3916	0.38303		100	62.0793		0
3/24/2535	14.478	14.8642	14.1114	0.38622	0.36664		100	62.0793		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/25/2535	14.48	14.7118	13.9588	0.23173	0.5212		100	58.2098		0
3/26/2535	14.3274	14.8735	14.1021	0.54612	0.22531		100	60.8386		0
3/30/2535	14.4855	14.113	13.3376	-0.37251	1.14787		100	45.4453		0
3/31/2535	13.7707	14.4579	13.2977	0.68716	0.47305	1377.074	0	48.2647		0
4/1/2535	13.879	14.1068	13.3438	0.22778	0.53514		0	45.7201		0
4/2/2535	13.711	14.2648	13.4909	0.55378	0.22012		0	48.6364		0
4/3/2535	13.882	14.114	13.3366	0.23195	0.54536		0	45.9762		0
4/7/2535	13.7103	13.9602	13.1854	0.24983	0.52489		0	43.4188		0
4/8/2535	13.5743	13.8051	13.0355	0.23085	0.5388		0	40.9648		0
4/9/2535	13.4066	13.8073	13.0333	0.40063	0.37333		0	40.9648		0
4/15/2535	13.419	13.7968	13.0438	0.37778	0.37523		0	40.9648		0
4/20/2535	13.4047	14.788	14.0351	1.38326	-0.63041		0	59.5327		0
4/21/2535	14.5143	14.1153	12.7253	-0.39905	1.78904	-1451.43	100	44.47		0
4/22/2535	13.5022	14.1588	12.6818	0.65654	0.82043	1350.223	0	44.47		0
4/23/2535	13.4305	13.876	13.117	0.44551	0.31348		0	45.6958		0
4/24/2535	13.4724	13.7224	12.9657	0.24996	0.50669		0	43.6218		0
4/27/2535	13.3511	13.6515	12.884	0.30048	0.46702		0	42.5812		0
4/28/2535	13.247	13.4949	12.7357	0.24782	0.51132		0	40.5002		0
4/29/2535	13.1197	13.3469	12.5786	0.22726	0.54103		0	38.4753		0
4/30/2535	12.9464	12.2826	11.5079	-0.66377	1.43851		0	27.9432		0
5/4/2535	11.9933	12.536	11.102	0.5427	0.89132		0	27.367		0
5/6/2535	11.8111	11.9801	11.2004	0.16904	0.61072		0	25.6575		0
5/8/2535	11.5894	11.9881	11.1924	0.39871	0.39699		0	25.6575		0
5/11/2535	11.5803	12.2717	11.5188	0.69142	0.06143		0	32.2059	-1158.03	100
5/13/2535	11.9028	12.3135	11.477	0.41072	0.42573		0	32.2059		100
5/15/2535	11.8833	12.2717	11.5188	0.3884	0.3645		0	32.2059		100
5/19/2535	11.8895	11.128	10.375	-0.76151	1.51447		0	22.7997		100
5/20/2535	10.8495	12.198	10.6775	1.34848	0.17194		0	35.0558		100
5/21/2535	11.4839	13.0894	12.0737	1.6055	-0.58979		0	49.4578		100
5/22/2535	12.6793	12.9398	11.4607	0.26052	1.21854	-1267.93	100	45.811		100
5/25/2535	12.2207	12.6683	11.7322	0.44766	0.4885		100	45.811		100
5/27/2535	12.1905	12.5769	11.8236	0.38645	0.36683		100	45.811		100
5/28/2535	12.1926	12.2717	11.5188	0.07916	0.67378		100	42.6674		100
5/29/2535	11.895	11.3946	10.5659	-0.50037	1.32906		100	34.9248		100
6/1/2535	11.0519	11.7835	10.482	0.73165	0.56989	1105.186	0	36.9774		100
6/3/2535	11.129	11.3595	10.601	0.23052	0.52801		0	35.7626		100
6/4/2535	10.9696	11.824	11.0515	0.85441	-0.08187		0	41.9267		100
6/8/2535	11.4638	12.0544	11.1261	0.59055	0.33769	-1146.38	100	43.8605		100
6/9/2535	11.5774	11.2112	10.4443	-0.36619	1.13309		100	37.1918		100
6/11/2535	10.8803	12.3183	11.1672	1.43806	-0.2869	1088.027	0	47.5061		100
6/12/2535	11.817	11.7589	10.5066	-0.05811	1.31044	-1181.7	100	42.4958		100
6/15/2535	11.1658	11.6804	10.5851	0.5146	0.58064	1116.576	0	42.4958		100
6/17/2535	11.1337	11.5097	10.7558	0.37598	0.37788		0	42.4958		100
6/18/2535	11.1152	11.8142	11.0613	0.69893	0.05392		0	46.0491		100
6/22/2535	11.4528	12.0106	11.1699	0.55781	0.2829		0	47.7864		100

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/23/2535	11.5757	12.1275	11.3581	0.5518	0.2176		0	49.5364		100
6/24/2535	11.7466	12.1314	11.3541	0.38484	0.39252		0	49.5364		100
6/25/2535	11.7259	11.6617	10.9088	-0.06423	0.81709		0	44.3631		100
6/26/2535	11.3047	11.7404	10.83	0.4357	0.4747		0	44.3631		100
6/30/2535	11.2727	11.3568	10.6036	0.08417	0.66904		0	41.0486		100
7/2/2535	10.984	11.8508	11.0247	0.86675	-0.04065		0	47.3973		100
7/6/2535	11.4566	11.592	10.6735	0.13543	0.78311	-1145.66	100	43.9956		100
7/7/2535	11.1333	11.8587	11.0168	0.72539	0.11642		100	48.0136		100
7/8/2535	11.4473	11.5485	10.717	0.10118	0.73027		100	44.57		100
7/9/2535	11.1289	11.5512	10.7143	0.42235	0.41463		100	44.57		100
7/13/2535	11.1313	11.5092	10.7563	0.3779	0.37496		100	44.57		100
7/16/2535	11.1173	11.5854	10.8326	0.46809	0.28476		100	45.7841		100
7/17/2535	11.2081	11.5891	10.8289	0.38105	0.37922		100	45.7841		100
7/20/2535	11.1941	11.6617	10.9088	0.46756	0.2853		100	47.1273		100
7/21/2535	11.2838	11.6653	10.9052	0.38152	0.37866		100	47.1273		100
7/22/2535	11.2708	11.8142	11.0613	0.54336	0.20949		100	50.0005		100
7/23/2535	11.4391	11.6739	10.8966	0.23478	0.54248		100	47.2362		100
7/27/2535	11.2728	11.9009	11.1271	0.62818	0.14569		100	51.5621		100
7/28/2535	11.521	11.9155	11.1125	0.39449	0.40858		100	51.5621		100
7/29/2535	11.4978	11.8142	11.0613	0.31639	0.43651		100	49.978		100
7/30/2535	11.4358	11.9683	11.2122	0.53254	0.22359		100	53.0825		100
7/31/2535	11.5801	12.4347	11.6609	0.85456	-0.08076		100	60.9187		100
8/3/2535	12.0735	12.3592	11.4313	0.28567	0.64216	-1207.35	200	57.4729		100
8/4/2535	11.8825	11.8282	11.0473	-0.05432	0.83522		200	48.5927		100
8/5/2535	11.4578	11.9707	11.0573	0.51281	0.4005	2291.568	0	49.9799		100
8/6/2535	11.5022	12.4256	11.6699	0.92336	-0.16772		0	58.435		100
8/7/2535	12.0815	12.6919	11.7087	0.61033	0.37287	-1208.15	100	60.49		100
8/10/2535	12.1878	12.5829	11.8176	0.39516	0.37018		100	60.49		100
8/11/2535	12.1967	12.5767	11.8238	0.38003	0.37293		100	60.49		100
8/13/2535	12.1868	12.8817	12.1288	0.69493	0.05793		100	64.833		100
8/14/2535	12.5163	12.6194	11.7811	0.10313	0.73515		100	57.9706		100
8/17/2535	12.1961	12.924	12.0865	0.72792	0.10957		100	62.2713		100
8/18/2535	12.5188	12.312	11.4785	-0.20678	1.04035		100	51.0255		100
8/20/2535	11.9176	12.265	11.2205	0.34737	0.69711	1191.762	0	48.6597		100
8/21/2535	11.7493	12.2853	11.5053	0.53598	0.24401		0	51.1013		100
8/24/2535	11.8803	12.281	11.5095	0.40072	0.37086		0	51.1013		100
8/25/2535	11.8948	12.2718	11.5187	0.37694	0.3761		0	51.1013		100
8/26/2535	11.8789	12.2717	11.5188	0.39277	0.36008		0	51.1013		100
8/27/2535	11.8935	12.4243	11.6712	0.53078	0.22229		0	54.0413		100
8/28/2535	12.037	12.5109	11.7371	0.47392	0.29982		0	55.4825		100
9/1/2535	12.1217	12.7325	11.973	0.61088	0.14865		0	59.5777		100
9/2/2535	12.3479	12.5998	11.8007	0.25189	0.54715		0	55.8867		100
9/3/2535	12.1963	12.5864	11.8142	0.39011	0.38211		0	55.8867		100
9/4/2535	12.1899	13.3392	12.5864	1.14934	-0.39648		0	67.5461		100
9/7/2535	13.0254	14.1582	12.9874	1.13278	0.03806	-1302.54	100	73.5655		100

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/8/2535	13.5972	13.4552	12.4704	-0.14199	1.12678		100	61.3177	1359.716	0
9/9/2535	12.9978	13.6422	12.5884	0.64441	0.40945	1299.78	0	62.9772		0
9/10/2535	13.1115	13.5741	12.809	0.46258	0.30246		0	63.8131		0
9/11/2535	13.1814	13.5708	12.8123	0.38936	0.36908		0	63.8131		0
9/14/2535	13.1849	14.1018	13.3488	0.9169	-0.16396		0	69.4188		0
9/15/2535	13.7534	14.52	13.5406	0.76655	0.21279	-1375.34	100	72.0803		0
9/16/2535	14.0318	14.4396	13.621	0.40782	0.41074		100	72.0803		0
9/17/2535	14.0214	14.1017	13.3489	0.08034	0.67252		100	65.4718		0
9/18/2535	13.7259	14.5966	13.769	0.87067	-0.04308		100	69.9258		0
9/21/2535	14.205	14.7192	13.7989	0.51418	0.40613	-1420.5	200	70.6064		0
9/22/2535	14.2463	14.6368	13.8813	0.3905	0.36495		200	70.6064		0
9/23/2535	14.2544	14.7118	13.9588	0.4574	0.29557		200	71.3581		0
9/24/2535	14.3243	14.6384	13.8797	0.3141	0.44459		200	69.4455		0
9/25/2535	14.2532	15.3237	14.5669	1.07046	-0.31371		200	75.7461		0
9/28/2535	14.993	15.4958	14.3949	0.50277	0.59817	-1499.3	300	75.7461		0
9/29/2535	14.9338	15.3991	14.6441	0.46527	0.28969		300	76.3739		0
10/1/2535	15.0173	15.0201	14.2605	0.00284	0.7568		300	67.0311		0
10/2/2535	14.6438	15.0758	14.2048	0.43206	0.43894		300	67.0311		0
10/5/2535	14.6369	14.8642	14.1114	0.22733	0.52553		300	63.4315		0
10/6/2535	14.4761	14.9504	14.1778	0.4743	0.29832		300	64.4592		0
10/7/2535	14.5624	14.8677	14.108	0.30521	0.45448		300	62.5656		0
10/8/2535	14.4737	14.8668	14.1089	0.39305	0.36484		300	62.5656		0
10/9/2535	14.4847	14.8643	14.1113	0.37961	0.37341		300	62.5656		0
10/12/2535	14.4739	14.8642	14.1114	0.39033	0.36253		300	62.5656		0
10/13/2535	14.4838	14.8643	14.1113	0.3805	0.37252		300	62.5656		0
10/14/2535	14.4747	14.8642	14.1114	0.38951	0.36335		300	62.5656		0
10/16/2535	14.4831	14.8643	14.1113	0.38125	0.37175		300	62.5656		0
10/19/2535	14.4754	14.8642	14.1114	0.38882	0.36405		300	62.5656		0
10/20/2535	14.4824	14.8643	14.1113	0.38188	0.3711		300	62.5656		0
10/21/2535	14.476	15.3218	14.5689	0.84574	-0.09287		300	72.1348		0
10/22/2535	14.9698	14.9523	14.0233	-0.01753	0.94653	-1496.98	400	56.5635		0
10/26/2535	14.4983	15.567	14.6286	1.06872	-0.13036	5799.312	0	66.8413		0
10/28/2535	15.1437	15.0764	14.0517	-0.06725	1.09201	-1514.37	100	54.6551		0
10/29/2535	14.5788	14.9929	13.9828	0.41405	0.59604	1457.88	0	53.1639		0
10/30/2535	14.4941	14.563	13.8026	0.06891	0.69143		0	47.5728		0
11/2/2535	14.1718	14.9055	14.0702	0.73371	0.10161		0	52.9065		0
11/3/2535	14.5079	14.7539	13.9167	0.24601	0.59126		0	50.1587		0
11/4/2535	14.3148	14.7249	13.9457	0.4101	0.36913		0	50.1587		0
11/5/2535	14.3411	14.8644	14.1112	0.52334	0.22987		0	52.9903		0
11/6/2535	14.4699	14.5687	13.7969	0.09883	0.67292		0	47.2132		0
11/9/2535	14.1937	14.5945	13.7711	0.40081	0.42267		0	47.2132		0
11/10/2535	14.1659	14.5593	13.8063	0.39338	0.35959		0	47.2132		0
11/11/2535	14.1816	14.5594	13.8063	0.37776	0.37533		0	47.2132		0
11/16/2535	14.1672	14.483	13.7301	0.31579	0.43707		0	45.5435		0
11/17/2535	14.1041	14.1034	13.3472	-0.00067	0.75685		0	38.2584		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/18/2535	13.7268	14.1613	13.2893	0.43456	0.43753		0	38.2584		0
11/19/2535	13.7238	14.1017	13.3489	0.37789	0.37496		0	38.2584		0
11/20/2535	13.7099	14.1017	13.3489	0.39185	0.361		0	38.2584		0
11/23/2535	13.7227	14.2543	13.5013	0.53162	0.22143		0	43.1509		0
11/24/2535	13.8678	13.8073	13.0333	-0.06056	0.83449		0	34.3555		0
11/25/2535	13.4371	13.2677	12.3528	-0.16939	1.08432		0	26.577		0
11/26/2535	12.8415	14.4015	13.3541	1.56008	-0.51259		0	48.5365	-1284.15	100
11/30/2535	13.9838	14.4346	13.016	0.45078	0.96785	-1398.38	100	46.4014		100
12/1/2535	13.7121	14.1307	13.3199	0.41857	0.3922		100	46.4014		100
12/2/2535	13.7287	14.5593	13.8063	0.83056	-0.07758		100	53.5158		100
12/3/2535	14.1918	14.6423	13.7233	0.45047	0.46853	-1419.18	200	53.5158		100
12/8/2535	14.181	14.1018	13.3488	-0.07923	0.83217		200	46.3766		100
12/11/2535	13.7325	14.1855	13.2651	0.45292	0.46739	2746.506	0	46.3766		100
12/14/2535	13.7253	13.7967	13.0438	0.07144	0.68147		0	42.0403		100
12/15/2535	13.4135	14.1414	13.3092	0.72793	0.10427		0	47.3426		100
12/17/2535	13.7408	14.1429	13.3077	0.40208	0.43308		0	47.3426		100
12/18/2535	13.7059	14.1018	13.3488	0.39597	0.35711		0	47.3426		100
12/21/2535	13.7264	14.1019	13.3487	0.37545	0.37773		0	47.3426		100
12/22/2535	13.7075	14.1017	13.3489	0.39419	0.35866		0	47.3426		100
12/24/2535	13.7249	14.1019	13.3487	0.37699	0.37613		0	47.3426		100
12/28/2535	13.709	13.7967	13.0439	0.08774	0.66511		0	41.4302		100
12/30/2535	13.4272	14.2899	13.4657	0.86273	-0.03846		0	51.2624		100
1/4/2536	13.8932	14.1835	13.2671	0.2903	0.62611	-1389.32	100	48.3488		100
1/5/2536	13.72	14.1142	13.3364	0.39424	0.38358		100	48.3488		100
1/6/2536	13.7169	14.1017	13.3489	0.38482	0.36805		100	48.3488		100
1/7/2536	13.7162	14.178	13.4251	0.46177	0.29114		100	50.1193		100
1/8/2536	13.7947	14.4099	13.6507	0.61528	0.14398		100	55.0924		100
1/12/2536	14.0298	14.507	13.7061	0.47715	0.32371		100	56.644		100
1/13/2536	14.0983	14.4093	13.6513	0.31102	0.44701		100	54.6119		100
1/14/2536	14.0219	14.2563	13.4993	0.2344	0.52263		100	50.6946		100
1/15/2536	13.871	14.2635	13.4921	0.39244	0.37889		100	50.6946		100
1/18/2536	13.8698	14.2542	13.5014	0.3844	0.36849		100	50.6946		100
1/20/2536	13.8683	14.4068	13.6539	0.53841	0.21449		100	54.7486		100
1/21/2536	14.0269	13.8082	13.0324	-0.21867	0.99452		100	40.4292		100
1/22/2536	13.4481	14.3934	13.3622	0.94529	0.08592	1344.811	0	50.8188		100
1/25/2536	13.9009	14.3292	13.4264	0.42835	0.47446		0	50.8188		100
1/26/2536	13.8609	13.9495	13.1961	0.08854	0.66482		0	44.7803		100
1/27/2536	13.5802	13.9848	13.1608	0.40455	0.41941		0	44.7803		100
1/28/2536	13.5592	14.1018	13.3488	0.54259	0.21032		0	48.3398		100
1/29/2536	13.7259	14.1138	13.3368	0.38792	0.38912		0	48.3398		100
2/1/2536	13.7114	14.1017	13.3489	0.39035	0.3625		0	48.3398		100
2/2/2536	13.7213	14.1018	13.3488	0.38048	0.37253		0	48.3398		100
2/3/2536	13.7122	14.178	13.4251	0.46579	0.28708		0	50.4864		100
2/4/2536	13.7984	14.1052	13.3454	0.3068	0.45309		0	48.324		100
2/5/2536	13.7125	14.1041	13.3465	0.39159	0.36609		0	48.324		100

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/8/2536	13.7209	14.4068	13.6538	0.68587	0.06711		0	56.8898		100
2/9/2536	14.0323	14.4473	13.6134	0.41497	0.41893		0	56.8898		100
2/10/2536	14.0231	14.2542	13.5014	0.23117	0.52168		0	51.901		100
2/11/2536	13.8694	14.4924	13.7207	0.62293	0.14871		0	57.8691		100
2/12/2536	14.1092	14.5073	13.7058	0.39803	0.40341		0	57.8691		100
2/15/2536	14.0941	14.4067	13.6539	0.31262	0.44024		0	55.2203		100
2/16/2536	14.0249	14.4086	13.652	0.38363	0.37291		0	55.2203		100
2/17/2536	14.019	14.4067	13.6539	0.38777	0.36511		0	55.2203		100
2/18/2536	14.024	14.4068	13.6538	0.38283	0.37013		0	55.2203		100
2/19/2536	14.0194	14.7118	13.9589	0.69237	0.06052		0	64.0688		100
2/22/2536	14.3438	15.2114	14.3742	0.86764	-0.03043		0	72.7629		100
2/23/2536	14.8084	15.1743	14.2589	0.36581	0.54957	-1480.84	100	69.7344	1480.844	0
2/24/2536	14.7088	15.5543	14.7939	0.84551	-0.08506		100	76.1489		0
2/25/2536	15.1955	16.3234	15.3973	1.1279	-0.20172	-1519.55	200	82.2321		0
2/26/2536	15.9032	15.3317	14.2539	-0.57142	1.64925	-1590.32	300	57.6154		0
3/1/2536	14.8881	15.082	13.5886	0.19394	1.29945	4466.418	0	50.6213		0
3/2/2536	14.3677	15.0589	14.0693	0.6912	0.29842		0	53.6509		0
3/3/2536	14.5575	15.0334	14.2472	0.47589	0.31032		0	54.6497		0
3/4/2536	14.6357	14.8673	14.1083	0.23158	0.52737		0	52.2257		0
3/5/2536	14.478	15.3315	14.5591	0.85352	-0.08112		0	58.2139		0
3/9/2536	14.9706	14.9518	14.0239	-0.01882	0.9467	-1497.06	100	51.2904		0
3/10/2536	14.4976	15.4149	14.4758	0.91729	0.0218	1449.757	0	56.8208		0
3/11/2536	14.9739	15.6314	14.7168	0.6575	0.25713		0	59.3085		0
3/12/2536	15.1608	15.6441	14.8565	0.48337	0.30426		0	60.133		0
3/15/2536	15.2523	15.6303	14.8704	0.37802	0.38193		0	60.133		0
3/16/2536	15.2328	15.7793	15.0264	0.54649	0.20637		0	61.9227		0
3/17/2536	15.4072	15.6394	14.8612	0.23223	0.54598		0	59.0672		0
3/18/2536	15.2353	15.6377	14.863	0.40235	0.37236		0	59.0672		0
3/19/2536	15.2504	15.6269	14.8738	0.37646	0.37659		0	59.0672		0
3/22/2536	15.2335	15.6268	14.8739	0.39322	0.35963		0	59.0672		0
3/23/2536	15.249	15.6269	14.8738	0.37787	0.37522		0	59.0672		0
3/24/2536	15.2348	15.6268	14.8739	0.39194	0.36091		0	59.0672		0
3/25/2536	15.2478	15.6269	14.8738	0.37903	0.37402		0	59.0672		0
3/26/2536	15.2359	15.6268	14.8739	0.39086	0.36199		0	59.0672		0
3/29/2536	15.2468	15.6268	14.8738	0.38002	0.37301		0	59.0672		0
3/30/2536	15.2368	15.6268	14.8739	0.38995	0.36291		0	59.0672		0
3/31/2536	15.246	15.4743	14.7213	0.22833	0.52467		0	53.8562		0
4/1/2536	15.0869	15.6365	14.8641	0.54959	0.22278		0	57.8598		0
4/2/2536	15.251	15.9435	15.1672	0.69245	0.08381		0	64.4949		0
4/5/2536	15.5555	15.971	15.1397	0.41547	0.41589		0	64.4949		0
4/7/2536	15.5494	16.2368	15.4839	0.68741	0.06544		0	69.9772		0
4/8/2536	15.8639	16.5827	15.748	0.71878	0.11587		0	74.2578		0
4/9/2536	16.1709	16.2754	15.4453	0.10448	0.72556		0	64.3735		0
4/15/2536	15.8597	16.4304	15.5953	0.5707	0.26432		0	66.7562		0
4/16/2536	16.0125	17.0096	16.2361	0.9971	-0.22363		0	74.1916		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/19/2536	16.6569	16.682	15.6487	0.02509	1.00824	-1665.69	100	62.8396		0
4/20/2536	16.1827	16.3328	15.3879	0.15013	0.79476		100	56.6198		0
4/21/2536	15.8658	16.7384	15.8973	0.87259	-0.03143		100	62.5997		0
4/22/2536	16.3371	16.1666	15.2491	-0.17049	1.08798	-1633.71	200	52.2562		0
4/26/2536	15.7375	16.0801	15.0306	0.34259	0.70695	3147.502	0	50.0306		0
4/27/2536	15.5562	15.9464	15.1643	0.39021	0.3919		0	50.0306		0
4/29/2536	15.5419	15.7793	15.0264	0.23737	0.51548		0	47.6757		0
4/30/2536	15.3999	15.6353	14.8653	0.23542	0.53457		0	45.3755		0
5/4/2536	15.2406	15.6367	14.8639	0.39615	0.37666		0	45.3755		0
5/6/2536	15.2453	15.6268	14.8739	0.38149	0.37144		0	45.3755		0
5/7/2536	15.2382	15.7793	15.0264	0.54108	0.21179		0	48.48		0
5/10/2536	15.402	15.7912	15.0145	0.38917	0.3875		0	48.48		0
5/11/2536	15.3902	15.7793	15.0264	0.38909	0.36376		0	48.48		0
5/12/2536	15.3977	15.6268	14.8738	0.22912	0.52387		0	45.2668		0
5/13/2536	15.2401	15.6364	14.8642	0.3963	0.3759		0	45.2668		0
5/17/2536	15.2456	16.0843	15.3314	0.83867	-0.08573		0	55.5232		0
5/18/2536	15.7251	16.3224	15.3983	0.59728	0.32679	-1572.51	100	58.3265		0
5/19/2536	15.8553	15.9398	15.1708	0.08453	0.68445		100	51.3549		0
5/20/2536	15.555	16.5803	15.7504	1.02525	-0.1954		100	61.3143		0
5/21/2536	16.2073	17.2922	16.2585	1.08489	-0.05123	-1620.73	200	68.3029		0
5/24/2536	16.8019	18.1905	17.1903	1.38858	-0.38839	-1680.19	300	75.4633		0
5/25/2536	17.7711	18.4811	17.2046	0.71003	0.56645	-1777.11	400	76.4194		0
5/26/2536	17.8271	18.5266	17.7692	0.69945	0.0579		400	78.2452		0
5/27/2536	18.1618	18.2626	17.4231	0.10083	0.73867		400	72.2229		0
5/28/2536	17.8365	18.1099	17.2709	0.27344	0.56558		400	69.3488		0
5/31/2536	17.6934	18.2288	17.4569	0.53549	0.23643		400	70.6084		0
6/1/2536	17.8302	18.0767	17.3041	0.24643	0.52612		400	67.616		0
6/2/2536	17.6895	19.1431	18.3727	1.45353	-0.68321		400	75.457		0
6/3/2536	18.8595	19.4832	18.0326	0.6237	0.82687	-1885.95	500	75.457		0
6/7/2536	18.7469	19.2915	18.5293	0.54456	0.21759		500	76.4036		0
6/8/2536	18.9097	19.2985	18.5224	0.38874	0.38736		500	76.4036		0
6/9/2536	18.8975	18.5243	17.7715	-0.37321	1.12606		500	62.4391		0
6/10/2536	18.1985	18.7236	17.5721	0.52512	0.62639	9099.26	0	62.4391		0
6/11/2536	18.1408	18.373	17.6178	0.2322	0.52294		0	59.8996		0
6/14/2536	17.9873	17.0088	16.2369	-0.97848	1.75035		0	42.9637		0
6/15/2536	16.7597	18.262	16.5087	1.5023	0.25098		0	51.216		0
6/16/2536	17.4335	18.5179	17.4728	1.08444	-0.03935		0	56.623		0
6/17/2536	18.0171	18.6456	17.6502	0.62846	0.36697	-1801.71	100	57.8799		0
6/18/2536	18.1485	18.5318	17.7639	0.38332	0.38459		100	57.8799		0
6/21/2536	18.1327	19.4393	18.6865	1.30668	-0.55383		100	64.9475		0
6/22/2536	19.1535	19.416	18.0998	0.26255	1.05369	-1915.35	200	61.2577		0
6/23/2536	18.7545	18.7415	17.8593	-0.01293	0.8952		200	56.1083		0
6/24/2536	18.3271	18.7602	17.8406	0.43308	0.4865	3665.42	0	56.1083		0
6/25/2536	18.2825	19.1347	18.3812	0.85211	-0.09861		0	60.0072		0
6/28/2536	18.7887	18.3093	17.3765	-0.47935	1.41219	-1878.87	100	50.3702		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/29/2536	17.9052	18.966	17.6347	1.06087	0.27042	1790.516	0	54.3203		0
6/30/2536	18.3304	18.7409	17.8599	0.41047	0.47057		0	54.3203		0
7/2/2536	18.2741	18.6772	17.9235	0.40312	0.35057		0	54.3203		0
7/5/2536	18.3079	19.1346	18.3812	0.82669	-0.07324		0	58.4508		0
7/6/2536	18.7628	19.3684	18.4524	0.60562	0.31038	-1876.28	100	59.757		0
7/7/2536	18.916	18.6864	17.9144	-0.22965	1.00165		100	52.6295		0
7/8/2536	18.3205	18.8197	17.7811	0.49917	0.53939		100	52.6295		0
7/9/2536	18.3052	19.287	18.5338	0.98185	-0.22863		100	58.386		0
7/12/2536	18.9363	19.4249	18.3959	0.48864	0.54039	-1893.63	200	58.386		0
7/13/2536	18.9086	18.9821	18.2287	0.07352	0.67993		200	54.5425		0
7/14/2536	18.6002	18.8687	18.0371	0.2685	0.56313		200	52.6754		0
7/15/2536	18.4537	18.8389	18.0669	0.38518	0.3868		200	52.6754		0
7/19/2536	18.4381	18.6768	17.924	0.23875	0.51411		200	50.6639		0
7/20/2536	18.2987	18.6852	17.9156	0.38652	0.38307		200	50.6639		0
7/21/2536	18.2876	18.6768	17.924	0.38926	0.36359		200	50.6639		0
7/22/2536	18.2954	18.6769	17.9239	0.38147	0.37153		200	50.6639		0
7/23/2536	18.2882	18.6768	17.924	0.38861	0.36425		200	50.6639		0
7/26/2536	18.2948	18.6769	17.9239	0.38206	0.37092		200	50.6639		0
7/27/2536	18.2888	18.6768	17.924	0.38806	0.36481		200	50.6639		0
7/28/2536	18.2943	18.3719	17.6189	0.07756	0.67541		200	44.9029		0
7/29/2536	17.9937	18.7151	17.8857	0.72136	0.10799		200	50.9139		0
7/30/2536	18.3104	18.5642	17.7315	0.25384	0.57887		200	48.0889		0
8/4/2536	18.1356	18.8411	18.0647	0.70548	0.07087		200	53.6304		0
8/5/2536	18.466	19.0244	18.1864	0.55836	0.27965		200	56.1509		0
8/6/2536	18.5922	18.6853	17.9155	0.09309	0.67677		200	50.266		0
8/9/2536	18.307	18.7133	17.8875	0.40624	0.41948		200	50.266		0
8/10/2536	18.2878	18.6768	17.9239	0.38909	0.36381		200	50.266		0
8/11/2536	18.2953	18.6769	17.9239	0.38163	0.37135		200	50.266		0
8/13/2536	18.2884	18.6768	17.924	0.38846	0.36441		200	50.266		0
8/16/2536	18.2947	18.2194	17.4664	-0.0753	0.82828		200	40.9427		0
8/17/2536	17.8533	18.3018	17.384	0.44847	0.46937	3570.666	0	40.9427		0
8/18/2536	17.8396	18.3719	17.6189	0.53225	0.22071		0	44.894		0
8/20/2536	17.986	18.3824	17.6083	0.39639	0.37769		0	44.894		0
8/23/2536	17.9902	18.0668	17.3139	0.07667	0.67626		0	38.8628		0
8/24/2536	17.688	18.4102	17.5805	0.72229	0.10742		0	46.59		0
8/25/2536	18.0062	18.1069	17.2739	0.10072	0.73231		0	41.0082		0
8/26/2536	17.6857	18.1092	17.2715	0.42353	0.41418		0	41.0082		0
8/27/2536	17.6898	18.0668	17.3139	0.37705	0.37582		0	41.0082		0
8/30/2536	17.6742	18.2193	17.4665	0.54513	0.20773		0	45.1146		0
8/31/2536	17.8459	18.5368	17.759	0.69086	0.08697		0	52.2706		0
9/1/2536	18.146	18.563	17.7328	0.417	0.41313		0	52.2706		0
9/2/2536	18.1437	18.6768	17.924	0.53311	0.21974		0	55.6255		0
9/3/2536	18.2919	18.6876	17.9132	0.39565	0.37868		0	55.6255		0
9/6/2536	18.2944	18.6768	17.9239	0.38242	0.37049		0	55.6255		0
9/8/2536	18.2891	18.6768	17.924	0.38772	0.36516		0	55.6255		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/9/2536	18.294	19.2869	18.5339	0.99289	-0.23993		0	67.8022		0
9/10/2536	18.9479	19.277	18.2388	0.32908	0.70907	-1894.79	100	63.1376		0
9/13/2536	18.7504	19.4552	18.6706	0.70483	0.07976		100	67.8949		0
9/14/2536	19.0724	19.1755	18.3403	0.10312	0.73212		100	59.6102		0
9/15/2536	18.7546	19.6338	18.7971	0.8792	-0.04248		100	66.2606		0
9/16/2536	19.243	21.0494	20.1265	1.80646	-0.88351	-1924.3	200	77.9764		0
9/17/2536	20.7305	22.9796	21.2464	2.24906	-0.51586	-2073.05	300	84.4412		0
9/20/2536	22.2703	22.9988	21.2272	0.72845	1.04317	-2227.03	400	84.4412		0
9/21/2536	22.0977	20.9754	20.2004	-1.12225	1.89725		400	62.9953		0
9/22/2536	20.7545	21.2372	19.3287	0.48266	1.42582	8301.804	0	59.7281		0
9/23/2536	20.3	20.7483	19.8175	0.44834	0.48247		0	59.7281		0
9/24/2536	20.2754	20.812	20.0588	0.53659	0.2166		0	60.9039		0
9/27/2536	20.4302	20.8233	20.0476	0.39305	0.38264		0	60.9039		0
9/28/2536	20.4266	21.7269	20.974	1.30025	-0.54738		0	67.5058		0
9/29/2536	21.4343	20.9384	19.6275	-0.4959	1.80684	-2143.43	100	55.6904		0
9/30/2536	20.3796	21.0507	19.5152	0.67109	0.86442	2037.96	0	55.6904		0
10/1/2536	20.2882	21.426	20.6649	1.13786	-0.37667		0	61.3015		0
10/4/2536	21.0926	21.1659	20.01	0.07327	1.08265	-2109.26	100	56.6649		0
10/5/2536	20.6117	20.9122	19.9587	0.30052	0.65297		100	55.1671		0
10/6/2536	20.4281	22.3508	21.5701	1.92272	-1.14199		100	65.1015		0
10/7/2536	22.1469	24.4516	22.5194	2.30478	-0.37252	-2214.69	200	71.825		0
10/8/2536	23.6234	23.4331	21.7079	-0.19031	1.91545	-2362.34	300	63.8736		0
10/11/2536	22.6614	25.4237	23.9874	2.76228	-1.32599	6798.417	0	71.7361		0
10/12/2536	24.9834	24.7296	22.2415	-0.25382	2.74192	-2498.34	100	63.2632		0
10/13/2536	23.6229	25.0432	23.1479	1.42024	0.47508	2362.293	0	65.4599		0
10/14/2536	24.1441	24.713	23.7831	0.56886	0.36105		0	66.0071		0
10/15/2536	24.214	24.1717	23.4093	-0.04231	0.80476		0	62.7929		0
10/18/2536	23.8254	25.308	24.4081	1.48253	-0.58269		0	66.8493		0
10/19/2536	24.9396	24.8033	23.3877	-0.13625	1.55183	-2493.96	100	61.6769		0
10/20/2536	24.1653	24.8663	23.6297	0.70106	0.53558	2416.528	0	62.3051		0
10/21/2536	24.237	23.7124	22.9536	-0.52452	1.28339		0	56.3378		0
10/22/2536	23.4033	24.1316	22.8394	0.72833	0.56395		0	57.0757		0
10/26/2536	23.4817	23.8649	23.1061	0.38323	0.37563		0	57.0757		0
10/27/2536	23.4731	24.4719	23.7191	0.99888	-0.24602		0	60.1963		0
10/28/2536	24.1394	25.5325	24.4886	1.39306	-0.34923	-2413.94	100	64.3795		0
10/29/2536	25.0789	26.2503	24.9908	1.17147	0.08808	-2507.89	200	66.8786		0
11/1/2536	25.6515	27.4835	26.5026	1.832	-0.85111		300	71.6911		0
11/2/2536	27.1398	28.3147	26.5864	1.17489	0.5534	-2713.98	400	73.0945		0
11/3/2536	27.4516	28.3255	27.4907	0.87398	-0.03909		400	74.4581		0
11/4/2536	27.9309	28.8252	27.906	0.89436	0.0249	-2793.09	500	75.78		0
11/5/2536	28.3783	28.0566	27.1496	-0.32171	1.22869		500	69.3389		0
11/8/2536	27.6554	29.1056	27.9306	1.45018	-0.27517	13827.72	0	72.3735		0
11/9/2536	28.5961	28.4934	27.2399	-0.10263	1.35617	-2859.61	100	67.269		0
11/10/2536	27.9022	29.5198	28.385	1.61754	-0.48277	2790.223	0	70.9468		0
11/11/2536	29.069	29.8499	28.4167	0.78097	0.65224	-2906.9	100	71.5212		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/12/2536	29.1066	29.3306	28.5742	0.22393	0.53242		100	70.0302		0
11/16/2536	28.9625	29.3393	28.5655	0.37683	0.39704		100	70.0302		0
11/17/2536	28.9293	29.3289	28.5759	0.39954	0.35341		100	70.0302		0
11/18/2536	28.9569	29.3291	28.5757	0.37219	0.38114		100	70.0302		0
11/19/2536	28.9316	28.605	27.8521	-0.32658	1.07945		100	62.9679		0
11/22/2536	28.2805	28.7838	27.6733	0.50336	0.60711	2828.045	0	62.9679		0
11/23/2536	28.2146	27.5205	26.7652	-0.69408	1.4494		0	53.5697		0
11/24/2536	27.2391	27.8703	26.4155	0.63121	0.82359		0	53.5697		0
11/26/2536	27.1373	28.0663	27.3052	0.92902	-0.16789		0	57.2681		0
11/29/2536	27.7149	28.1782	27.1933	0.46323	0.52166	-2771.49	100	57.2681		0
11/30/2536	27.6747	28.4244	27.6708	0.74971	0.00388		100	59.7472		0
12/1/2536	28.0614	27.7576	26.89	-0.30378	1.17133		100	53.1108		0
12/2/2536	27.3645	27.3508	26.2111	-0.01376	1.15339	2736.453	0	48.7382		0
12/3/2536	26.817	27.2879	26.274	0.47093	0.54298		0	48.7382		0
12/7/2536	26.7678	27.5199	26.7659	0.75204	0.00196		0	51.806		0
12/8/2536	27.1588	25.9488	25.0798	-1.21007	2.07904		0	40.1591		0
12/9/2536	25.6866	27.264	25.2122	1.57743	0.47442		0	45.9727		0
12/13/2536	26.2863	26.008	25.0206	-0.2783	1.26564		0	41.6184		0
12/14/2536	25.5451	26.281	25.1095	0.7359	0.43558		0	43.0702		0
12/15/2536	25.7132	25.7197	24.947	0.00657	0.7662		0	40.8807		0
12/16/2536	25.3188	26.1319	25.2586	0.81311	0.06013		0	43.9492		0
12/20/2536	25.7295	25.5877	24.717	-0.14173	1.01244		0	40.5494		0
12/21/2536	25.156	25.8377	24.829	0.68171	0.32704		0	42.1557		0
12/22/2536	25.3546	28.257	27.4764	2.90233	-2.12177		0	58.899		0
12/24/2536	28.1999	26.8384	23.8283	-1.36149	4.37164	-2819.99	100	44.9021		0
12/27/2536	25.7161	27.039	23.6277	1.32288	2.08841	2571.61	0	44.9021		0
12/28/2536	25.3561	25.7715	24.8951	0.41546	0.46095		0	44.9021		0
12/29/2536	25.3131	25.71	24.9567	0.39694	0.35639		0	44.9021		0
12/30/2536	25.3353	25.7099	24.9567	0.37465	0.37854		0	44.9021		0
1/4/2537	25.3148	28.0621	27.3093	2.7473	-1.99445		0	58.2478		0
1/5/2537	28.026	26.7597	23.907	-1.26634	4.11899	-2802.6	100	46.1972		0
1/6/2537	25.6589	26.9411	23.7256	1.2822	1.93329	2565.888	0	46.1972		0
1/7/2537	25.3762	24.6696	23.8257	-0.7066	1.55051		0	41.5914		0
1/10/2537	24.3129	22.8322	21.3202	-1.4807	2.99265		0	34.239		0
1/11/2537	22.3892	25.5993	22.8959	3.21009	-0.50668		0	44.7561		0
1/12/2537	24.4676	23.5796	21.2966	-0.88801	3.17103	-2446.76	100	39.1387		0
1/13/2537	22.6846	22.4089	19.9339	-0.27567	2.75067	2268.46	0	35.7556		0
1/17/2537	21.338	22.6705	20.7581	1.33242	0.5799		0	38.2203		0
1/18/2537	21.7287	22.8728	22.0034	1.14406	-0.2747		0	41.4458		0
1/19/2537	22.4854	23.1767	22.0614	0.69123	0.42401	-2248.54	100	42.2575		0
1/20/2537	22.6133	22.4605	21.6919	-0.1528	0.92135		100	40.4461		0
1/21/2537	22.0975	22.5653	21.5871	0.46775	0.51037	2209.75	0	40.4461		0
1/24/2537	22.0714	21.729	20.9758	-0.34243	1.09569		0	37.9319		0
1/25/2537	21.3918	20.4672	19.3423	-0.92461	2.04955		0	33.4528		0
1/26/2537	20.0667	21.7511	19.8679	1.68437	0.1988		0	38.3524		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/27/2537	20.8689	22.286	21.1426	1.4171	-0.27362		0	42.8813		0
1/28/2537	21.7786	23.2371	22.0011	1.45846	-0.22246	-2177.86	100	47.069		0
1/31/2537	22.6912	23.235	22.0031	0.54383	0.68805	-2269.12	200	47.069		0
2/1/2537	22.6038	23.1788	22.4212	0.57497	0.18265		200	47.9541		0
2/2/2537	22.8043	22.8313	22.0449	0.02694	0.75942		200	46.287		0
2/4/2537	22.4366	23.0515	22.1866	0.6149	0.24992		200	47.274		0
2/7/2537	22.6252	23.191	22.409	0.5658	0.21612		200	48.2971		0
2/8/2537	22.7872	23.5517	22.7721	0.76455	0.01503		200	50.3712		0
2/9/2537	23.1812	23.5965	22.7273	0.4153	0.45394		200	50.3712		0
2/10/2537	23.1438	23.9004	23.1472	0.75666	-0.00346		200	52.5776		0
2/11/2537	23.5448	23.96	23.0877	0.41516	0.45712	-2354.48	300	52.5776		0
2/14/2537	23.5046	26.0719	25.3186	2.5673	-1.81404		300	63.7821		0
2/16/2537	26.004	25.5733	22.922	-0.4307	3.08204	-2600.4	400	54.5319		0
2/17/2537	24.4206	26.0583	23.8846	1.63766	0.536	9768.24	0	57.8254		0
2/18/2537	25.0357	24.0166	23.031	-1.01911	2.00475		0	50.0213		0
2/21/2537	23.6476	24.2977	22.388	0.65008	1.25956		0	49.1288		0
2/22/2537	23.3851	23.2162	22.3838	-0.1689	1.00132		0	46.451		0
2/23/2537	22.7918	22.9455	21.9307	0.15367	0.86113		0	44.7017		0
2/24/2537	22.4788	21.4192	20.5617	-1.05958	1.91711		0	38.4623		0
2/28/2537	21.1143	21.5715	19.6856	0.45717	1.4287		0	37.0692		0
3/1/2537	20.6827	20.9179	19.9774	0.23518	0.70536		0	36.3601		0
3/2/2537	20.4136	21.2104	20.4087	0.79676	0.00492		0	38.8784		0
3/4/2537	20.8534	21.2509	20.3682	0.39745	0.4852		0	38.8784		0
3/7/2537	20.771	21.1869	20.4322	0.41592	0.3388		0	38.8784		0
3/8/2537	20.8286	21.0057	20.2515	0.1771	0.57713		0	37.9408		0
3/10/2537	20.5986	21.0228	20.2344	0.42411	0.36424		0	37.9408		0
3/11/2537	20.6444	20.2816	19.5279	-0.36275	1.11643		0	34.1234		0
3/14/2537	19.9282	19.9334	18.7904	0.00519	1.13785		0	31.5587		0
3/15/2537	19.412	20.0425	19.0433	0.6305	0.3687		0	33.3567		0
3/16/2537	19.5182	19.2029	18.4352	-0.31536	1.08302		0	29.9656		0
3/17/2537	18.8759	18.4677	17.3609	-0.40827	1.51499		0	26.3583		0
3/18/2537	17.9795	18.0452	16.6976	0.06574	1.28186		0	24.456		0
3/21/2537	17.4169	16.9827	15.9506	-0.43414	1.46625		0	21.6514		0
3/22/2537	16.5303	16.5017	15.1649	-0.02854	1.36533		0	19.9285		0
3/23/2537	15.8893	16.5668	15.4618	0.67754	0.42749		0	21.8421		0
3/24/2537	15.9989	15.8546	15.0883	-0.14427	0.91063		0	20.2765		0
3/25/2537	15.5001	15.9565	14.9863	0.45649	0.51374		0	20.2765		0
3/28/2537	15.4589	15.7578	15.0041	0.29884	0.4548		0	19.9995		0
3/29/2537	15.3759	16.4839	15.7256	1.10798	-0.34969		0	28.4261		0
3/30/2537	16.157	17.0326	15.9007	0.87561	0.25624	-1615.7	100	32.2676	-1615.7	100
3/31/2537	16.4702	17.0647	16.2305	0.59454	0.23966		100	34.1702		100
4/1/2537	16.6446	16.6758	15.8956	0.03125	0.74892		100	32.2208		100
4/4/2537	16.2894	16.354	15.4936	0.06457	0.79579		100	30.3559		100
4/5/2537	15.9332	16.9895	16.1248	1.05635	-0.19156		100	37.2056		100
4/7/2537	16.597	16.808	15.7634	0.21107	0.83356	-1659.7	200	35.5901		100

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/8/2537	16.2839	16.7035	15.868	0.41957	0.41594		200	35.5901		100
4/11/2537	16.2822	16.8431	16.0902	0.56092	0.19193		200	37.6823		100
4/15/2537	16.4591	16.677	15.8945	0.21792	0.56461		200	36.4087		100
4/18/2537	16.2828	17.0373	16.2579	0.7545	0.02486		200	40.7239		100
4/19/2537	16.6569	17.0793	16.2159	0.42243	0.441		200	40.7239		100
4/20/2537	16.6378	17.0241	16.2712	0.38629	0.36665		200	40.7239		100
4/21/2537	16.6399	16.6622	15.9093	0.0223	0.73063		200	37.542		100
4/22/2537	16.2895	16.7147	15.8568	0.42516	0.43275		200	37.542		100
4/25/2537	16.2802	16.6622	15.9093	0.382	0.37087		200	37.542		100
4/26/2537	16.2741	16.6622	15.9093	0.38809	0.36478		200	37.542		100
4/27/2537	16.2797	16.6622	15.9092	0.38254	0.37043		200	37.542		100
4/28/2537	16.2745	16.6622	15.9093	0.38763	0.36524		200	37.542		100
4/29/2537	16.2792	17.2051	16.4521	0.92582	-0.17287		200	47.1958		100
5/3/2537	16.8577	17.4122	16.4259	0.55454	0.43178	-1685.77	300	48.6211		100
5/4/2537	16.9094	17.3876	16.6314	0.4782	0.27797		300	50.0725		100
5/6/2537	17.0041	18.1142	17.3525	1.11007	-0.34842		300	59.8451		100
5/9/2537	17.7865	17.9378	16.8051	0.15124	0.98142	-1778.65	400	54.1391		100
5/10/2537	17.378	17.8186	16.9243	0.44054	0.4537		400	54.1391		100
5/11/2537	17.3684	17.7479	16.995	0.37948	0.37342		400	54.1391		100
5/12/2537	17.3575	17.7479	16.995	0.3904	0.36246		400	54.1391		100
5/13/2537	17.3675	18.6527	17.8997	1.2852	-0.53219		400	65.2731		100
5/16/2537	18.3532	19.4668	18.1713	1.11367	0.18189	-1835.32	500	69.982		100
5/17/2537	18.8383	19.1014	18.1748	0.26312	0.66351		500	66.7337		100
5/18/2537	18.6321	19.0322	18.244	0.40014	0.38811		500	66.7337		100
5/19/2537	18.6318	19.0145	18.2617	0.38273	0.37015		500	66.7337		100
5/20/2537	18.6271	19.0145	18.2617	0.38743	0.36545		500	66.7337		100
5/26/2537	18.6314	18.4717	17.7188	-0.15971	0.91267		500	56.2062		100
5/27/2537	18.1151	18.7649	17.7875	0.64981	0.32756	9057.535	0	58.5533		100
5/30/2537	18.2775	18.4831	17.7074	0.20561	0.57007		0	55.3581		100
5/31/2537	18.0837	18.4864	17.7041	0.40271	0.37959		0	55.3581		100
6/1/2537	18.0932	19.1955	18.4426	1.10232	-0.34935		0	64.3761		100
6/2/2537	18.8674	19.5646	18.4354	0.69722	0.43194	-1886.74	100	66.2136		100
6/7/2537	18.9953	18.6604	17.892	-0.33487	1.10329		100	54.176		100
6/8/2537	18.3178	18.8388	17.7136	0.52099	0.60415	1831.777	0	54.176		100
6/10/2537	18.2736	18.6534	17.899	0.37982	0.37456		0	54.176		100
6/13/2537	18.2621	18.6526	17.8998	0.39056	0.36229		0	54.176		100
6/14/2537	18.2724	18.6527	17.8997	0.38029	0.37275		0	54.176		100
6/15/2537	18.2629	18.6526	17.8998	0.3897	0.36316		0	54.176		100
6/16/2537	18.2716	18.8337	18.0806	0.56202	0.19099		0	57.2098		100
6/20/2537	18.4505	18.6675	17.8849	0.217	0.56566		0	53.4023		100
6/21/2537	18.2724	18.6659	17.8864	0.39352	0.38598		0	53.4023		100
6/22/2537	18.2666	18.6526	17.8998	0.38601	0.36685		0	53.4023		100
6/23/2537	18.2682	18.8336	18.0807	0.56538	0.18755		0	56.9784		100
6/24/2537	18.4538	18.3062	17.5224	-0.1476	0.93142		0	45.6579		100
6/27/2537	17.9357	18.4039	17.4247	0.46824	0.51102		0	45.6579		100

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/28/2537	17.9096	18.0195	17.2662	0.10989	0.64341		0	40.941		100
6/29/2537	17.6379	18.5023	17.6882	0.86447	-0.05031		0	50.1791		100
6/30/2537	18.1208	18.5557	17.6348	0.43485	0.48599	-1812.08	100	50.1791		100
7/5/2537	18.0786	19.7386	18.9852	1.66003	-0.90658		100	66.9612		100
7/8/2537	19.5106	19.1104	17.442	-0.40018	2.06856	-1951.06	200	51.0789		100
7/12/2537	18.3761	18.9047	17.2858	0.5286	1.09022	3675.21	0	48.9931		100
7/13/2537	18.1171	17.8725	17.0513	-0.24457	1.06576		0	42.4583		100
7/14/2537	17.4788	17.7257	16.6553	0.2469	0.82346		0	39.9961		100
7/15/2537	17.2116	17.6026	16.7784	0.391	0.4332		0	39.9961		100
7/18/2537	17.1644	17.2052	16.4519	0.0408	0.71247		0	36.7046		100
7/20/2537	16.8477	17.7954	16.9474	0.94772	-0.09971		0	44.1316		100
7/22/2537	17.3874	17.4932	16.5259	0.10578	0.86153	-1738.74	100	40.7027		100
7/26/2537	17.0236	17.6263	16.7547	0.60265	0.26897		100	43.0839		100
7/27/2537	17.1825	17.3076	16.5305	0.12519	0.65199		100	40.4593		100
7/28/2537	16.9202	17.3254	16.5127	0.40519	0.40757		100	40.4593		100
8/1/2537	16.9096	17.2955	16.5426	0.38591	0.36695		100	40.4593		100
8/2/2537	16.911	16.7527	15.9997	-0.15834	0.91126		100	35.1158		100
8/3/2537	16.3971	16.6833	15.7072	0.2862	0.68992	1639.71	0	33.5263		100
8/4/2537	16.1947	16.3181	15.5295	0.12347	0.66517		0	31.2419		100
8/5/2537	15.9203	15.5176	14.7014	-0.40269	1.21886		0	25.6052		100
8/8/2537	15.1683	15.7123	14.5068	0.54393	0.66154		0	25.6052		100
8/9/2537	15.1026	15.578	14.822	0.47543	0.28058		0	27.2956		100
8/10/2537	15.192	15.5806	14.8194	0.38859	0.37258		0	27.2956		100
8/11/2537	15.1918	15.7574	15.0045	0.56566	0.18725		0	30.9354	-1519.18	200
8/15/2537	15.3779	15.773	14.989	0.39506	0.38895		0	30.9354		200
8/16/2537	15.3714	15.6669	14.9141	0.29556	0.4573		0	30.0627		200
8/17/2537	15.2828	15.4889	14.7301	0.20616	0.55263		0	28.3406		200
8/18/2537	15.1034	15.3182	14.5389	0.21484	0.56447		0	26.6938		200
8/19/2537	14.924	15.2281	14.4481	0.30411	0.47581		0	25.884		200
8/22/2537	14.8297	15.0369	14.2774	0.20717	0.55229		0	24.2964		200
8/23/2537	14.6517	14.8658	14.0866	0.21409	0.56514		0	22.7909		200
8/24/2537	14.4709	14.3234	13.5433	-0.14757	0.9276		0	18.9896		200
8/25/2537	13.9558	14.1511	13.1727	0.19526	0.78307	-1395.58	100	17.4246		200
8/26/2537	13.6654	13.9848	13.1581	0.31941	0.50729		100	16.9239		200
8/29/2537	13.5624	13.9519	13.191	0.38948	0.37136		100	16.9239		200
8/30/2537	13.5641	13.8574	13.1045	0.2933	0.45962		100	16.3782		200
8/31/2537	13.4712	13.77	13.0109	0.29883	0.46029		100	15.8284		200
9/1/2537	13.3838	13.7698	13.0111	0.38607	0.37262		100	15.8284		200
9/2/2537	13.3807	13.8574	13.1045	0.4767	0.27619		100	18.9822		200
9/5/2537	13.4752	13.9523	13.1906	0.4771	0.28464		100	22.1245		200
9/6/2537	13.5631	13.9519	13.1909	0.38881	0.37217		100	22.1245		200
9/7/2537	13.5634	13.7669	13.014	0.20349	0.54942		100	20.2984		200
9/8/2537	13.3838	13.5992	12.8199	0.21542	0.56393		100	18.6414		200
9/9/2537	13.2054	13.5994	12.8197	0.39397	0.38568		100	18.6414		200
9/12/2537	13.2003	13.2241	12.4712	0.02374	0.72912		100	15.6736		200

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/13/2537	12.8527	13.4572	12.6	0.6045	0.25266		100	22.3317		200
9/14/2537	13.0273	13.4185	12.6386	0.39125	0.38864		100	22.3317		200
9/16/2537	13.0168	13.405	12.6522	0.38822	0.36463		100	22.3317		200
9/19/2537	13.0226	13.3146	12.5616	0.29194	0.46103		100	21.2823		200
9/20/2537	12.9271	13.4082	12.6489	0.48111	0.27818		100	25.0739		200
9/21/2537	13.0249	13.2286	12.4667	0.20373	0.55819		100	22.7171		200
9/22/2537	12.8385	13.1474	12.3669	0.30898	0.47161		100	21.6228		200
9/23/2537	12.7529	13.0461	12.2873	0.29317	0.46564		100	20.5563		200
9/26/2537	12.655	12.8655	12.1059	0.2105	0.54905		100	18.5824		200
9/27/2537	12.4832	12.5129	11.7347	0.02976	0.74844		100	15.3977		200
9/29/2537	12.1269	12.5543	11.6933	0.42743	0.43352		100	15.3977		200
9/30/2537	12.1194	12.5002	11.7474	0.38088	0.37198		100	15.3977		200
10/4/2537	12.1111	12.3193	11.5664	0.20815	0.54471		100	13.909		200
10/5/2537	11.9402	12.5128	11.7349	0.57253	0.20535		100	22.0273		200
10/6/2537	12.1188	12.6959	11.9136	0.57706	0.2052		100	29.2155		200
10/7/2537	12.3027	12.4249	11.6418	0.1222	0.66085		100	25.4286		200
10/10/2537	12.0303	12.1696	11.3542	0.1393	0.67613		100	22.3139		200
10/11/2537	11.7642	12.1694	11.3544	0.4052	0.40975		100	22.3139		200
10/12/2537	11.7517	12.0479	11.295	0.29612	0.45674		100	21.305		200
10/14/2537	11.6642	12.0508	11.2921	0.38655	0.37211		100	21.305		200
10/17/2537	11.6621	12.0479	11.295	0.38578	0.36712		100	21.305		200
10/18/2537	11.6632	11.9574	11.2045	0.29417	0.45875		100	20.1662		200
10/20/2537	11.572	12.0509	11.292	0.47893	0.28003		100	24.5115		200
10/21/2537	11.6658	11.9617	11.2002	0.29598	0.46559		100	23.1543		200
10/25/2537	11.5709	11.7797	11.0203	0.20874	0.5506		100	20.6872		200
10/26/2537	11.396	11.6084	10.8297	0.21243	0.56626		100	18.5577		200
10/27/2537	11.2125	11.4284	10.6479	0.21584	0.56466		100	16.7058		200
10/28/2537	11.034	11.5184	10.7387	0.48446	0.29528		100	20.9533		200
10/31/2537	11.1212	11.4185	10.6577	0.29724	0.4635		100	19.8625		200
11/1/2537	11.0295	11.2367	10.4776	0.20722	0.55185		100	17.86		200
11/2/2537	10.8519	11.2467	10.4676	0.39484	0.38427		100	17.86		200
11/3/2537	10.8489	11.4145	10.6617	0.56563	0.18724		100	26.459		200
11/4/2537	11.035	11.4301	10.6461	0.3951	0.38898		100	26.459		200
11/8/2537	11.0285	11.2336	10.4807	0.20507	0.54778		100	23.5943		200
11/9/2537	10.8518	12.3323	11.5534	1.48045	-0.70161		100	55.0442	-1085.18	300
11/10/2537	12.0533	12.3174	10.8445	0.26413	1.20883	-1205.33	200	47.958		300
11/14/2537	11.5884	11.9563	11.0246	0.36799	0.56373		200	46.3514		300
11/15/2537	11.4926	12.1427	11.3811	0.6501	0.11149		200	51.5906		300
11/17/2537	11.756	12.1695	11.3543	0.41349	0.4017		200	51.5906		300
11/18/2537	11.7593	11.5955	10.8426	-0.16377	0.91665		200	42.0626		300
11/21/2537	11.2356	11.6185	10.6386	0.38295	0.59694	2247.114	0	40.713		300
11/22/2537	11.1293	11.4197	10.6565	0.29037	0.4728		0	39.3532		300
11/23/2537	11.0226	10.604	9.84365	-0.41861	1.178932		0	29.7294		300
11/24/2537	10.2842	11.3641	10.1693	1.0799	0.11492		0	40.2244	-1028.42	400
11/28/2537	10.7888	11.2357	10.2976	0.44689	0.49116		0	40.2244		400

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/29/2537	10.7556	11.2338	10.4805	0.47825	0.27508		0	41.9017		400
11/30/2537	10.8527	10.8762	10.1142	0.02353	0.73847		0	37.3832		400
12/7/2537	10.4976	10.9253	10.0652	0.42765	0.43238		0	37.3832		400
12/9/2537	10.4913	10.5098	9.75691	0.01847	0.734384		0	33.2276		400
12/13/2537	10.134	11.1064	10.246	0.97233	-0.11199		0	43.3925		400
12/15/2537	10.7129	10.6239	9.64276	-0.08901	1.070162	-1071.29	100	37.2807		400
12/16/2537	10.1503	11.0909	10.0806	0.94056	0.06977	1015.032	0	44.319		400
12/19/2537	10.6163	10.9485	10.042	0.33218	0.57436		0	43.2731		400
12/20/2537	10.4732	11.5116	10.7456	1.03835	-0.27231		0	51.8409		400
12/21/2537	11.1873	11.6636	10.5936	0.47634	0.59371	-1118.73	100	51.8409		400
12/22/2537	11.1028	11.0542	10.2982	-0.04862	0.80461		100	46.0759		400
12/26/2537	10.703	11.5793	10.6778	0.87636	0.02518	1070.298	0	51.8432		400
12/27/2537	11.1341	11.1264	10.226	-0.0077	0.90801		0	46.4887		400
12/28/2537	10.6977	11.5896	10.6675	0.89195	0.03013		0	51.8448		400
12/29/2537	11.1423	11.5804	10.6767	0.4381	0.46558		0	51.8448		400
12/30/2537	11.1203	11.9575	11.2044	0.83715	-0.08411		0	56.8535		400
1/10/2538	11.6013	11.3187	10.3956	-0.28258	1.20577	-1160.13	100	48.2128		400
1/11/2538	10.9006	11.4303	10.284	0.52973	0.61664	1090.06	0	48.2128		400
1/12/2538	10.8558	11.144	10.3894	0.28817	0.46641		0	47.1735		400
1/13/2538	10.7518	10.5134	9.75331	-0.23847	0.998523		0	40.5789		400
1/17/2538	10.1707	11.1964	10.156	1.02573	0.01468		0	47.3703		400
1/20/2538	10.7003	10.7913	9.83729	0.09097	0.863033		0	43.778		400
1/23/2538	10.3198	10.4811	9.60465	0.16126	0.715159		0	41.2514		400
1/25/2538	10.0464	10.3618	9.54293	0.31541	0.503504		0	40.4141		400
1/26/2538	9.94212	10.3328	9.57198	0.390658	0.370138		0	40.4141		400
2/3/2538	9.94615	10.3289	9.57591	0.382699	0.370237		0	40.4141		400
2/6/2538	9.94135	10.3288	9.57594	0.387469	0.36541		0	40.4141		400
2/7/2538	9.94576	10.4193	9.66638	0.473575	0.279372		0	41.9976		400
2/9/2538	10.0341	10.2425	9.48132	0.20836	0.552823		0	39.7238		400
2/13/2538	9.85699	10.3419	9.56283	0.484938	0.29416		0	41.4313		400
2/15/2538	9.9457	9.97092	9.21004	0.025219	0.735665		0	36.9254		400
2/16/2538	9.59454	10.1103	9.25162	0.515753	0.342921		0	38.7197		400
2/21/2538	9.67694	10.875	10.1155	1.198018	-0.43858		0	51.9641		400
2/22/2538	10.5596	11.0105	9.79902	0.45092	0.760572	-1055.96	100	50.6541		400
2/23/2538	10.3957	10.8823	10.1082	0.4866	0.28748		100	51.9583		400
2/27/2538	10.4918	10.3331	9.57164	-0.15865	0.920126		100	44.3791		400
3/6/2538	9.97073	10.261	9.28188	0.290246	0.688853	997.0734	0	42.1708		400
3/7/2538	9.7735	10.2559	9.46794	0.482377	0.305566		0	43.6798		400
3/8/2538	9.84988	9.78942	9.02964	-0.06047	0.820249		0	38.2986		400
3/9/2538	9.42561	10.3171	9.40668	0.891529	0.018934		0	45.5259		400
3/10/2538	9.8795	10.0441	9.13687	0.164585	0.742625		0	42.3226		400
3/13/2538	9.58817	10.0028	9.17817	0.41462	0.410004		0	42.3226		400
3/14/2538	9.58586	9.78595	9.0331	0.200092	0.552762		0	40.139		400
3/15/2538	9.39989	10.3426	9.56218	0.942694	-0.1623		0	48.6916		400
3/16/2538	9.9886	9.54204	8.5532	-0.44656	1.435393	-998.86	100	38.7536		400

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/17/2538	9.11217	10.616	9.28874	1.503851	-0.17657	911.2169	0	49.7898		400
3/20/2538	10.037	10.5682	9.33656	0.53122	0.70042	-1003.7	100	49.7898		400
3/21/2538	9.92596	10.3321	9.57269	0.40612	0.353273		100	49.7898		400
3/29/2538	9.96085	10.3291	9.57566	0.368258	0.385197		100	49.7898		400
3/31/2538	9.92795	9.96694	9.21402	0.038986	0.713936		100	45.3894		400
4/4/2538	9.6082	9.65303	8.80412	0.04483	0.804076		100	41.4448		400
4/7/2538	9.2247	9.66488	8.79227	0.440177	0.432437		100	41.4448		400
4/17/2538	9.23209	9.605	8.85214	0.372908	0.379953		100	41.4448		400
4/19/2538	9.20859	9.60501	8.85214	0.396419	0.356447		100	41.4448		400
4/20/2538	9.23019	9.42422	8.67102	0.194028	0.559166		100	39.1562		400
4/21/2538	9.0326	9.61971	8.83744	0.587105	0.195161		100	42.5713		400
4/24/2538	9.23618	9.62174	8.83541	0.385559	0.400774		100	42.5713		400
4/25/2538	9.20952	9.60503	8.85212	0.395503	0.357407		100	42.5713		400
4/26/2538	9.22933	9.60515	8.85199	0.375823	0.377339		100	42.5713		400
4/27/2538	9.21116	9.605	8.85215	0.393838	0.359014		100	42.5713		400
4/28/2538	9.22782	9.60513	8.85202	0.377311	0.375798		100	42.5713		400
5/2/2538	9.21254	9.605	8.85215	0.392455	0.360396		100	42.5713		400
5/3/2538	9.22654	9.51463	8.76156	0.288089	0.464979		100	40.6546		400
5/4/2538	9.12364	9.97042	9.21053	0.846785	-0.08689		100	52.2347		400
5/8/2538	9.61812	9.96366	9.03634	0.345538	0.581778	-961.812	200	50.1279		400
5/9/2538	9.48352	9.97314	9.20781	0.489625	0.275709		200	52.204		400
5/11/2538	9.59279	9.97193	9.20903	0.379141	0.383761		200	52.204		400
5/12/2538	9.573	9.96691	9.21405	0.393901	0.358956		200	52.204		400
5/16/2538	9.58978	9.78608	9.03297	0.196302	0.556804		200	47.2869		400
5/18/2538	9.3965	9.52884	8.74735	0.13234	0.649144		200	41.0423		400
5/22/2538	9.14414	9.6339	8.82325	0.489755	0.320899		200	43.7107		400
5/23/2538	9.21598	9.7891	9.02995	0.573117	0.186031		200	48.7106		400
5/24/2538	9.41154	9.89273	9.10727	0.481192	0.304272		200	51.0517		400
5/25/2538	9.48768	9.97036	9.21059	0.482678	0.277092		200	53.3451		400
5/26/2538	9.58808	9.97155	9.20941	0.383472	0.378668		200	53.3451		400
5/29/2538	9.57722	9.78595	9.0331	0.208735	0.544119		200	48.116		400
5/31/2538	9.40741	9.97937	9.20159	0.571958	0.20582		200	53.0701		400
6/1/2538	9.58499	9.98156	9.19939	0.396572	0.385594		200	53.0701		400
6/2/2538	9.58285	9.78596	9.03309	0.203113	0.549759		200	47.7791		400
6/5/2538	9.40249	9.70874	8.92936	0.306244	0.473134		200	45.3448		400
6/6/2538	9.31274	9.60814	8.849	0.295405	0.463731		200	42.9862		400
6/7/2538	9.21879	9.78914	9.02991	0.570351	0.188873		200	48.73		400
6/8/2538	9.40884	9.53038	8.74581	0.121538	0.663034		200	41.9096		400
6/12/2538	9.13408	10.1794	9.36343	1.045351	-0.22935		200	57.0243		400
6/13/2538	9.81832	9.93708	8.88197	0.118763	0.936353	-981.832	300	49.1538		400
6/15/2538	9.41043	9.85463	8.96442	0.444204	0.446005		300	49.1538		400
6/20/2538	9.41113	9.605	8.85215	0.193867	0.558987		300	45.5113		400
6/21/2538	9.21351	9.61967	8.83747	0.406168	0.376034		300	45.5113		400
6/22/2538	9.22976	9.42414	8.6711	0.194384	0.558654		300	41.9095		400
6/23/2538	9.03295	9.34819	8.5661	0.315238	0.466848		300	40.1966		400

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/27/2538	8.95805	9.24569	8.48764	0.287647	0.470402		300	38.5019		400
6/29/2538	8.85029	9.24684	8.48649	0.396556	0.363796		300	38.5019		400
6/30/2538	8.86601	9.24321	8.49013	0.377199	0.375878		300	38.5019		400
7/4/2538	8.85055	9.24309	8.49024	0.392548	0.360303		300	38.5019		400
7/6/2538	8.86472	9.15273	8.39966	0.288003	0.465067		300	36.4356		400
7/7/2538	8.76166	9.06566	8.30577	0.304009	0.45589		300	34.4449		400
7/10/2538	8.68339	9.2457	8.48764	0.562304	0.195755		300	41.3471		400
7/11/2538	8.85862	9.07681	8.29462	0.218198	0.564001		300	37.1363		400
7/13/2538	8.68316	9.16583	8.38655	0.482679	0.296608		300	40.4043		400
7/14/2538	8.76732	9.06596	8.30547	0.29864	0.461842		300	38.2622		400
7/17/2538	8.67841	9.06514	8.30629	0.386734	0.372121		300	38.2622		400
7/18/2538	8.6765	8.97169	8.21879	0.295186	0.457707		300	36.0459		400
7/19/2538	8.58718	8.88417	8.12536	0.296988	0.461816		300	33.9294		400
7/24/2538	8.49649	8.70329	7.94433	0.2068	0.552169		300	30.1201		400
7/25/2538	8.31819	9.07533	8.2961	0.757132	0.022089		300	43.7275		400
7/27/2538	8.69772	9.11825	8.25318	0.420535	0.444544		300	43.7275		400
7/28/2538	8.67365	9.06221	8.30922	0.388559	0.364432		300	43.7275		400
7/31/2538	8.68005	8.88125	8.12828	0.201196	0.551774		300	38.9866		400
8/4/2538	8.49603	8.75904	7.97906	0.263002	0.516973		300	35.8474		400
8/7/2538	8.36529	8.70744	7.94018	0.342155	0.425109		300	34.8404		400
8/8/2538	8.31242	8.74626	7.99184	0.433841	0.320579		300	36.7538		400
8/9/2538	8.36372	8.70164	7.94598	0.337922	0.417743		300	35.6271		400
8/11/2538	8.31221	8.65572	7.90142	0.34351	0.410794		300	34.4886		400
8/15/2538	8.27247	8.70076	7.94686	0.428286	0.325607		300	36.6682		400
8/16/2538	8.31348	8.52044	7.76527	0.20696	0.548209		300	32.0717		400
8/17/2538	8.1385	8.53216	7.75355	0.39366	0.384953		300	32.0717		400
8/18/2538	8.13369	8.38358	7.63071	0.249886	0.502978		300	28.9186		400
8/21/2538	7.99998	8.16453	7.39737	0.164553	0.602609		300	24.5809		400
8/22/2538	7.77752	8.1331	7.33833	0.355581	0.439191		300	23.8117		400
8/23/2538	7.72787	8.47485	7.72039	0.746977	0.007475		300	39.9914	-772.787	500
8/24/2538	8.1084	8.39509	7.52873	0.286681	0.579677		300	36.8325		500
8/25/2538	7.95304	8.34787	7.57594	0.394831	0.377106		300	36.8325		500
8/28/2538	7.95595	8.24789	7.49497	0.291938	0.460974		300	34.7126		500
8/29/2538	7.86046	8.25107	7.49179	0.39061	0.368662		300	34.7126		500
8/30/2538	7.86564	8.15743	7.40448	0.291785	0.461163		300	32.5404		500
8/31/2538	7.76983	8.1606	7.4013	0.390772	0.368528		300	32.5404		500
9/1/2538	7.77531	8.11219	7.35924	0.336885	0.416067		300	31.401		500
9/4/2538	7.72403	8.15809	7.40381	0.434063	0.320218		300	33.8938		500
9/5/2538	7.77588	8.1588	7.40311	0.382923	0.372773		300	33.8938		500
9/7/2538	7.76925	8.15739	7.40452	0.388143	0.364727		300	33.8938		500
9/8/2538	7.77495	8.24791	7.49495	0.472965	0.279999		300	39.3951		500
9/13/2538	7.86213	8.25196	7.4909	0.389836	0.37123		300	39.3951		500
9/14/2538	7.86436	8.11218	7.35926	0.247818	0.505102		300	34.4131		500
9/15/2538	7.72671	8.07428	7.30667	0.347575	0.42004		300	32.9187		500
9/18/2538	7.68389	8.20322	7.44916	0.519334	0.234722		300	41.1721		500

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/19/2538	7.81939	8.25675	7.4861	0.437369	0.333281		300	43.6604		500
9/20/2538	7.8641	8.24904	7.49381	0.384947	0.370283		300	43.6604		500
9/21/2538	7.86173	8.29311	7.54022	0.431384	0.32151		300	46.295		500
9/22/2538	7.90955	8.15871	7.4032	0.249156	0.506348		300	40.2188		500
9/25/2538	7.77235	8.25524	7.48762	0.482885	0.284727		300	45.3669		500
9/27/2538	7.86662	8.16171	7.4002	0.295086	0.466422		300	41.5166		500
9/29/2538	7.77016	8.34164	7.58218	0.571482	0.18798		300	50.555		500
10/2/2538	7.96224	8.08294	7.29802	0.120698	0.664226		300	40.4553		500
10/3/2538	7.68565	8.1892	7.37271	0.503544	0.312942		300	44.4398		500
10/4/2538	7.77941	8.16138	7.40052	0.381972	0.378885		300	44.4398		500
10/5/2538	7.76673	8.15738	7.40453	0.390652	0.3622		300	44.4398		500
10/9/2538	7.77726	8.15746	7.40444	0.380203	0.372819		300	44.4398		500
10/12/2538	7.7676	8.02167	7.26881	0.254067	0.498793		300	39.1537		500
10/13/2538	7.64177	8.16406	7.39784	0.522298	0.243924		300	46.063		500
10/17/2538	7.77287	8.16589	7.39602	0.393023	0.376853		300	46.063		500
10/18/2538	7.77399	8.15741	7.4045	0.383413	0.369491		300	46.063		500
10/20/2538	7.77059	8.1574	7.40451	0.386809	0.366079		300	46.063		500
10/25/2538	7.77371	8.15742	7.40448	0.383709	0.369231		300	46.063		500
11/1/2538	7.77085	7.97645	7.22356	0.205599	0.547293		300	37.7779		500
11/2/2538	7.59513	7.89886	7.1202	0.303723	0.474937		300	34.4422		500
11/3/2538	7.50118	7.79877	7.03932	0.297597	0.461856		300	31.4514		500
11/6/2538	7.41113	7.70804	6.94911	0.296911	0.462019		300	28.7618		500
11/7/2538	7.3202	7.61759	6.8586	0.297397	0.461594		300	26.3364		500
11/8/2538	7.23014	7.43661	6.67768	0.206472	0.552454		300	22.2882		500
11/9/2538	7.05125	6.99442	6.21511	-0.05684	0.836143		300	15.7643		500
11/10/2538	6.61855	7.19763	6.28332	0.579084	0.335226	1985.564	0	23.042		500
11/13/2538	6.73666	7.16869	6.40275	0.432029	0.33391		0	25.3569		500
11/14/2538	6.77495	7.07271	6.31777	0.297768	0.45718		0	23.814		500
11/15/2538	6.68885	7.165	6.40644	0.476144	0.282416		0	28.4993		500
11/16/2538	6.77755	7.07579	6.31469	0.298242	0.462862		0	26.7291		500
11/17/2538	6.68738	7.07471	6.31577	0.387326	0.371614		0	26.7291		500
11/21/2538	6.68654	7.07169	6.31879	0.385148	0.36775		0	26.7291		500
11/22/2538	6.68647	6.98122	6.22831	0.294749	0.458165		0	24.8047		500
11/23/2538	6.59631	6.9842	6.22532	0.387898	0.370982		0	24.8047		500
11/24/2538	6.59661	6.98122	6.22831	0.384609	0.368301		0	24.8047		500
11/30/2538	6.5955	6.89074	6.13784	0.295243	0.45766		0	22.7583		500
12/1/2538	6.50627	7.16511	6.40632	0.658837	0.099947		0	39.0138	-650.627	600
12/4/2538	6.78939	7.28596	6.46643	0.496562	0.322965		0	43.2974		600
12/6/2538	6.86707	7.25594	6.49644	0.388873	0.370629		0	43.2974		600
12/7/2538	6.86873	7.0717	6.31878	0.202963	0.549953		0	37.2316		600
12/8/2538	6.68806	6.99448	6.21505	0.306412	0.473014		0	34.6199		600
12/12/2538	6.59859	6.89384	6.13473	0.295259	0.463857		0	32.1884		600
12/13/2538	6.50438	6.89391	6.13467	0.389531	0.369711		0	32.1884		600
12/14/2538	6.50752	6.89075	6.13782	0.383234	0.369696		0	32.1884		600
12/15/2538	6.50375	6.89073	6.13784	0.386981	0.365907		0	32.1884		600

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/18/2538	6.50721	6.89076	6.13782	0.383552	0.36939		0	32.1884		600
12/19/2538	6.50404	6.89073	6.13784	0.386695	0.366195		0	32.1884		600
12/20/2538	6.50694	6.80028	6.04734	0.293336	0.4596		0	29.0099		600
12/21/2538	6.41408	6.53192	5.77285	0.117839	0.641233		0	21.9935		600
12/22/2538	6.15249	6.42269	5.61065	0.270196	0.541844		0	19.4593		600
12/25/2538	6.00959	6.40131	5.63202	0.391715	0.37757		0	19.4593		600
12/26/2538	6.00869	6.34787	5.59498	0.33918	0.413709		0	18.6294		600
12/27/2538	5.96184	6.43896	5.68485	0.477121	0.276997		0	25.4747		600
12/28/2538	6.05614	6.35226	5.59059	0.296127	0.465543		0	23.3585		600
12/29/2538	5.96151	6.71299	5.95368	0.751478	0.007828		0	43.5564	-596.151	700
1/4/2539	6.34688	6.40519	5.53767	0.05831	0.809202		0	33.9275		700
1/5/2539	5.97361	6.36126	5.49112	0.387651	0.482485		0	32.947		700
1/8/2539	5.9238	6.52984	5.77493	0.606037	0.148876		0	41.9762		700
1/9/2539	6.14673	6.55142	5.75334	0.404692	0.393386		0	41.9762		700
1/10/2539	6.14713	6.3931	5.64023	0.245977	0.506898		0	38.3799		700
1/11/2539	6.00605	6.35545	5.58741	0.349395	0.418646		0	37.2347		700
1/12/2539	5.96635	6.3484	5.59445	0.38205	0.3719		0	37.2347		700
1/15/2539	5.95948	6.07644	5.32357	0.116958	0.635912		0	30.8331		700
1/16/2539	5.70113	6.10552	5.29448	0.404398	0.406649		0	30.8331		700
1/17/2539	5.69034	6.1669	5.41405	0.476562	0.276291		0	35.1437		700
1/18/2539	5.7846	6.12608	5.3644	0.341479	0.420207		0	34.0027		700
1/19/2539	5.73498	6.16761	5.41334	0.43263	0.321636		0	36.2324		700
1/22/2539	5.78407	6.07778	5.32222	0.293707	0.461847		0	33.7747		700
1/23/2539	5.6898	6.12485	5.36563	0.435048	0.324164		0	36.1083		700
1/24/2539	5.73947	6.16825	5.4127	0.428778	0.326771		0	38.4443		700
1/25/2539	5.78007	6.16805	5.41291	0.387978	0.367159		0	38.4443		700
1/26/2539	5.78359	6.25742	5.50448	0.473829	0.27911		0	43.2564		700
1/29/2539	5.87247	6.17108	5.40987	0.298611	0.462602		0	39.8975		700
1/30/2539	5.78292	6.07946	5.32055	0.296538	0.462374		0	36.8186		700
1/31/2539	5.6913	6.17	5.41096	0.478703	0.280341		0	41.6665		700
2/1/2539	5.78457	6.08076	5.31924	0.296195	0.465327		0	38.4863		700
2/2/2539	5.69019	5.98917	5.22988	0.298981	0.460309		0	35.5631		700
2/5/2539	5.60289	6.07936	5.32064	0.476471	0.282247		0	40.4353		700
2/6/2539	5.69209	6.08059	5.31942	0.388492	0.372676		0	40.4353		700
2/7/2539	5.69166	6.03121	5.27831	0.339552	0.413348		0	38.7368		700
2/8/2539	5.64551	5.98657	5.23248	0.341062	0.413036		0	37.0604		700
2/9/2539	5.60127	5.98654	5.23251	0.385277	0.368761		0	37.0604		700
2/12/2539	5.60051	5.98598	5.23307	0.385468	0.367438		0	37.0604		700
2/13/2539	5.60105	5.98598	5.23307	0.384936	0.367981		0	37.0604		700
2/14/2539	5.60055	5.98598	5.23307	0.385424	0.367485		0	37.0604		700
2/15/2539	5.60101	6.1217	5.36878	0.520692	0.232224		0	47.0234		700
2/19/2539	5.74011	6.13081	5.35967	0.390691	0.380441		0	47.0234		700
2/20/2539	5.73573	6.12167	5.3688	0.38594	0.36693		0	47.0234		700
2/21/2539	5.73721	6.1217	5.36878	0.384495	0.368429		0	47.0234		700
2/22/2539	5.73586	6.03121	5.27831	0.295352	0.457551		0	41.1784		700

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/23/2539	5.64685	5.98891	5.23013	0.342068	0.416713		0	38.5952		700
2/26/2539	5.60071	5.98659	5.23246	0.385878	0.368248		0	38.5952		700
2/27/2539	5.60103	6.07646	5.32354	0.475425	0.277488		0	46.3952		700
2/28/2539	5.69303	6.08075	5.31926	0.387712	0.373779		0	46.3952		700
3/4/2539	5.69084	6.16692	5.41403	0.47608	0.276809		0	53.2782		700
3/5/2539	5.78414	6.12604	5.36444	0.341904	0.419701		0	49.8327		700
3/6/2539	5.73539	5.98664	5.23241	0.25125	0.502985		0	41.2205		700
3/7/2539	5.60315	5.94779	5.18079	0.344635	0.422364		0	38.8127		700
3/8/2539	5.55522	5.89616	5.14193	0.340942	0.41329		0	36.5156		700
3/11/2539	5.51064	5.71512	4.96107	0.204482	0.54957		0	29.0972		700
3/12/2539	5.33191	5.77292	4.99375	0.441006	0.338162		0	32.7742	-533.191	800
3/13/2539	5.37661	5.62521	4.87004	0.248593	0.506578		0	28.071		800
3/14/2539	5.23862	5.81242	5.04472	0.573803	0.193899		0	40.3601		800
3/15/2539	5.42832	5.86598	5.08164	0.437659	0.346676		0	42.9828		800
3/19/2539	5.4623	5.89638	5.14172	0.434084	0.320578		0	45.5609		800
3/20/2539	5.51387	5.85165	5.09597	0.337782	0.4179		0	43.4453		800
3/22/2539	5.46208	5.98668	5.23237	0.524599	0.229718		0	50.8227		800
3/25/2539	5.60766	5.76931	4.99736	0.161645	0.610298		0	41.1808		800
3/27/2539	5.37602	5.60077	4.80399	0.224753	0.572029		0	35.3954		800
3/28/2539	5.20122	5.59214	4.81263	0.390919	0.388591		0	35.3954		800
3/29/2539	5.19041	5.53357	4.78072	0.343156	0.409696		0	34.0101		800
4/2/2539	5.15118	5.57932	4.82545	0.428139	0.325729		0	36.679		800
4/3/2539	5.19192	5.35377	4.59861	0.161845	0.593309		0	30.1197		800
4/4/2539	4.97392	5.41822	4.62464	0.444299	0.349277		0	32.7115		800
4/5/2539	5.01308	5.39885	4.64401	0.385762	0.369069		0	32.7115		800
4/9/2539	5.01261	5.26217	4.50926	0.249563	0.503343		0	28.9727		800
4/10/2539	4.87825	5.26932	4.50211	0.391072	0.376144		0	28.9727		800
4/11/2539	4.87781	5.26216	4.50927	0.384351	0.368543		0	28.9727		800
4/17/2539	4.87622	5.44312	4.69022	0.566903	0.185998		0	40.33	-487.622	900
4/18/2539	5.06483	5.36844	4.58395	0.303607	0.480881		0	37.1329		900
4/19/2539	4.96595	5.31091	4.55099	0.344961	0.414957		0	35.6127		900
4/22/2539	4.92441	5.39842	4.64444	0.474012	0.279966		0	40.83		900
4/23/2539	5.01278	5.35677	4.59561	0.343993	0.417165		0	39.123		900
4/25/2539	4.96838	5.35323	4.59915	0.384855	0.369225		0	39.123		900
4/29/2539	4.96678	5.44312	4.69022	0.476342	0.276558		0	44.5047		900
4/30/2539	5.06057	5.48082	4.71918	0.420253	0.341393		0	46.3851		900
5/2/2539	5.09052	5.37711	4.62289	0.286591	0.467621		0	41.8081		900
5/3/2539	4.99252	5.48011	4.71989	0.487596	0.272628		0	47.3979		900
5/7/2539	5.09344	5.48152	4.71848	0.388081	0.374959		0	47.3979		900
5/14/2539	5.09068	5.37644	4.62356	0.285759	0.467125		0	42.6468		900
5/16/2539	4.99218	5.38012	4.61988	0.387943	0.372301		0	42.6468		900
5/17/2539	4.99145	5.37645	4.62355	0.385	0.3679		0	42.6468		900
5/20/2539	4.99109	5.32646	4.57355	0.335361	0.417549		0	40.1345		900
5/21/2539	4.94128	4.9772	4.2228	0.035918	0.718476		0	27.7923		900
5/24/2539	4.60393	5.27548	4.42452	0.671555	0.179407		0	41.6057	-460.393	1000

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/27/2539	4.85322	5.30252	4.49748	0.449294	0.355738		0	43.9166		1000
5/28/2539	4.88824	4.97738	4.22262	0.089139	0.665621		0	34.9737		1000
5/29/2539	4.603	4.96203	4.13798	0.359026	0.465024		0	33.7406		1000
5/30/2539	4.54046	4.9777	4.2223	0.437243	0.318163		0	36.1646		1000
6/3/2539	4.59319	4.97798	4.22202	0.384789	0.371175		0	36.1646		1000
6/4/2539	4.58992	5.17644	4.42356	0.586523	0.166365		0	45.4265		1000
6/5/2539	4.79986	5.19559	4.40441	0.395733	0.395455		0	45.4265		1000
6/6/2539	4.78872	5.12643	4.37358	0.337701	0.415149		0	43.5926		1000
6/7/2539	4.74342	5.02711	4.27289	0.283696	0.470532		0	40.1055		1000
6/11/2539	4.63993	5.03034	4.26966	0.390414	0.37027		0	40.1055		1000
6/12/2539	4.64358	5.02647	4.27353	0.382885	0.370047		0	40.1055		1000
6/13/2539	4.63914	5.07644	4.32356	0.4373	0.315583		0	42.9552		1000
6/14/2539	4.69407	5.07805	4.32195	0.383981	0.372124		0	42.9552		1000
6/17/2539	4.68913	5.02644	4.27356	0.337305	0.415573		0	40.7089		1000
6/18/2539	4.64305	5.07713	4.32287	0.434077	0.320178		0	43.8699		1000
6/19/2539	4.69062	5.07785	4.32215	0.387235	0.368472		0	43.8699		1000
6/20/2539	4.69225	5.07646	4.32354	0.38421	0.368712		0	43.8699		1000
6/21/2539	4.69036	4.92645	4.17355	0.236089	0.51681		0	36.5654		1000
6/24/2539	4.54367	4.9852	4.2148	0.441533	0.328865		0	40.1431		1000
6/25/2539	4.5923	4.97782	4.22218	0.385523	0.370121		0	40.1431		1000
6/26/2539	4.5907	4.97645	4.22355	0.385752	0.367146		0	40.1431		1000
6/27/2539	4.59179	4.97646	4.22354	0.384675	0.368247		0	40.1431		1000
6/28/2539	4.59079	5.02645	4.27355	0.435664	0.31724		0	44.3637		1000
7/2/2539	4.64254	4.97797	4.22203	0.335431	0.420507		0	41.2327		1000
7/3/2539	4.5904	4.97725	4.22275	0.386857	0.367648		0	41.2327		1000
7/4/2539	4.59229	4.97646	4.22354	0.384175	0.368751		0	41.2327		1000
7/5/2539	4.59033	4.97645	4.22355	0.386122	0.366776		0	41.2327		1000
7/8/2539	4.59213	4.97646	4.22354	0.384338	0.36859		0	41.2327		1000
7/9/2539	4.59048	4.97645	4.22355	0.385973	0.366927		0	41.2327		1000
7/10/2539	4.59199	4.97646	4.22354	0.384474	0.368451		0	41.2327		1000
7/11/2539	4.5906	4.87645	4.12355	0.285848	0.467054		0	33.3294		1000
7/12/2539	4.49225	4.88012	4.11988	0.387862	0.37237		0	33.3294		1000
7/15/2539	4.49138	4.97645	4.22355	0.485069	0.267829		0	45.4547		1000
7/16/2539	4.59349	4.93163	4.16837	0.338136	0.425116		0	41.4004		1000
7/17/2539	4.54056	4.87729	4.12271	0.336732	0.417844		0	37.7722		1000
7/22/2539	4.492	4.77718	4.02282	0.285178	0.469176		0	31.7745		1000
7/24/2539	4.39121	4.68023	3.91977	0.289019	0.471441		0	27.1345		1000
7/25/2539	4.29277	4.63017	3.86983	0.337399	0.422935		0	25.1564		1000
7/26/2539	4.2408	4.52726	3.77274	0.286459	0.468061		0	21.7425		1000
7/31/2539	4.1423	4.38013	3.61987	0.237831	0.522437		0	17.8332		1000
8/1/2539	3.99299	4.58544	3.81456	0.592448	0.178423		0	34.6937	-399.299	1100
8/2/2539	4.1994	4.69506	3.90495	0.495658	0.294452		0	41.1916		1100
8/5/2539	4.29111	4.58089	3.81911	0.289775	0.471999		0	37.205		1100
8/6/2539	4.19304	4.58016	3.81984	0.387121	0.373201		0	37.205		1100
8/9/2539	4.19067	4.77645	4.02356	0.585775	0.167114		0	48.7173		1100

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/14/2539	4.39913	4.59546	3.80454	0.196328	0.594597		0	40.6847		1100
8/15/2539	4.19322	4.59384	3.80616	0.400622	0.387062		0	40.6847		1100
8/16/2539	4.19433	4.37644	3.62356	0.182116	0.57077		0	34.1538		1100
8/19/2539	3.99206	4.49303	3.70697	0.500968	0.285094		0	39.3925		1100
8/20/2539	4.09748	4.43156	3.66844	0.334082	0.429035		0	37.7743		1100
8/21/2539	4.03693	4.42745	3.67255	0.390521	0.364384		0	37.7743		1100
8/22/2539	4.04553	4.3765	3.6235	0.330967	0.422027		0	36.0564		1100
8/23/2539	3.98728	4.47737	3.72263	0.490093	0.264648		0	41.7609		1100
8/26/2539	4.09763	4.38203	3.61798	0.284394	0.479656		0	38.1005		1100
8/27/2539	3.98755	4.38071	3.61929	0.393157	0.368255		0	38.1005		1100
8/28/2539	3.99587	4.37649	3.62351	0.380619	0.372361		0	38.1005		1100
8/29/2539	3.98705	4.37643	3.62357	0.389386	0.363476		0	38.1005		1100
8/30/2539	3.99514	4.4265	3.67351	0.431356	0.321635		0	41.5462		1100
9/2/2539	4.03849	4.27775	3.52225	0.239255	0.516241		0	35.2132		1100
9/3/2539	3.89567	4.38497	3.61503	0.489296	0.280636		0	41.604		1100
9/4/2539	3.99181	4.48122	3.71878	0.48941	0.273036		0	47.2118		1100
9/5/2539	4.09441	4.38158	3.61842	0.28717	0.475996		0	42.7869		1100
9/6/2539	3.99029	4.38043	3.61957	0.39014	0.370722		0	42.7869		1100
9/11/2539	3.99327	4.37646	3.62354	0.383192	0.369736		0	42.7869		1100
9/12/2539	3.98942	4.37644	3.62356	0.387019	0.365867		0	42.7869		1100
9/13/2539	3.99296	4.47647	3.72353	0.483516	0.269426		0	49.192		1100
9/16/2539	4.09201	4.48148	3.71852	0.38947	0.373482		0	49.192		1100
9/17/2539	4.09199	4.47645	3.72355	0.384463	0.368439		0	49.192		1100
9/18/2539	4.0906	4.42645	3.67355	0.335851	0.417051		0	45.9776		1100
9/19/2539	4.04173	4.42718	3.67282	0.385454	0.368903		0	45.9776		1100
9/20/2539	4.04105	4.42645	3.67355	0.385407	0.367499		0	45.9776		1100
9/23/2539	4.04147	4.37646	3.62354	0.334991	0.417925		0	42.5083		1100
9/24/2539	3.99094	4.37721	3.62279	0.386269	0.368153		0	42.5083		1100
9/25/2539	3.99177	4.37646	3.62354	0.384685	0.368233		0	42.5083		1100
9/26/2539	3.9908	4.37645	3.62355	0.385653	0.367251		0	42.5083		1100
9/27/2539	3.99169	4.27646	3.52354	0.284767	0.468153		0	35.3358		1100
9/30/2539	3.89128	4.38021	3.61979	0.488922	0.27149		0	45.2792		1100
10/1/2539	3.99463	4.38164	3.61837	0.387005	0.376265		0	45.2792		1100
10/2/2539	3.98962	4.32644	3.57356	0.336814	0.416058		0	41.5723		1100
10/3/2539	3.94261	4.32714	3.57286	0.384536	0.36975		0	41.5723		1100
10/8/2539	3.94023	4.12645	3.37355	0.186222	0.566672		0	30.1294		1100
10/9/2539	3.74562	4.14236	3.35764	0.396739	0.387975		0	30.1294		1100
10/10/2539	3.74171	4.12643	3.37357	0.384721	0.368143		0	30.1294		1100
10/11/2539	3.74085	3.97645	3.22355	0.235604	0.517302		0	23.9533		1100
10/14/2539	3.59324	3.98525	3.21475	0.392016	0.378486		0	23.9533		1100
10/15/2539	3.59191	3.97644	3.22356	0.38453	0.368356		0	23.9533		1100
10/16/2539	3.59067	3.97645	3.22355	0.385786	0.367118		0	23.9533		1100
10/17/2539	3.59182	4.12646	3.37354	0.534646	0.218276		0	40.389	-359.182	1200
10/18/2539	3.74524	3.9874	3.2126	0.24216	0.53264		0	32.7633		1200
10/21/2539	3.59244	4.18581	3.41419	0.593368	0.178246		0	47.1038		1200

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/24/2539	3.80003	4.19515	3.40485	0.395119	0.395183		0	47.1038		1200
10/25/2539	3.78844	4.17643	3.42357	0.387983	0.364869		0	47.1038		1200
10/28/2539	3.79385	4.02648	3.27352	0.232628	0.520332		0	39.2601		1200
10/29/2539	3.64061	4.03563	3.26437	0.395021	0.376231		0	39.2601		1200
10/30/2539	3.64444	3.97646	3.22354	0.332026	0.420896		0	36.8855		1200
10/31/2539	3.58826	3.97733	3.22267	0.389068	0.365583		0	36.8855		1200
11/1/2539	3.59428	3.97648	3.22352	0.382207	0.370758		0	36.8855		1200
11/4/2539	3.58851	3.97644	3.22356	0.38793	0.364946		0	36.8855		1200
11/5/2539	3.5938	3.87648	3.12352	0.282684	0.470276		0	31.724		1200
11/6/2539	3.48942	3.88038	3.11962	0.390964	0.369794		0	31.724		1200
11/8/2539	3.49406	3.92647	3.17353	0.432408	0.320534		0	36.8484		1200
11/11/2539	3.53949	4.0778	3.3222	0.538311	0.21729		0	49.1732		1200
11/13/2539	3.69784	3.98772	3.21228	0.289877	0.485565		0	43.13		1200
11/14/2539	3.58895	3.98073	3.21928	0.391774	0.369676		0	43.13		1200
11/15/2539	3.59459	3.97648	3.22352	0.381889	0.371062		0	43.13		1200
11/18/2539	3.58822	3.87644	3.12356	0.288217	0.464657		0	37.3907		1200
11/19/2539	3.49438	3.87993	3.12007	0.385552	0.374304		0	37.3907		1200
11/27/2539	3.48938	4.12644	3.37356	0.637059	0.115815		0	54.8215		1200
11/28/2539	3.7538	4.25558	3.44442	0.501785	0.309379		0	59.6595		1200
12/4/2539	3.8399	3.88051	3.11949	0.040604	0.72041		0	42.5037		1200
12/6/2539	3.50601	4.02513	3.17487	0.519127	0.331137		0	47.1774		1200
12/9/2539	3.59329	3.98033	3.21967	0.38704	0.373612		0	47.1774		1200
12/11/2539	3.59049	3.97644	3.22356	0.385952	0.366932		0	47.1774		1200
12/12/2539	3.59197	4.07646	3.32354	0.484489	0.268437		0	52.0461		1200
12/13/2539	3.69293	3.98156	3.21844	0.288629	0.474483		0	47.3465		1200
12/16/2539	3.59161	3.9803	3.2197	0.388692	0.371902		0	47.3465		1200
12/18/2539	3.59203	4.07645	3.32355	0.484426	0.26848		0	52.3378		1200
12/19/2539	3.69288	3.98157	3.21843	0.288692	0.474456		0	47.4897		1200
12/20/2539	3.59166	3.98031	3.21969	0.388655	0.371967		0	47.4897		1200
12/23/2539	3.59198	3.77645	3.02355	0.18447	0.568438		0	39.0907		1200
12/24/2539	3.3941	3.79266	3.00734	0.398559	0.386759		0	39.0907		1200
12/25/2539	3.39319	3.77644	3.02356	0.383249	0.369629		0	39.0907		1200
12/27/2539	3.38949	3.77644	3.02356	0.38695	0.365936		0	39.0907		1200
12/30/2539	3.39289	3.87647	3.12353	0.48358	0.269364		0	45.5653		1200
1/2/2540	3.49206	3.78147	3.01853	0.289411	0.473537		0	40.8849		1200
1/3/2540	3.39235	3.73023	2.96977	0.337876	0.422582		0	38.7421		1200
1/6/2540	3.34119	3.67725	2.92275	0.336053	0.418442		0	36.6723		1200
1/7/2540	3.29141	3.7772	3.0228	0.48579	0.268606		0	43.2076		1200
1/8/2540	3.39367	3.78162	3.01838	0.387947	0.375286		0	43.2076		1200
1/9/2540	3.3905	3.87644	3.12356	0.485943	0.266939		0	49.2782		1200
1/10/2540	3.49432	3.8317	3.0683	0.337384	0.426024		0	46.5962		1200
1/13/2540	3.43983	3.77732	3.02268	0.337493	0.417145		0	44.0164		1200
1/15/2540	3.39267	3.77715	3.02285	0.384483	0.369823		0	44.0164		1200
1/16/2540	3.39017	3.82645	3.07355	0.436277	0.316617		0	47.3943		1200
1/17/2540	3.44311	3.878	3.122	0.434885	0.321109		0	50.6039		1200

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/22/2540	3.4908	3.92785	3.17215	0.437048	0.318654		0	53.6495		1200
1/23/2540	3.54291	3.92796	3.17204	0.38505	0.370878		0	53.6495		1200
1/24/2540	3.54017	3.92645	3.17356	0.386273	0.366617		0	53.6495		1200
1/27/2540	3.54227	3.97646	3.22354	0.434197	0.318732		0	56.9636		1200
1/28/2540	3.59116	3.97789	3.22211	0.386731	0.369055		0	56.9636		1200
1/29/2540	3.59176	3.92646	3.17354	0.334695	0.418219		0	52.6017		1200
1/30/2540	3.54067	3.92722	3.17278	0.386547	0.367895		0	52.6017		1200
1/31/2540	3.54202	3.92646	3.17354	0.384438	0.368483		0	52.6017		1200
2/3/2540	3.54057	3.92645	3.17355	0.38588	0.367022		0	52.6017		1200
2/4/2540	3.5419	3.92646	3.17354	0.384559	0.368363		0	52.6017		1200
2/5/2540	3.54068	3.92645	3.17355	0.38577	0.367134		0	52.6017		1200
2/7/2540	3.5418	4.02646	3.27354	0.48466	0.268261		0	61.7417		1200
2/10/2540	3.6431	3.98159	3.21841	0.338492	0.424682		0	55.9338		1200
2/11/2540	3.5909	4.17727	3.42273	0.586371	0.168176		0	68.6408		1200
2/12/2540	3.79914	4.19543	3.40457	0.396285	0.394569		0	68.6408		1200
2/13/2540	3.78934	4.07643	3.32358	0.28709	0.465761		0	58.8073		1200
2/14/2540	3.69338	4.18002	3.41998	0.486641	0.273397		0	64.3131		1200
2/17/2540	3.7926	4.18144	3.41856	0.388842	0.374038		0	64.3131		1200
2/18/2540	3.79143	4.17645	3.42355	0.385014	0.36788		0	64.3131		1200
2/19/2540	3.79111	4.22646	3.47355	0.435346	0.317564		0	67.0624		1200
2/20/2540	3.84224	4.32795	3.57205	0.485711	0.270188		0	71.7499		1200
2/24/2540	3.9431	4.38155	3.61845	0.438449	0.324643		0	73.7606		1200
2/25/2540	3.99181	4.37785	3.62215	0.38604	0.369656		0	73.7606		1200
2/26/2540	3.99116	4.47645	3.72355	0.485296	0.267608		0	77.4788		1200
2/27/2540	4.0937	4.73165	3.96835	0.637944	0.125348		0	83.6981		1200
2/28/2540	4.35101	4.70466	3.89534	0.353655	0.455665		0	78.9993		1200
3/4/2540	4.2902	4.67761	3.92239	0.387408	0.36781		0	78.9993		1200
3/5/2540	4.29257	4.67646	3.92354	0.383897	0.369031		0	78.9993		1200
3/6/2540	4.29007	4.57645	3.82355	0.286374	0.466521		0	69.2834	5148.088	0
3/7/2540	4.19273	4.58008	3.81992	0.38735	0.372804		0	69.2834		0
3/10/2540	4.19093	4.77645	4.02355	0.585513	0.16738		0	76.1011		0
3/11/2540	4.39888	4.94541	4.15459	0.546537	0.244291		0	79.7342		0
3/12/2540	4.54377	5.03646	4.26355	0.492683	0.280227		0	81.7283		0
3/13/2540	4.64402	5.03139	4.26861	0.387371	0.375414		0	81.7283		0
3/14/2540	4.64011	4.97644	4.22356	0.336326	0.416552		0	77.3165		0
3/17/2540	4.59216	4.77716	4.02284	0.185	0.569326		0	62.7298		0
3/18/2540	4.39414	4.89267	4.10733	0.498531	0.286803		0	66.1668		0
3/19/2540	4.49541	4.98136	4.21864	0.485947	0.276775		0	69.2233		0
3/20/2540	4.59105	4.98125	4.21875	0.3902	0.372296		0	69.2233		0
3/21/2540	4.5928	5.42646	4.67354	0.833654	-0.08074		0	79.0846		0
3/24/2540	5.069	5.66041	4.73959	0.591413	0.329404	-506.9	100	81.2422		0
3/25/2540	5.19273	5.38398	4.61602	0.191248	0.576704		100	70.761		0
3/26/2540	4.99556	5.4928	4.7072	0.497237	0.288363		100	72.6602		0
3/27/2540	5.09411	5.48125	4.71875	0.387141	0.375355		100	72.6602		0
3/28/2540	5.08999	5.47644	4.72356	0.386445	0.366431		100	72.6602		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/31/2540	5.09243	5.07647	4.32353	-0.01596	0.768898		100	54.8581		0
4/1/2540	4.7068	4.89015	4.00985	0.183346	0.696953	470.6803	0	47.0923		0
4/4/2540	4.45171	4.90493	4.09507	0.453217	0.356641		0	48.6577		0
4/8/2540	4.49032	4.87744	4.12256	0.38712	0.367754		0	48.6577		0
4/16/2540	4.49241	4.87647	4.12354	0.384053	0.368877		0	48.6577		0
4/17/2540	4.49021	4.87645	4.12355	0.386233	0.366661		0	48.6577		0
4/18/2540	4.49223	4.87647	4.12353	0.384236	0.368696		0	48.6577		0
4/21/2540	4.49038	4.87645	4.12355	0.386067	0.366831		0	48.6577		0
4/22/2540	4.49208	4.82646	4.07354	0.334388	0.41854		0	46.511		0
4/23/2540	4.44039	4.87724	4.12276	0.436844	0.317632		0	48.9372		0
4/25/2540	4.49313	4.82799	4.07201	0.334867	0.421121		0	46.658		0
4/28/2540	4.43987	4.82728	4.07272	0.387408	0.367148		0	46.658		0
4/29/2540	4.44278	4.87647	4.12353	0.43369	0.319246		0	49.3915		0
4/30/2540	4.49069	4.97786	4.22214	0.487176	0.268546		0	54.4221		0
5/2/2540	4.59454	4.7817	4.0183	0.187155	0.576243		0	44.8252		0
5/6/2540	4.39335	4.99308	4.20692	0.599734	0.186432		0	53.631		0
5/7/2540	4.60119	4.995	4.205	0.393817	0.396189		0	53.631		0
5/8/2540	4.58734	4.87643	4.12357	0.289083	0.463771		0	49.088		0
5/9/2540	4.49516	4.87986	4.12014	0.384701	0.375011		0	49.088		0
5/12/2540	4.48864	4.87643	4.12357	0.387791	0.365077		0	49.088		0
5/13/2540	4.49367	4.87648	4.12352	0.382808	0.37015		0	49.088		0
5/14/2540	4.48906	4.77644	4.02356	0.287379	0.465503		0	44.0671		0
5/15/2540	4.39363	4.87999	4.12001	0.486367	0.273617		0	49.6169		0
5/16/2540	4.49236	4.58141	3.81859	0.089055	0.673768		0	37.5725		0
5/23/2540	4.20066	4.41301	3.58699	0.212354	0.613664		0	31.9962		0
5/27/2540	3.99681	4.34411	3.55589	0.347299	0.440921		0	30.7668		0
5/28/2540	3.94104	3.97743	3.22257	0.036384	0.718468		0	23.8568		0
5/29/2540	3.60419	3.82541	2.97459	0.221227	0.6296		0	20.9599		0
5/30/2540	3.39723	4.09472	3.30528	0.697494	0.09195		0	33.9215	-339.723	100
6/3/2540	3.70507	4.46529	3.63471	0.760227	0.070357		0	45.2101		100
6/5/2540	4.05737	4.42624	3.57376	0.368879	0.483609		0	44.0523		100
6/10/2540	3.9905	4.17793	3.42208	0.187426	0.568424		0	39.6754		100
6/11/2540	3.79579	4.1924	3.4076	0.396608	0.388194		0	39.6754		100
6/12/2540	3.79156	3.97643	3.22357	0.18487	0.567994		0	35.576		100
6/13/2540	3.59446	4.04258	3.25742	0.448125	0.337037		0	37.3196		100
6/16/2540	3.64363	4.32778	3.57222	0.684158	0.071408		0	46.6497		100
6/18/2540	3.95391	4.11619	3.28381	0.162278	0.670097		0	41.1524		100
6/20/2540	3.69749	4.40433	3.59567	0.706844	0.101814		0	48.9298		100
6/30/2540	4.00749	4.41522	3.58478	0.407726	0.42271		0	48.9298		100
7/2/2540	3.98722	4.37645	3.62355	0.389233	0.363673		0	48.9298		100
7/3/2540	3.99498	4.57649	3.82351	0.581508	0.171476		0	53.9926		100
7/4/2540	4.19497	4.39473	3.60527	0.199764	0.589698		0	48.7844		100
7/7/2540	3.99663	3.99316	3.20684	-0.00347	0.78979		0	40.3922		100
7/10/2540	3.60799	3.74135	2.85865	0.133362	0.749342		0	35.4647		100
7/11/2540	3.30425	3.91685	3.08315	0.6126	0.221106		0	40.6618		100

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/14/2540	3.49725	3.79311	3.00689	0.295863	0.490364		0	38.9718		100
7/16/2540	3.39099	3.93068	3.16932	0.539689	0.221663		0	42.8113		100
7/17/2540	3.54721	3.83751	3.06249	0.290302	0.484724		0	40.9612		100
7/18/2540	3.43946	3.83067	3.06933	0.391214	0.370126		0	40.9612		100
7/22/2540	3.44411	4.07647	3.32353	0.632365	0.120577		0	47.5351		100
8/5/2540	3.69916	4.00457	3.19543	0.30541	0.503734		0	45.3594		100
8/15/2540	3.59249	3.73084	2.96916	0.138352	0.623328		0	40.3831		100
8/18/2540	3.34736	3.60198	2.79802	0.254623	0.549337		0	37.7099		100
8/19/2540	3.19465	3.28607	2.51393	0.091417	0.680725		0	33.0042		100
8/20/2540	2.90003	3.11359	2.28641	0.213559	0.613613		0	30.2905		100
8/21/2540	2.69751	3.19399	2.40601	0.496477	0.291497		0	33.246		100
8/22/2540	2.79259	3.03104	2.26896	0.238452	0.523634		0	31.115		100
8/25/2540	2.64299	2.98546	2.21454	0.342475	0.428445		0	30.4152		100
8/27/2540	2.59209	3.12727	2.37273	0.535187	0.219357		0	35.1291		100
8/28/2540	2.74521	3.18737	2.41263	0.442161	0.332582		0	36.6691		100
8/29/2540	2.79147	3.17774	2.42226	0.386276	0.369206		0	36.6691		100
9/2/2540	2.79144	3.17646	2.42355	0.385014	0.367896		0	36.6691		100
9/3/2540	2.7911	2.97646	2.22355	0.185351	0.567559		0	32.7811		100
9/5/2540	2.59486	3.0925	2.30751	0.497638	0.287352		0	36.4116		100
9/8/2540	2.69469	2.9813	2.2187	0.286611	0.475981		0	34.4101		100
9/9/2540	2.58997	2.78045	2.01955	0.190485	0.570423		0	30.7675		100
9/11/2540	2.39696	2.94232	2.15769	0.545356	0.239274		0	36.2207		100
9/12/2540	2.54474	3.0367	2.2633	0.491963	0.281443		0	39.6344		100
9/16/2540	2.64318	3.03131	2.26869	0.38813	0.374484		0	39.6344		100
9/19/2540	2.64087	2.97644	2.22356	0.335579	0.417309		0	38.4413		100
9/22/2540	2.59148	2.97719	2.22281	0.385706	0.368672		0	38.4413		100
9/23/2540	2.59127	3.17646	2.42355	0.585185	0.167725		0	45.9845		100
9/26/2540	2.79855	3.09536	2.30464	0.296804	0.493912		0	43.1382		100
9/29/2540	2.69045	2.98079	2.21922	0.290332	0.471238		0	40.4424		100
10/1/2540	2.5936	3.08011	2.31989	0.486509	0.273709		0	44.1979		100
10/6/2540	2.69241	3.13142	2.36858	0.439005	0.323833		0	46.0303		100
10/8/2540	2.74241	3.17788	2.42212	0.435472	0.32029		0	47.8737		100
10/10/2540	2.79143	3.17789	2.42212	0.386459	0.369311		0	47.8737		100
10/14/2540	2.79152	3.17646	2.42355	0.384937	0.367973		0	47.8737		100
10/20/2540	2.79103	3.17645	2.42355	0.385421	0.367488		0	47.8737		100
10/27/2540	2.79148	3.17646	2.42354	0.38498	0.367936		0	47.8737		100
10/29/2540	2.79107	3.12646	2.37355	0.335385	0.417525		0	45.6168		100
10/30/2540	2.7413	3.1772	2.4228	0.435897	0.318497		0	48.2444		100
10/31/2540	2.79227	3.12794	2.37206	0.335674	0.42021		0	45.8582		100
11/3/2540	2.74063	3.12724	2.37276	0.386611	0.367873		0	45.8582		100
11/4/2540	2.74207	3.17646	2.42354	0.434393	0.318529		0	48.7955		100
11/5/2540	2.79135	3.0779	2.3221	0.286554	0.469246		0	43.6904		100
11/7/2540	2.692	3.33018	2.56982	0.63818	0.122172		0	56.0656		100
11/17/2540	2.95227	3.10502	2.29498	0.15275	0.657288		0	45.3357		100
11/18/2540	2.69576	3.05399	2.24601	0.358229	0.449757		0	43.5409		100

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/19/2540	2.64475	3.02738	2.27262	0.382633	0.372133		0	43.5409		100
11/20/2540	2.63832	2.92644	2.17356	0.288112	0.46476		0	39.879		100
11/21/2540	2.54428	2.77994	2.02006	0.235653	0.524219		0	35.109		100
11/25/2540	2.39119	2.58568	1.81432	0.194491	0.576877		0	29.963		100
11/26/2540	2.19736	2.49252	1.70748	0.295156	0.489878		0	27.7711		100
11/28/2540	2.09072	2.48068	1.71932	0.389961	0.371405		0	27.7711		100
12/3/2540	2.09295	2.87646	2.12354	0.783514	-0.03059		0	46.0718	-209.295	200
12/4/2540	2.51354	2.54429	1.65571	0.030751	0.857833	-251.354	100	36.1955		200
12/8/2540	2.10838	2.59658	1.70342	0.488205	0.404961		100	37.9851		200
12/17/2540	2.14577	2.01718	1.26282	-0.12859	0.882944		100	29.0385		200
12/19/2540	1.65461	2.47753	1.52247	0.822915	0.132139	165.4612	0	39.8144	-165.461	300
12/25/2540	2.01611	1.86636	1.01364	-0.14975	1.002476		0	31.74		300
12/26/2540	1.45739	2.36377	1.35623	0.906373	0.101159		0	41.3473		300
12/30/2540	1.88644	2.44296	1.55704	0.556516	0.3294		0	44.1682		300
12/31/2540	1.98036	2.38207	1.61793	0.401705	0.362431		0	44.1682		300
1/12/2541	2.00287	2.37659	1.62341	0.373723	0.379465		0	44.1682		300
1/16/2541	1.98066	2.37643	1.62357	0.395775	0.357087		0	44.1682		300
1/19/2541	2.00103	2.42659	1.67341	0.425562	0.327614		0	45.429		300
2/2/2541	2.03304	2.37747	1.62253	0.344433	0.410507		0	44.3504		300
2/5/2541	1.99886	1.99692	1.24308	-0.00194	0.755786		0	37.1347		300
2/6/2541	1.61994	2.43612	1.56388	0.816181	0.056065		0	46.5073		300
2/18/2541	2.02117	2.43621	1.56379	0.41504	0.457372		0	46.5073		300
2/19/2541	1.98061	2.27664	1.52336	0.296034	0.457245		0	44.4832		300
2/20/2541	1.90124	2.27935	1.52065	0.378111	0.380581		0	44.4832		300
2/23/2541	1.88292	2.37643	1.62357	0.493503	0.259351		0	47.1508		300
2/25/2541	2.0015	2.18247	1.41753	0.180976	0.583968		0	42.7287		300
2/26/2541	1.78755	2.21427	1.42574	0.426711	0.361818		0	43.3014		300
2/27/2541	1.81993	2.07689	1.32312	0.25696	0.49681		0	40.6735		300
3/3/2541	1.68453	2.18286	1.41714	0.498339	0.267389		0	43.7377		300
3/4/2541	1.80178	2.18231	1.41769	0.380531	0.384085		0	43.7377		300
3/6/2541	1.78326	2.17643	1.42357	0.393173	0.359683		0	43.7377		300
3/11/2541	1.79863	2.17655	1.42346	0.377916	0.375174		0	43.7377		300
3/12/2541	1.78453	1.87643	1.12357	0.091896	0.660956		0	36.1942		300
3/13/2541	1.50587	2.03115	1.20885	0.525284	0.297014		0	40.6068		300
3/16/2541	1.61022	1.78216	1.01784	-0.171941	0.592379		0	35.7284		300
3/17/2541	1.39813	1.79579	1.00421	0.397666	0.393918		0	35.7284		300
3/18/2541	1.39037	1.85643	1.10357	0.466057	0.286795		0	38.8278		300
3/19/2541	1.47375	1.77996	1.02004	0.306213	0.453713		0	36.9109		300
3/20/2541	1.39012	1.87888	1.12112	0.48876	0.268994		0	40.8424		300
3/23/2541	1.49536	1.94174	1.17826	0.44638	0.317102		0	43.1322		300
3/24/2541	1.54999	1.93827	1.18173	0.388278	0.368256		0	43.1322		300
3/25/2541	1.55295	1.95647	1.20353	0.403521	0.349411		0	43.9706		300
3/26/2541	1.56997	1.97674	1.22326	0.406777	0.346709		0	44.8463		300
3/31/2541	1.5928	1.77682	1.02318	0.184019	0.569613		0	38.3855		300
4/1/2541	1.39349	1.79277	1.00723	0.399283	0.386265		0	38.3855		300

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/2/2541	1.39378	1.77644	1.02356	0.382662	0.370222		0	38.3855		300
4/9/2541	1.38895	1.87644	1.12356	0.487489	0.265391		0	43.4712		300
4/20/2541	1.49579	1.68186	0.91814	0.186074	0.577646		0	36.9094		300
4/30/2541	1.29232	1.41328	0.62672	0.120964	0.665596		0	30.0668		300
5/7/2541	1.02273	1.46836	0.65164	0.445634	0.371094		0	32.0061		300
5/13/2541	1.05015	1.37703	0.62297	0.326886	0.427176		0	30.6339		300
5/14/2541	0.99235	1.37757	0.62243	0.385221	0.369921		0	30.6339		300
5/15/2541	0.99058	1.37645	0.62355	0.385869	0.367029		0	30.6339		300
5/19/2541	0.99189	1.31646	0.56354	0.324568	0.428354		0	29.0768		300
5/21/2541	0.93061	1.37765	0.62235	0.447036	0.30826		0	32.7575	-93.0612	400
5/25/2541	0.99329	1.33854	0.58146	0.345259	0.411829		0	31.5808		400
5/29/2541	0.94985	1.17693	0.42307	0.227086	0.52678		0	27.349		400
6/3/2541	0.79457	1.38641	0.6136	0.591837	0.180973		0	38.4515	-79.4568	500
6/4/2541	0.99814	1.39478	0.60522	0.396649	0.392919		0	38.4515		500
6/5/2541	0.99008	1.27643	0.52357	0.286346	0.466506		0	35.3214		500
6/8/2541	0.89271	1.38008	0.61993	0.487361	0.272789		0	40.5345		500
6/9/2541	0.99324	1.2815	0.5185	0.288258	0.47474		0	37.2971		500
6/11/2541	0.89131	1.18033	0.41967	0.289022	0.471646		0	34.3432		500
6/12/2541	0.79271	1.08018	0.31983	0.287469	0.472881		0	31.6442		500
6/15/2541	0.69142	0.98029	0.21971	0.28887	0.471708		0	29.175		500
6/16/2541	0.5926	0.98018	0.21982	0.387585	0.372782		0	29.175		500
6/17/2541	0.59108	0.97645	0.22355	0.385365	0.367529		0	29.175		500
6/18/2541	0.59143	1.07646	0.32354	0.485026	0.26789		0	35.4645	-59.1432	600
6/19/2541	0.69344	0.98162	0.21838	0.288178	0.475064		0	32.3689		600
6/22/2541	0.59117	0.98035	0.21965	0.389184	0.371516		0	32.3689		600
7/2/2541	0.59245	0.97646	0.22354	0.384012	0.368902		0	32.3689		600
7/17/2541	0.59018	0.91645	0.16355	0.326266	0.42663		0	30.3816		600
7/24/2541	0.53215	0.91757	0.16243	0.385417	0.369725		0	30.3816		600
7/27/2541	0.53076	0.87645	0.12355	0.345689	0.407211		0	29.0048		600
7/28/2541	0.49155	0.83686	0.08314	0.345307	0.408415		0	27.6551		600
7/29/2541	0.45095	0.77688	0.02312	0.325934	0.427832		0	25.7217		600
7/31/2541	0.39158	0.77761	0.02239	0.386023	0.369189		0	25.7217		600
8/3/2541	0.3913	0.87645	0.12355	0.485159	0.267749		0	34.5645	-39.1295	700
8/4/2541	0.49357	0.82163	0.05837	0.328062	0.435204		0	32.0956		700
8/5/2541	0.43054	0.93773	0.18227	0.507185	0.248273		0	41.1496		700
8/6/2541	0.55543	0.9838	0.2162	0.428369	0.339229		0	43.8378		700
8/7/2541	0.59005	0.9373	0.1827	0.347242	0.40735		0	41.7824		700
8/10/2541	0.55243	0.93684	0.18316	0.38441	0.369274		0	41.7824		700
8/11/2541	0.5503	0.89645	0.14355	0.346147	0.406749		0	39.6277		700
8/13/2541	0.51197	0.91685	0.16315	0.404878	0.34882		0	41.2589		700
8/14/2541	0.53097	0.93677	0.18323	0.405794	0.347738		0	42.9197		700
8/17/2541	0.55187	0.87679	0.12321	0.324918	0.428662		0	39.3273		700
8/19/2541	0.49072	0.89765	0.14235	0.406925	0.348371		0	41.0971		700
8/20/2541	0.51235	0.9168	0.1632	0.404448	0.349146		0	42.8911		700
8/21/2541	0.53061	0.93676	0.18324	0.406149	0.347365		0	44.7049		700

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/24/2541	0.55221	0.8768	0.1232	0.324594	0.429006		0	40.5447		700
8/25/2541	0.49043	0.87766	0.12234	0.387239	0.368089		0	40.5447		700
8/26/2541	0.49238	0.87646	0.12354	0.384087	0.368839		0	40.5447		700
8/27/2541	0.49025	0.87645	0.12355	0.386202	0.366696		0	40.5447		700
8/28/2541	0.4922	0.85646	0.10354	0.364264	0.388664		0	38.9209		700
8/31/2541	0.47028	0.8565	0.1035	0.386221	0.366773		0	38.9209		700
9/1/2541	0.47219	0.85646	0.10354	0.384277	0.368651		0	38.9209		700
9/2/2541	0.47042	0.91645	0.16355	0.446029	0.306871		0	46.8909		700
9/3/2541	0.53313	0.87856	0.12144	0.345429	0.411687		0	42.8743		700
9/4/2541	0.48999	0.95693	0.20307	0.466937	0.286922		0	51.7721		700
9/7/2541	0.57425	0.94	0.18	0.36575	0.394244		0	49.6884		700
9/8/2541	0.54939	0.89652	0.14348	0.347129	0.405915		0	45.7247		700
9/9/2541	0.51282	0.89682	0.14318	0.384008	0.36964		0	45.7247		700
9/10/2541	0.50994	0.85645	0.10355	0.346503	0.406389		0	41.8527		700
9/11/2541	0.4723	0.99684	0.24316	0.524544	0.229134		0	55.9217		700
9/14/2541	0.6144	1.08601	0.31399	0.471605	0.300411		0	61.6342		700
9/15/2541	0.69264	1.17966	0.42035	0.48702	0.27229		0	67.3333		700
9/16/2541	0.7932	1.18151	0.4185	0.388307	0.374703		0	67.3333		700
9/17/2541	0.7909	1.15644	0.40356	0.365543	0.387345		0	65.0905		700
9/21/2541	0.77146	0.99648	0.24352	0.225027	0.527939		0	50.577		700
9/23/2541	0.61303	1.00661	0.23339	0.39358	0.379642		0	50.577		700
9/24/2541	0.61248	0.99644	0.24356	0.383963	0.368925		0	50.577		700
9/25/2541	0.61015	0.99645	0.24355	0.386303	0.366593		0	50.577		700
9/28/2541	0.61229	0.97647	0.22354	0.364172	0.388758		0	48.7495		700
10/1/2541	0.59019	0.9165	0.1635	0.326308	0.426688		0	43.6533		700
10/2/2541	0.53216	0.93757	0.18243	0.405411	0.349731		0	45.6913		700
10/5/2541	0.551	0.95676	0.20324	0.405762	0.34776		0	47.7274		700
10/7/2541	0.57185	0.95679	0.20321	0.384944	0.368636		0	47.7274		700
10/8/2541	0.57083	0.97645	0.22355	0.405627	0.347277		0	49.9055		700
10/9/2541	0.59192	1.0168	0.26321	0.424875	0.328715		0	54.0312		700
10/12/2541	0.63136	1.07744	0.32256	0.44608	0.308798		0	59.4287		700
10/13/2541	0.69253	1.0785	0.3215	0.385973	0.371029		0	59.4287		700
10/14/2541	0.69068	1.09645	0.34355	0.405772	0.347123		0	61.1903		700
10/15/2541	0.71206	1.0568	0.3032	0.344741	0.408855		0	55.9571		700
10/16/2541	0.67047	1.1169	0.3631	0.446424	0.307372		0	61.3032		700
10/19/2541	0.73321	1.11856	0.36145	0.38535	0.37176		0	61.3032		700
10/20/2541	0.73007	1.17644	0.42356	0.446373	0.306513		0	66.0786		700
10/21/2541	0.79346	1.13858	0.38142	0.345123	0.412035		0	60.7006		700
10/22/2541	0.7497	1.31694	0.56306	0.567237	0.186641		0	71.8166		700
10/26/2541	0.93902	1.15222	0.36778	0.213206	0.571236		0	55.0483		700
10/27/2541	0.75157	1.21057	0.42943	0.459003	0.322137		0	58.5246		700
10/28/2541	0.816	1.21849	0.46152	0.402482	0.354488		0	59.6449		700
10/29/2541	0.82771	1.21667	0.46333	0.388969	0.364379		0	59.6449		700
10/30/2541	0.8346	1.21649	0.46351	0.381888	0.371088		0	59.6449		700
11/3/2541	0.82821	1.19644	0.44356	0.368225	0.384647		0	57.6983		700

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/4/2541	0.81391	1.21646	0.46354	0.402546	0.350372		0	59.1346		700
11/5/2541	0.82907	1.29672	0.54328	0.467651	0.285789		0	64.3488		700
11/6/2541	0.91506	1.56007	0.79993	0.645013	0.115129		0	75.3549		700
11/9/2541	1.17997	1.70653	0.89347	0.526557	0.286497		0	78.6335		700
11/10/2541	1.29452	1.58277	0.81723	0.28825	0.477288		0	70.2469		700
11/11/2541	1.19053	1.60044	0.83956	0.409914	0.350974		0	70.915		700
11/12/2541	1.21331	1.4968	0.7432	0.283493	0.470113		0	63.2652	849.317	0
11/13/2541	1.10994	1.42034	0.65966	0.310402	0.450282		0	57.8856		0
11/18/2541	1.03364	1.55863	0.80137	0.524991	0.232276		0	63.7025		0
11/19/2541	1.17362	1.58583	0.81417	0.412214	0.359444		0	64.4577		0
11/23/2541	1.19196	1.47673	0.72327	0.284765	0.468689		0	57.9635		0
11/24/2541	1.09112	1.48023	0.71977	0.389112	0.371352		0	57.9635		0
11/25/2541	1.09246	1.27646	0.52354	0.184003	0.568913		0	46.9837		0
11/26/2541	0.89369	1.29273	0.50727	0.39904	0.386424		0	46.9837		0
11/27/2541	0.89358	1.29644	0.54356	0.402857	0.350025		0	48.1234		0
11/30/2541	0.90937	1.27673	0.52328	0.367358	0.386092		0	47.0345		0
12/1/2541	0.89294	1.17647	0.42353	0.283531	0.469405		0	41.9264		0
12/2/2541	0.79018	1.20031	0.43969	0.410134	0.350492		0	43.2538		0
12/9/2541	0.8136	1.19681	0.44319	0.383216	0.37041		0	43.2538		0
12/11/2541	0.80922	1.33644	0.58356	0.527218	0.225664		0	52.1355		0
12/15/2541	0.95723	1.12641	0.35359	0.16918	0.603646		0	41.2179		0
12/16/2541	0.73328	1.17707	0.38293	0.443795	0.350351		0	43.5332		0
12/21/2541	0.77576	1.17738	0.42262	0.401621	0.353147		0	44.706		0
12/22/2541	0.78762	1.17668	0.42332	0.38906	0.364294		0	44.706		0
12/23/2541	0.79468	1.15649	0.40351	0.361808	0.391172		0	43.6545		0
12/28/2541	0.76802	1.25653	0.50347	0.488513	0.264545		0	49.9882		0
12/29/2541	0.8767	1.26196	0.49804	0.385259	0.378655		0	49.9882		0
12/30/2541	0.86781	1.13643	0.38357	0.268615	0.484243		0	43.2259		0
1/5/2542	0.75512	1.12163	0.35837	0.36651	0.396752		0	42.2012		0
1/8/2542	0.72905	1.11653	0.36347	0.387482	0.365586		0	42.2012		0
1/11/2542	0.73332	1.19648	0.44353	0.463153	0.289797		0	47.9276		0
1/14/2542	0.81099	1.21974	0.46026	0.40875	0.350724		0	49.2805		0
1/18/2542	0.83269	1.09679	0.34321	0.264102	0.48948		0	42.1967		0
1/19/2542	0.7109	1.14211	0.37789	0.431211	0.333013		0	45.033		0
1/20/2542	0.75379	1.21748	0.46252	0.463691	0.291277		0	50.287		0
1/21/2542	0.83083	1.3797	0.6203	0.548874	0.210526		0	58.7743		0
1/22/2542	0.99761	1.24896	0.47104	0.251354	0.526564		0	50.6293		0
1/26/2542	0.85049	1.26486	0.49514	0.414372	0.355354		0	51.6599		0
1/29/2542	0.87458	1.4968	0.7432	0.622223	0.131383		0	61.9301		0
2/1/2542	1.11807	1.40238	0.59762	0.284308	0.520452		0	55.5726		0
2/11/2542	0.99328	1.28266	0.51734	0.289374	0.475942		0	50.8847		0
2/12/2542	0.8916	1.28034	0.51966	0.388743	0.371943		0	50.8847		0
2/18/2542	0.89204	1.23645	0.48355	0.34441	0.408498		0	48.9684		0
2/23/2542	0.85039	1.0969	0.3431	0.246509	0.507289		0	42.8815		0
2/26/2542	0.71347	1.304	0.536	0.590532	0.177474		0	52.051		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/2/2542	0.91852	1.29496	0.50504	0.376439	0.413487		0	51.1664		0
3/4/2542	0.88967	1.21659	0.46341	0.326912	0.42626		0	48.5033		0
3/5/2542	0.83265	1.15755	0.40245	0.324899	0.430203		0	45.929		0
3/8/2542	0.77023	1.13768	0.38232	0.367451	0.387913		0	45.0702		0
3/9/2542	0.75241	1.11648	0.36352	0.364063	0.388891		0	44.1806		0
3/11/2542	0.73008	1.0965	0.3435	0.366416	0.386582		0	43.2611		0
3/12/2542	0.71222	1.07648	0.32352	0.364257	0.388695		0	42.3127		0
3/15/2542	0.69026	1.0965	0.3435	0.406236	0.346758		0	43.6432		0
3/17/2542	0.71246	1.11681	0.36319	0.404353	0.349263		0	45.0092		0
3/19/2542	0.73051	1.23676	0.48325	0.506241	0.247269		0	52.4552		0
3/23/2542	0.85519	1.1838	0.4162	0.328614	0.438986		0	48.8905		0
3/24/2542	0.78969	1.13781	0.38219	0.348113	0.407499		0	46.6162		0
3/25/2542	0.7529	1.23683	0.48317	0.48393	0.269736		0	52.558		0
3/26/2542	0.85216	1.22149	0.45852	0.369328	0.393642		0	51.3275		0
4/1/2542	0.83172	1.1565	0.4035	0.32478	0.428214		0	47.7182		0
4/5/2542	0.77078	1.09764	0.34236	0.326859	0.428421		0	44.359		0
4/27/2542	0.71195	1.0976	0.3424	0.385653	0.369545		0	44.359		0
4/28/2542	0.71096	1.27645	0.52355	0.565492	0.18741		0	55.306		0
4/29/2542	0.89766	1.11202	0.32799	0.214352	0.569678		0	45.6366		0
4/30/2542	0.71268	1.19036	0.40964	0.477676	0.303044		0	49.8345		0
5/4/2542	0.79547	1.41978	0.66022	0.624316	0.13525		0	59.8509		0
5/6/2542	1.03804	1.32221	0.5178	0.284167	0.520243		0	54.0408		0
5/7/2542	0.91327	1.32266	0.55734	0.409392	0.355924		0	54.8279		0
5/10/2542	0.9314	1.25673	0.50327	0.325336	0.428132		0	51.9534		0
5/11/2542	0.87114	1.33763	0.58238	0.46649	0.28876		0	55.3171		0
5/12/2542	0.95337	1.43991	0.68009	0.48654	0.273272		0	59.1656		0
5/13/2542	1.05258	1.36144	0.59856	0.308861	0.454017		0	55.0786		0
5/14/2542	0.97158	1.33881	0.58119	0.367223	0.390389		0	54.073		0
5/17/2542	0.95149	1.33649	0.58351	0.384997	0.367983		0	54.073		0
5/19/2542	0.95107	1.27645	0.52355	0.325388	0.42752		0	50.8432		0
5/20/2542	0.89136	1.27761	0.52239	0.386253	0.368967		0	50.8432		0
5/21/2542	0.8915	1.31646	0.56355	0.424951	0.327959		0	53.0131		0
5/24/2542	0.93165	1.27746	0.52254	0.345805	0.409109		0	50.6073		0
5/25/2542	0.89103	1.33689	0.58311	0.445859	0.307913		0	53.9809		0
5/26/2542	0.95269	1.33852	0.58148	0.385836	0.371206		0	53.9809		0
5/27/2542	0.95054	1.33645	0.58355	0.385908	0.366985		0	53.9809		0
5/28/2542	0.95193	1.27646	0.52354	0.324531	0.428393		0	49.7379		0
6/1/2542	0.89058	1.37765	0.62235	0.487073	0.268229		0	55.9522		0
6/2/2542	0.99458	1.3417	0.5783	0.347118	0.416286		0	53.1229		0
6/3/2542	0.94955	1.35697	0.60303	0.407423	0.346525		0	54.3654		0
6/4/2542	0.97325	1.43683	0.68317	0.463583	0.290073		0	59.042		0
6/7/2542	1.05116	1.53974	0.78026	0.488585	0.270904		0	64.0073		0
6/8/2542	1.15462	1.80165	1.03835	0.647027	0.116265		0	73.1286		0
6/9/2542	1.42084	1.88662	1.07338	0.465781	0.347463		0	74.7207		0
6/10/2542	1.47183	1.87796	1.12204	0.406139	0.349789		0	75.2472		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/11/2542	1.49142	1.99677	1.24323	0.505349	0.248187		0	78.183		0
6/14/2542	1.61433	2.16371	1.39629	0.549375	0.218039		0	81.3579		0
6/15/2542	1.77535	2.24844	1.47156	0.47309	0.303794		0	82.7125		0
6/16/2542	1.85242	2.13959	1.38041	0.287163	0.472011		0	75.3427		0
6/17/2542	1.75151	2.12027	1.35973	0.368763	0.391777		0	73.924		0
6/18/2542	1.73197	1.99649	1.24351	0.264518	0.48846		0	65.9053		0
6/21/2542	1.61145	2.06204	1.29796	0.45059	0.313496		0	67.7868		0
6/22/2542	1.67373	2.2185	1.4615	0.54477	0.212224		0	72.1935		0
6/23/2542	1.83448	2.16853	1.39147	0.334051	0.443005		0	68.4139		0
6/24/2542	1.77165	2.19777	1.44223	0.426118	0.329424		0	69.5582		0
6/25/2542	1.81188	2.19745	1.44255	0.385569	0.369327		0	69.5582		0
6/28/2542	1.81098	2.07645	1.32355	0.265473	0.487431		0	61.7724		0
6/29/2542	1.69232	2.02195	1.25805	0.329623	0.434269		0	58.261		0
6/30/2542	1.63176	2.05767	1.30233	0.42591	0.329424		0	59.8976		0
7/2/2542	1.67175	2.05744	1.30256	0.38569	0.369198		0	59.8976		0
7/5/2542	1.67109	2.07645	1.32355	0.405361	0.347545		0	60.7892		0
7/6/2542	1.69167	2.11679	1.36321	0.425113	0.328459		0	62.581		0
7/7/2542	1.73159	2.07745	1.32255	0.345865	0.409039		0	59.6457		0
7/8/2542	1.69108	2.01689	1.26311	0.325802	0.42797		0	55.4448		0
7/9/2542	1.63146	2.01761	1.26239	0.386149	0.369071		0	55.4448		0
7/12/2542	1.63141	2.01645	1.26355	0.385046	0.367863		0	55.4448		0
7/13/2542	1.63113	2.01646	1.26355	0.385321	0.367589		0	55.4448		0
7/14/2542	1.63139	2.03646	1.28354	0.405071	0.347843		0	56.8087		0
7/15/2542	1.6514	1.99678	1.24322	0.345378	0.408184		0	53.2948		0
7/16/2542	1.61106	1.93688	1.18312	0.325817	0.427943		0	48.4535		0
7/19/2542	1.55148	1.93761	1.18239	0.386131	0.369089		0	48.4535		0
7/20/2542	1.55139	1.99645	1.24355	0.445062	0.307846		0	53.3665		0
7/21/2542	1.61222	2.0585	1.3015	0.446277	0.310722		0	57.7076		0
7/26/2542	1.67202	1.91845	1.16155	0.246431	0.510465		0	46.7678		0
7/27/2542	1.53247	1.9042	1.1358	0.371724	0.396668		0	45.4425		0
7/29/2542	1.51219	1.9165	1.1635	0.404313	0.348687		0	47.0582		0
7/30/2542	1.53068	1.89676	1.14324	0.366085	0.387435		0	45.6038		0
8/3/2542	1.51175	1.83648	1.08352	0.32473	0.428232		0	41.4635		0
8/4/2542	1.45075	1.81764	1.06236	0.366897	0.388389		0	40.1548		0
8/5/2542	1.43193	1.79648	1.04352	0.364549	0.388414		0	38.8348		0
8/6/2542	1.41052	1.91649	1.16351	0.50597	0.247018		0	49.5506		0
8/9/2542	1.5351	1.9038	1.1362	0.368699	0.398908		0	48.04		0
8/10/2542	1.50967	1.77653	1.02347	0.26686	0.486208		0	40.134		0
8/11/2542	1.3935	1.82181	1.05819	0.428313	0.335315		0	43.4734		0
8/13/2542	1.43129	1.95737	1.20263	0.526082	0.228666		0	53.2936		0
8/16/2542	1.57551	1.82613	1.05387	0.250622	0.521644		0	44.8943		0
8/17/2542	1.43154	1.80461	1.03539	0.373064	0.396148		0	43.8315		0
8/18/2542	1.41315	1.79649	1.04351	0.383339	0.369641		0	43.8315		0
8/20/2542	1.40954	1.95644	1.20356	0.546902	0.205986		0	53.9466		0
8/23/2542	1.57793	1.86914	1.09086	0.291214	0.48707		0	48.1146		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/24/2542	1.46927	1.94073	1.17927	0.471457	0.290003		0	52.5354		0
8/25/2542	1.55599	1.82005	1.05995	0.264067	0.496037		0	46.1795		0
8/26/2542	1.42889	1.84244	1.07756	0.41355	0.351332		0	47.3233		0
8/27/2542	1.45538	1.81685	1.06316	0.361462	0.392228		0	46.2644		0
8/31/2542	1.42748	1.79654	1.04346	0.369061	0.384013		0	45.1758		0
9/1/2542	1.41461	1.79645	1.04355	0.381841	0.371067		0	45.1758		0
9/2/2542	1.40819	1.79644	1.04356	0.388247	0.364625		0	45.1758		0
9/3/2542	1.41409	1.79648	1.04352	0.382395	0.370571		0	45.1758		0
9/6/2542	1.40868	1.83644	1.08356	0.427759	0.325119		0	48.4395		0
9/8/2542	1.45427	1.81758	1.06242	0.363307	0.391855		0	46.935		0
9/9/2542	1.42869	1.91652	1.16348	0.487828	0.265216		0	54.5382		0
9/10/2542	1.53605	1.94188	1.17812	0.405832	0.357936		0	55.8992		0
9/13/2542	1.54861	1.83667	1.08333	0.288064	0.465282		0	48.1393		0
9/14/2542	1.4541	1.91996	1.16004	0.465864	0.294056		0	53.6792		0
9/15/2542	1.53124	1.93968	1.18032	0.408446	0.350916		0	54.9741		0
9/16/2542	1.55244	1.85678	1.10322	0.304339	0.449227		0	49.0654		0
9/17/2542	1.4704	1.96879	1.20121	0.488393	0.269195		0	55.5035		0
9/20/2542	1.57507	1.96172	1.19828	0.386647	0.376789		0	55.5035		0
9/21/2542	1.56924	1.79643	1.04357	0.227194	0.525675		0	44.9585		0
9/22/2542	1.41496	1.80632	1.03368	0.391364	0.381284		0	44.9585		0
9/24/2542	1.41063	1.77644	1.02357	0.365806	0.387064		0	43.7534		0
9/27/2542	1.3917	1.77648	1.02352	0.384779	0.368183		0	43.7534		0
9/28/2542	1.39087	1.77645	1.02355	0.385582	0.367324		0	43.7534		0
9/30/2542	1.39163	1.77646	1.02354	0.384832	0.368086		0	43.7534		0
10/1/2542	1.39093	1.83645	1.08355	0.44552	0.307388		0	49.2433		0
10/4/2542	1.45265	1.77853	1.02148	0.325875	0.431175		0	44.5596		0
10/5/2542	1.39051	1.77768	1.02232	0.387178	0.36819		0	44.5596		0
10/6/2542	1.39231	1.59646	0.84354	0.204155	0.548769		0	33.4801		0
10/12/2542	1.213	1.70955	0.93045	0.496548	0.282546		0	42.0942		0
10/13/2542	1.31562	1.76147	0.99853	0.445852	0.317088		0	46.5654		0
10/14/2542	1.36967	1.71825	0.96175	0.348577	0.407922		0	44.1196		0
10/15/2542	1.33305	1.63683	0.88317	0.303786	0.449876		0	39.6356		0
10/19/2542	1.24988	1.73884	0.98117	0.488959	0.268711		0	46.9003		0
10/22/2542	1.35558	1.58177	0.81823	0.22619	0.53735		0	38.8451		0
10/26/2542	1.1909	1.58717	0.81283	0.396269	0.378065		0	38.8451		0
10/28/2542	1.1946	1.57646	0.82354	0.381863	0.371055		0	38.8451		0
10/29/2542	1.18821	1.57644	0.82356	0.388229	0.364643		0	38.8451		0
11/1/2542	1.19407	1.57648	0.82352	0.38241	0.370556		0	38.8451		0
11/2/2542	1.18869	1.53644	0.78356	0.347745	0.405133		0	36.5706		0
11/3/2542	1.15343	1.53681	0.7832	0.383377	0.370233		0	36.5706		0
11/4/2542	1.14938	1.55644	0.80356	0.407066	0.345818		0	38.6536		0
11/5/2542	1.17326	1.53683	0.78317	0.363575	0.390091		0	37.3332		0
11/9/2542	1.14941	1.53651	0.78349	0.387098	0.365922		0	37.3332		0
11/10/2542	1.15299	1.55647	0.80353	0.403486	0.349457		0	39.7212		0
11/11/2542	1.16993	1.57674	0.82326	0.406811	0.346671		0	42.0973		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/15/2542	1.19283	1.57682	0.82318	0.383988	0.369648		0	42.0973		0
11/17/2542	1.18993	1.55645	0.80355	0.366516	0.386376		0	40.2569		0
11/18/2542	1.17234	1.55647	0.80353	0.38413	0.368818		0	40.2569		0
11/24/2542	1.17028	1.47645	0.72355	0.30617	0.446728		0	33.4691		0
11/25/2542	1.09225	1.45866	0.70134	0.366407	0.390907		0	32.0157		0
11/26/2542	1.07084	1.5565	0.8035	0.485656	0.26734		0	44.8995		0
11/29/2542	1.17401	1.52168	0.75832	0.347665	0.415689		0	41.5107		0
12/1/2542	1.13006	1.49696	0.74304	0.366893	0.387019		0	39.8896		0
12/2/2542	1.11237	1.49648	0.74353	0.38411	0.36884		0	39.8896		0
12/3/2542	1.11026	1.43645	0.68355	0.326188	0.42671		0	35.1179		0
12/7/2542	1.05208	1.43758	0.68243	0.385492	0.369658		0	35.1179		0
12/8/2542	1.05083	1.47645	0.72355	0.425623	0.327277		0	40.6108		0
12/9/2542	1.09228	1.47749	0.72251	0.385206	0.369766		0	40.6108		0
12/13/2542	1.09062	1.49645	0.74355	0.405827	0.347071		0	43.3899		0
12/14/2542	1.11211	1.4568	0.7032	0.344692	0.408907		0	39.4171		0
12/16/2542	1.07043	1.4769	0.7231	0.406471	0.347327		0	42.2636		0
12/20/2542	1.09241	1.47681	0.7232	0.384392	0.369218		0	42.2636		0
12/21/2542	1.09031	1.47645	0.72355	0.386139	0.366757		0	42.2636		0
12/22/2542	1.09214	1.47646	0.72354	0.384321	0.368607		0	42.2636		0
12/23/2542	1.09046	1.47645	0.72355	0.385988	0.366912		0	42.2636		0
12/24/2542	1.092	1.47646	0.72354	0.384459	0.368465		0	42.2636		0
12/27/2542	1.09059	1.53645	0.78355	0.445861	0.307041		0	52.6706		0
12/28/2542	1.15297	1.57855	0.82145	0.425575	0.331519		0	58.0937		0
12/29/2542	1.19087	1.5374	0.78261	0.346524	0.408266		0	51.7126		0
12/30/2542	1.15172	1.57686	0.82314	0.425146	0.328582		0	56.8204		0
1/4/2543	1.19157	1.53745	0.78255	0.345881	0.409015		0	51.0096		0
1/7/2543	1.1511	1.57688	0.82312	0.425783	0.327985		0	55.8697		0
1/10/2543	1.19215	1.57748	0.82253	0.385329	0.369621		0	55.8697		0
1/11/2543	1.19074	1.53645	0.78355	0.345709	0.407191		0	50.1049		0
1/13/2543	1.15157	1.61686	0.86314	0.465288	0.288432		0	59.1774		0
1/14/2543	1.23274	1.57987	0.82013	0.347131	0.412615		0	53.9001		0
1/17/2543	1.19071	1.57692	0.82308	0.386206	0.36763		0	53.9001		0
1/18/2543	1.1919	1.57646	0.82354	0.384556	0.368364		0	53.9001		0
1/19/2543	1.19068	1.59645	0.84355	0.405772	0.347132		0	56.332		0
1/20/2543	1.21205	1.6168	0.8632	0.404744	0.348852		0	58.6794		0
1/21/2543	1.23088	1.57676	0.82324	0.345883	0.407645		0	52.5903		0
1/24/2543	1.19153	1.59687	0.84314	0.405332	0.348398		0	55.0992		0
1/25/2543	1.21138	1.61678	0.86322	0.405395	0.348159		0	57.5201		0
1/26/2543	1.2315	1.55678	0.80322	0.325283	0.428277		0	48.9869		0
1/27/2543	1.17106	1.55763	0.80237	0.386571	0.368691		0	48.9869		0
1/28/2543	1.17178	1.57646	0.82354	0.404675	0.348241		0	51.7539		0
1/31/2543	1.19104	1.55677	0.80323	0.365733	0.387807		0	48.8976		0
2/1/2543	1.17142	1.51648	0.76352	0.345061	0.407907		0	43.7028		0
2/2/2543	1.13096	1.53688	0.78312	0.405918	0.347842		0	46.7491		0
2/3/2543	1.15191	1.53679	0.78321	0.384877	0.368705		0	46.7491		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/4/2543	1.15076	1.53645	0.78355	0.385689	0.367215		0	46.7491		0
2/7/2543	1.15173	1.55646	0.80354	0.404734	0.348186		0	50.1201		0
2/8/2543	1.17109	1.53677	0.78323	0.365682	0.387862		0	46.9213		0
2/9/2543	1.15138	1.51649	0.76352	0.36511	0.38786		0	43.9037		0
2/11/2543	1.13104	1.53649	0.78351	0.405453	0.347523		0	47.5372		0
2/14/2543	1.15174	1.51679	0.76321	0.365052	0.388526		0	44.4374		0
2/15/2543	1.13079	1.51649	0.76351	0.385703	0.367281		0	44.4374		0
2/16/2543	1.13171	1.49646	0.74354	0.364746	0.388174		0	41.3132		0
2/17/2543	1.11072	1.45649	0.70351	0.345774	0.40721		0	35.8798		0
2/22/2543	1.0716	1.41686	0.66314	0.345256	0.408464		0	31.4285		0
2/24/2543	1.0309	1.49689	0.74312	0.465983	0.287787		0	45.8878		0
2/29/2543	1.11338	1.33993	0.58007	0.226548	0.533304		0	31.556		0
3/1/2543	0.95231	1.36687	0.59313	0.41456	0.359178		0	34.3175		0
3/2/2543	0.97346	1.35676	0.60324	0.383298	0.370216		0	34.3175		0
4/5/2543	0.96933	0.99644	0.24356	0.027108	0.725776		0	18.6278		0
4/7/2543	0.6261	1.04768	0.19232	0.421579	0.433777		0	18.6278		0
4/10/2543	0.61198	1.05645	0.30356	0.444469	0.308421		0	25.235		0
4/11/2543	0.67167	1.15846	0.40154	0.486786	0.270128		0	34.7451	-67.1671	100
4/12/2543	0.77378	1.36161	0.59839	0.587829	0.175385		0	48.7783		100
4/18/2543	0.97756	1.2949	0.5051	0.317347	0.472457		0	44.6427		100
4/19/2543	0.89088	1.27913	0.52087	0.38825	0.370016		0	44.6427		100
4/20/2543	0.89237	1.35646	0.60354	0.464093	0.288823		0	49.5986		100
4/21/2543	0.97189	1.37982	0.62018	0.407934	0.351704		0	50.7849		100
4/24/2543	0.99188	1.31677	0.56323	0.324885	0.428647		0	47.1961		100
4/25/2543	0.93071	1.29765	0.54236	0.366937	0.388353		0	46.0285		100
4/26/2543	0.91197	1.29648	0.54352	0.384514	0.36845		0	46.0285		100
4/27/2543	0.91063	1.31645	0.56355	0.405825	0.347079		0	47.5339		100
4/28/2543	0.9321	1.3968	0.6432	0.464695	0.288901		0	53.1615		100
5/2/2543	1.01223	1.33984	0.58016	0.32761	0.432062		0	48.923		100
5/3/2543	0.95126	1.31767	0.56233	0.366411	0.388923		0	47.5618		100
5/4/2543	0.93147	1.31649	0.56351	0.385013	0.367959		0	47.5618		100
10/29/2546	0.93108	11.1765	10.4236	10.24537	-9.49247		0	96.8987		100
10/30/2546	12.5129	16.6401	5.15986	4.12729	7.352992	-1251.29	100	96.9303		100
10/31/2546	11.0069	14.1092	12.0908	3.10229	-1.08385		100	97.5264		100
11/3/2546	13.4514	13.9648	11.4352	0.51345	2.01617	-1345.14	200	93.9539		100
11/4/2546	12.6665	14.572	13.428	1.90552	-0.7615		200	94.641		100
11/5/2546	14.2252	16.5547	14.8453	2.32947	-0.62005	-1422.52	300	95.3803		100
11/6/2546	15.7962	18.74	16.8601	2.94377	-1.06387	-1579.62	400	96.0967		100
11/7/2546	18.1263	18.9167	16.4833	0.79038	1.64306	-1812.63	500	95.3385		100
11/10/2546	17.6402	16.0482	15.1519	-1.59201	2.48831		500	80.9035		100
11/11/2546	15.9103	17.2478	14.7522	1.33747	1.15809	7955.155	0	81.4787		100
11/12/2546	15.9465	16.5807	15.8194	0.63414	0.12716		0	81.7743		100
11/13/2546	16.2428	17.8021	16.9979	1.55927	-0.75507		0	83.4783		100
11/14/2546	17.4823	16.7741	15.2259	-0.70816	2.25634	-1748.23	100	74.7034		100
11/17/2546	16.1828	16.5436	14.6564	0.36073	1.52639	1618.283	0	72.363		100

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/18/2546	15.6103	16.7038	15.6962	1.09351	-0.08595		0	73.6943		100
11/19/2546	16.2536	16.3058	15.2942	0.05218	0.95944	-1625.36	100	71.2308		100
11/20/2546	15.7922	16.3574	15.4426	0.56528	0.34958		100	71.4874		100
11/21/2546	15.9152	15.981	15.219	0.06577	0.69621		100	69.485	1591.522	0
11/24/2546	15.5809	16.0173	15.1827	0.4364	0.39818		100	69.485		0
11/25/2546	15.6122	15.6765	14.9235	0.06431	0.68871		100	67.2988		0
11/26/2546	15.2823	16.4168	15.5832	1.13452	-0.30098		100	69.6948		0
11/27/2546	16.0723	16.3595	15.2405	0.28728	0.83178	-1607.23	200	68.1582		0
11/28/2546	15.7762	16.0075	15.1925	0.2313	0.58377		200	66.5774		0
12/1/2546	15.6166	15.4907	14.7093	-0.12591	0.90735		200	62.6646		0
12/2/2546	15.1002	15.5802	14.6198	0.48003	0.48037	3020.034	0	62.6646		0
12/3/2546	15.1121	15.6764	14.9236	0.56434	0.18852		0	63.6555		0
12/4/2546	15.2785	15.8923	15.1077	0.61375	0.17077		0	64.6654		0
12/8/2546	15.5153	15.5972	14.8028	0.08199	0.71249		0	61.8874		0
12/9/2546	15.1857	15.3181	14.4819	0.13244	0.70376		0	59.1508		0
12/11/2546	14.9167	14.2119	13.3881	-0.7048	1.52861		0	50.3578		0
12/12/2546	13.8841	14.3489	12.8511	0.46476	1.03298		0	48.9335		0
12/15/2546	13.6195	14.4115	13.5885	0.79198	0.03094		0	51.8658		0
12/16/2546	13.9966	14.4365	13.5635	0.43991	0.43311		0	51.8658		0
12/17/2546	14.0031	15.4764	14.7236	1.47329	-0.72043		0	59.3164		0
12/18/2546	15.2001	15.2396	13.7604	0.03949	1.43977	-1520.01	100	54.3726		0
12/19/2546	14.5431	15.5543	14.4457	1.01118	0.09746		100	57.5479		0
12/22/2546	15.0229	15.4602	14.5398	0.43732	0.48302		100	57.5479		0
12/23/2546	14.9858	14.7767	14.0233	-0.2091	0.96244		100	52.4664		0
12/24/2546	14.4322	14.8075	13.7925	0.3753	0.63962	1443.216	0	51.6478		0
12/25/2546	14.292	14.2842	13.5158	-0.00781	0.77621		0	48.3953		0
12/26/2546	13.9093	14.4401	13.5599	0.53078	0.34944		0	49.2557		0
12/29/2546	13.9944	14.2801	13.5199	0.28573	0.47443		0	48.3869		0
12/30/2546	13.8899	13.8805	13.1195	-0.00947	0.77041		0	44.9702		0
12/31/2546	13.5099	14.3392	13.4608	0.82931	0.04915		0	48.8592		0
1/5/2547	13.9139	13.839	12.961	-0.07489	0.95291		0	44.6148		0
1/6/2547	13.4162	13.5804	12.6197	0.16415	0.79656		0	42.2436		0
1/7/2547	13.1083	13.419	12.581	0.31072	0.52726		0	41.4528		0
1/8/2547	12.9884	13.4817	12.7183	0.49325	0.27009		0	42.6099		0
1/9/2547	13.0978	13.7819	13.0181	0.68414	0.07965		0	46.0543		0
1/12/2547	13.401	13.6152	12.7848	0.21424	0.6162		0	44.1518		0
1/13/2547	13.1972	13.2942	12.5058	0.09704	0.69134		0	41.3898		0
1/14/2547	12.9002	13.8142	12.9859	0.91397	-0.08567		0	47.3063		0
1/15/2547	13.4276	13.3751	12.425	-0.05259	1.00269	-1342.76	100	42.6678		0
1/16/2547	12.9153	13.6854	12.7146	0.77018	0.20068	1291.525	0	46.0838		0
1/19/2547	13.2126	13.511	12.689	0.2984	0.52352		0	45.1188		0
1/20/2547	13.0824	13.2821	12.5179	0.19973	0.56447		0	43.1716		0
1/21/2547	12.904	13.2911	12.5089	0.38709	0.39511		0	43.1716		0
1/22/2547	12.8837	13.0764	12.3236	0.19276	0.5601		0	41.1138		0
1/23/2547	12.7013	13.1913	12.4087	0.49001	0.29261		0	42.5874		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/26/2547	12.7883	13.1807	12.4193	0.39245	0.36899		0	42.5874		0
1/27/2547	12.7952	13.1765	12.4235	0.38126	0.3717		0	42.5874		0
1/28/2547	12.7876	13.1764	12.4236	0.38879	0.36407		0	42.5874		0
1/29/2547	12.7946	13.1765	12.4235	0.3819	0.37108		0	42.5874		0
1/30/2547	12.7882	12.6764	11.9236	-0.11178	0.86466		0	36.0532		0
2/2/2547	12.3195	11.9713	11.0287	-0.34816	1.29082		0	28.5148		0
2/3/2547	11.5567	12.2068	10.9932	0.65003	0.56349		0	30.4718		0
2/4/2547	11.5966	12.2772	11.5228	0.68065	0.07383		0	36.1216		0
2/5/2547	11.9008	12.6154	11.7846	0.7146	0.1162		0	41.2619		0
2/6/2547	12.2073	12.3145	11.4855	0.10718	0.72184		0	37.9713		0
2/9/2547	11.8973	12.3167	11.4833	0.41942	0.41407		0	37.9713		0
2/10/2547	11.897	12.0764	11.3236	0.17947	0.57339		0	35.766		0
2/11/2547	11.6898	12.6935	11.9065	1.00373	-0.21667		0	45.9145		0
2/12/2547	12.345	13.0168	11.9832	0.67182	0.36174	-1234.5	100	48.8173		0
2/13/2547	12.486	12.6869	11.9131	0.20097	0.57289		100	46.1498		0
2/16/2547	12.3023	12.7917	12.0083	0.48942	0.29393		100	47.6889		0
2/17/2547	12.3875	12.5806	11.8194	0.19316	0.56812		100	44.9235		0
2/18/2547	12.1992	13.5919	12.8081	1.39274	-0.6089		100	58.029		0
2/19/2547	13.2927	13.892	12.508	0.59928	0.78472	-1329.27	200	58.029		0
2/20/2547	13.1876	13.2803	12.5197	0.0927	0.6679		200	53.5921		0
2/23/2547	12.9044	14.012	13.188	1.10764	-0.28356		200	61.0715		0
2/24/2547	13.6483	13.7521	12.648	0.10373	1.00037	-1364.83	300	55.561		0
2/25/2547	13.2101	13.058	12.142	-0.15214	1.06806		300	48.4929		0
2/26/2547	12.6355	12.7169	11.6831	0.08144	0.9524	3790.644	0	44.4345		0
2/27/2547	12.2107	12.8537	11.9463	0.64294	0.2644		0	46.8305		0
3/1/2547	12.4013	12.0921	11.308	-0.30922	1.09332		0	40.2833		0
3/2/2547	11.736	12.3547	11.2453	0.61865	0.49069		0	41.5407		0
3/3/2547	11.8013	12.3782	11.6218	0.5769	0.17956		0	44.0768		0
3/4/2547	11.9893	12.4935	11.7065	0.50426	0.2828		0	45.3534		0
3/8/2547	12.1003	12.4819	11.7181	0.3816	0.38214		0	45.3534		0
3/9/2547	12.0845	12.5764	11.8236	0.49192	0.26094		0	46.7628		0
3/10/2547	12.2	12.2823	11.5177	0.08234	0.68234		0	43.166		0
3/11/2547	11.8945	12.415	11.5851	0.52045	0.30945		0	44.6931		0
3/12/2547	12.0013	12.2814	11.5186	0.28006	0.48266		0	43.4362		0
3/15/2547	11.8841	11.9811	11.2189	0.09696	0.66518		0	39.8184		0
3/16/2547	11.6075	12.211	11.389	0.60348	0.21848		0	43.2141		0
3/17/2547	11.7925	12.0925	11.3075	0.30007	0.48499		0	41.9399		0
3/18/2547	11.6951	12.3803	11.6198	0.68516	0.07534		0	46.9898		0
3/19/2547	12.0031	12.3158	11.4842	0.31265	0.51891		0	45.567		0
3/22/2547	11.8921	12.3812	11.6188	0.4891	0.27326		0	47.2859		0
3/23/2547	11.9941	12.3815	11.6185	0.38739	0.37567		0	47.2859		0
3/24/2547	11.9901	12.2764	11.5236	0.28639	0.46649		0	45.6154		0
3/25/2547	11.8928	12.0801	11.3199	0.18734	0.57284		0	42.3899		0
3/26/2547	11.6944	12.1927	11.4073	0.49831	0.28717		0	44.5029		0
3/29/2547	11.7952	12.0813	11.3187	0.28617	0.47647		0	42.8119		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/30/2547	11.6896	11.9805	11.2195	0.29092	0.47004		0	41.1288		0
3/31/2547	11.5943	12.4801	11.72	0.88574	-0.12564		0	51.4138		0
4/1/2547	12.1242	12.4772	11.5228	0.35307	0.60137	-1212.42	100	49.5493		0
4/2/2547	11.9906	12.5833	11.8167	0.59268	0.17396		100	53.2044		0
4/5/2547	12.2011	12.5955	11.8046	0.39437	0.39653		100	53.2044		0
4/7/2547	12.1876	12.5764	11.8236	0.38886	0.364		100	53.2044		0
4/8/2547	12.1947	12.6765	11.9235	0.48183	0.27115		100	55.2299		0
4/9/2547	12.2904	12.4813	11.7187	0.19093	0.57173		100	50.52		0
4/12/2547	12.0968	12.4924	11.7076	0.39557	0.38923		100	50.52		0
4/16/2547	12.0906	12.4764	11.7236	0.38582	0.36704		100	50.52		0
4/19/2547	12.0919	12.2765	11.5235	0.1846	0.56832		100	45.6571		0
4/20/2547	11.8942	12.3926	11.6074	0.49841	0.28681		100	48.3349		0
4/21/2547	11.9953	12.3814	11.6187	0.38601	0.37669		100	48.3349		0
4/22/2547	11.9889	12.1764	11.4236	0.18753	0.56533		100	43.377		0
4/23/2547	11.7968	12.3922	11.6079	0.59538	0.18892		100	49.0096		0
4/26/2547	11.9976	12.1944	11.4056	0.1968	0.59202		100	44.2673		0
4/27/2547	11.7943	12.3936	11.6064	0.59935	0.18785		100	49.5269		0
4/28/2547	12.0005	12.2948	11.5052	0.29439	0.49529		100	47.1319		0
4/29/2547	11.8886	11.981	11.219	0.09234	0.66958		100	40.7633		0
4/30/2547	11.6037	12.0121	11.1879	0.40844	0.4158		100	40.7633		0
5/4/2547	11.5898	11.9764	11.2236	0.38659	0.36627		100	40.7633		0
5/6/2547	11.5926	11.9765	11.2235	0.3839	0.36904		100	40.7633		0
5/7/2547	11.5901	12.0765	11.3236	0.48638	0.26652		100	44.147		0
5/10/2547	11.6947	11.5818	10.8183	-0.11297	0.87647		100	33.7624		0
5/11/2547	11.2157	11.9736	11.0264	0.75788	0.1893	1121.571	0	42.5017		0
5/12/2547	11.5088	11.8109	10.9891	0.30208	0.5197		0	40.5798		0
5/13/2547	11.3857	11.7818	11.0183	0.39606	0.36744		0	40.5798		0
5/14/2547	11.3979	11.8765	11.1235	0.47863	0.27439		0	43.5408		0
5/17/2547	11.4874	11.181	10.419	-0.30634	1.06838		0	31.6509		0
5/18/2547	10.8438	11.1487	10.0513	0.30483	0.79249		0	29.1976		0
5/19/2547	10.5976	11.4023	10.5977	0.80462	-1E-04		0	39.3267		0
5/20/2547	11.016	11.4428	10.5573	0.42677	0.45873	-1101.6	100	39.3267		0
5/21/2547	10.9872	11.6765	10.9235	0.68938	0.0637		100	46.0413		0
5/24/2547	11.31	11.5177	10.6823	0.20777	0.62769		100	42.6524		0
5/25/2547	11.0901	11.3957	10.6043	0.3056	0.48576		100	41.0264		0
5/26/2547	10.9981	11.5801	10.8199	0.58201	0.17821		100	45.5013		0
5/27/2547	11.193	11.6942	10.9058	0.50126	0.28718		100	47.6406		0
5/28/2547	11.297	11.8815	11.1186	0.5845	0.1784		100	51.7224		0
5/31/2547	11.4945	11.8944	11.1056	0.39996	0.38886		100	51.7224		0
6/1/2547	11.4934	11.8764	11.1236	0.38308	0.3698		100	51.7224		0
6/3/2547	11.4893	11.7764	11.0236	0.2871	0.46578		100	49.3213		0
6/4/2547	11.3934	11.88	11.12	0.48665	0.27341		100	51.7343		0
6/7/2547	11.4926	11.9815	11.2186	0.48885	0.27405		100	54.0885		0
6/8/2547	11.5937	11.8815	11.1185	0.28777	0.47523		100	51.3891		0
6/9/2547	11.4909	11.8804	11.1196	0.38949	0.37123		100	51.3891		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/10/2547	11.4927	12.0765	11.3235	0.58374	0.16918		100	56.4324		0
6/11/2547	11.6972	11.9951	11.2049	0.29797	0.49227		100	53.4467		0
6/14/2547	11.5916	11.9807	11.2193	0.38903	0.37231		100	53.4467		0
6/15/2547	11.5921	11.9765	11.2236	0.38435	0.36855		100	53.4467		0
6/16/2547	11.5905	11.9765	11.2236	0.38596	0.36694		100	53.4467		0
6/17/2547	11.592	11.9765	11.2235	0.38449	0.36843		100	53.4467		0
6/18/2547	11.5906	12.5765	11.8236	0.98583	-0.23293		100	68.1106		0
6/21/2547	12.2393	13.5164	12.4836	1.27706	-0.24434	-1223.93	200	78.042		0
6/22/2547	13.0548	12.88	11.72	-0.17481	1.33479	-1305.48	300	60.3355		0
6/23/2547	12.3466	13.4779	12.3221	1.13133	0.02453	3703.98	0	67.204		0
6/24/2547	12.9376	13.2946	12.3054	0.357	0.63218		0	65.1782		0
6/25/2547	12.7837	13.3849	12.6151	0.60123	0.16855		0	67.3012		0
6/28/2547	13.0083	13.5967	12.8033	0.58842	0.20504		0	69.3159		0
6/29/2547	13.1877	13.5925	12.8076	0.40475	0.38015		0	69.3159		0
6/30/2547	13.199	13.5765	12.8235	0.37748	0.3755		0	69.3159		0
7/2/2547	13.1842	13.4764	12.7236	0.29227	0.46059		0	66.7477		0
7/5/2547	13.098	13.6796	12.9204	0.58162	0.17762		0	69.2052		0
7/6/2547	13.2929	13.7942	13.0058	0.50127	0.2871		0	70.3837		0
7/7/2547	13.397	14.0815	13.3185	0.68448	0.07848		0	73.6427		0
7/8/2547	13.7016	13.6154	12.7846	-0.08624	0.91696		0	61.4967		0
7/9/2547	13.2196	13.776	12.824	0.55648	0.39557		0	62.8175		0
7/12/2547	13.2948	13.6793	12.9207	0.3845	0.37404		0	62.8175		0
7/13/2547	13.2888	13.5764	12.8236	0.28759	0.46528		0	60.4139		0
7/14/2547	13.1938	13.38	12.62	0.18615	0.57379		0	55.8141		0
7/15/2547	12.9935	13.393	12.607	0.39948	0.38646		0	55.8141		0
7/16/2547	12.9938	13.2764	12.5236	0.2826	0.47028		0	53.454		0
7/19/2547	12.8894	13.4804	12.7196	0.59102	0.16976		0	57.3393		0
7/20/2547	13.1015	13.3957	12.6043	0.29421	0.49723		0	54.873		0
7/21/2547	12.9879	13.4811	12.7189	0.49313	0.26899		0	56.8708		0
7/22/2547	13.098	13.882	13.118	0.78393	-0.01999		0	63.7785		0
7/23/2547	13.5099	13.8427	12.9573	0.33278	0.55262	-1350.99	100	61.142		0
7/26/2547	13.3936	13.0818	12.3182	-0.31176	1.07542		100	46.6154		0
7/27/2547	12.7392	13.4514	12.3486	0.71221	0.39061	1273.92	0	50.2522		0
7/28/2547	12.9012	13.3878	12.6122	0.48661	0.28895		0	52.0125		0
7/29/2547	12.9874	13.4807	12.7193	0.49329	0.26807		0	53.7739		0
7/30/2547	13.0985	13.4821	12.7179	0.3836	0.38052		0	53.7739		0
8/3/2547	13.0862	13.1764	12.4236	0.09021	0.66265		0	47.684		0
8/4/2547	12.8044	13.4115	12.5885	0.60706	0.21588		0	51.6179		0
8/5/2547	12.9956	13.393	12.607	0.39746	0.38862		0	51.6179		0
8/6/2547	12.9919	13.1764	12.4236	0.18449	0.56837		0	47.4775		0
8/9/2547	12.7941	12.9927	12.2073	0.19854	0.58682		0	43.7023		0
8/10/2547	12.5968	13.093	12.307	0.49621	0.28971		0	46.0138		0
8/11/2547	12.693	12.8811	12.1189	0.18808	0.57412		0	42.2753		0
8/13/2547	12.4945	12.6928	11.9072	0.19829	0.58727		0	38.874		0
8/16/2547	12.2965	12.8931	12.1069	0.59659	0.18959		0	43.748		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/17/2547	12.4981	12.8945	12.1055	0.39634	0.3926		0	43.748		0
8/18/2547	12.49	12.9764	12.2236	0.48644	0.26642		0	46.234		0
8/19/2547	12.5948	13.1818	12.4182	0.58697	0.17657		0	50.9071		0
8/20/2547	12.7966	13.5947	12.8053	0.79811	-0.00867		0	58.6482		0
8/23/2547	13.215	13.8432	12.9568	0.62824	0.25814	-1321.5	100	61.8844		0
8/24/2547	13.3943	13.5914	12.8086	0.19709	0.58563		100	57.0741		0
8/25/2547	13.1963	13.493	12.707	0.29674	0.48932		100	54.7813		0
8/26/2547	13.0918	13.6806	12.9194	0.58877	0.17241		100	58.3823		0
8/27/2547	13.2992	13.5953	12.8047	0.29609	0.49443		100	55.9818		0
8/30/2547	13.1899	13.6808	12.9192	0.49097	0.27071		100	57.8483		0
8/31/2547	13.2961	13.2818	12.5182	-0.01438	0.7779		100	48.9137		0
9/1/2547	12.9052	13.4412	12.5588	0.536	0.34642	1290.521	0	50.9532		0
9/2/2547	12.9985	13.2804	12.5196	0.28185	0.47891		0	48.8528		0
9/3/2547	12.8863	13.5808	12.8192	0.6945	0.06708		0	54.8639		0
9/6/2547	13.212	13.4181	12.582	0.20601	0.63009		0	50.5949		0
9/7/2547	12.9884	13.3961	12.6039	0.40773	0.38453		0	50.5949		0
9/8/2547	12.9994	13.3765	12.6235	0.37708	0.37588		0	50.5949		0
9/9/2547	12.9838	13.3764	12.6236	0.39262	0.36024		0	50.5949		0
9/10/2547	12.9981	13.6765	12.9235	0.67842	0.07466		0	57.2985		0
9/13/2547	13.2991	14.3151	13.4849	1.01599	-0.18581		0	66.9557		0
9/14/2547	13.9413	15.013	13.987	1.0717	-0.04572	-1394.13	100	73.4275		0
9/15/2547	14.525	16.5966	15.6034	2.07169	-1.07841	-1452.5	200	82.9931		0
9/16/2547	16.2939	16.9883	15.0117	0.69443	1.28215	-1629.39	300	81.0298		0
9/17/2547	15.9871	16.4134	15.5866	0.42629	0.40049		300	81.0298		0
9/20/2547	16.0054	15.8765	15.1235	-0.12893	0.88189		300	71.2551		0
9/21/2547	15.5055	15.577	14.623	0.07151	0.88247	4651.644	0	64.5469		0
9/22/2547	15.1242	15.4444	14.5556	0.32017	0.56863		0	62.9514		0
9/23/2547	14.9814	15.9832	15.2168	1.00187	-0.23539		0	68.054		0
9/24/2547	15.6507	16.0197	14.9803	0.36899	0.67041	-1565.07	100	66.4123		0
9/27/2547	15.4791	15.6864	14.9136	0.2073	0.56554		100	63.132		0
9/28/2547	15.3081	16.1907	15.4093	0.88265	-0.10117		100	67.4593		0
9/29/2547	15.8131	15.7726	14.8274	-0.04048	0.9857	-1581.31	200	59.8892		0
9/30/2547	15.3264	15.7805	14.8196	0.45408	0.50682	3065.274	0	59.8892		0
10/1/2547	15.2882	16.4767	15.7233	1.1885	-0.43504		0	66.8021		0
10/4/2547	16.1695	18.1025	16.8975	1.93299	-0.72795	-1616.95	100	74.9413		0
10/5/2547	17.6414	17.9592	16.2408	0.31778	1.40062	-1764.14	200	69.6844		0
10/6/2547	17.1207	17.391	16.4091	0.27023	0.71167		200	67.1482		0
10/7/2547	16.9013	17.3977	16.6023	0.49641	0.29903		200	67.7797		0
10/8/2547	16.9901	17.4807	16.7193	0.49065	0.27075		200	68.4331		0
10/11/2547	17.0959	17.3818	16.6182	0.28583	0.47771		200	66.9704		0
10/12/2547	16.989	17.0806	16.3194	0.09159	0.66955		200	62.6447		0
10/13/2547	16.7033	17.2122	16.3878	0.50892	0.31544		200	63.4912		0
10/14/2547	16.7923	16.9805	16.2195	0.18829	0.57279		200	60.5365		0
10/15/2547	16.595	16.8927	16.1073	0.29767	0.48769		200	59.0566		0
10/18/2547	16.4929	16.7805	16.0195	0.28761	0.47335		200	57.5418		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/19/2547	16.3914	17.5803	16.8197	1.18894	-0.42834		200	65.2265		0
10/20/2547	17.2673	17.3014	16.0986	0.03411	1.16877	-1726.73	300	58.1433		0
10/21/2547	16.7187	17.1003	16.0997	0.38156	0.61904		300	56.8144		0
10/22/2547	16.6019	17.1828	16.4172	0.5809	0.18466		300	58.8405		0
10/26/2547	16.79	16.8936	16.1065	0.10351	0.68359		300	54.6953		0
10/27/2547	16.506	16.3125	15.4875	-0.19352	1.01852		300	47.4894		0
10/28/2547	15.926	16.6153	15.5847	0.68928	0.34134	4777.809	0	49.8606		0
10/29/2547	16.1037	16.6896	15.9104	0.58591	0.19337		0	52.1859		0
11/1/2547	16.2901	16.3932	15.6068	0.10305	0.68333		0	48.5488		0
11/2/2547	16.0058	16.6125	15.7875	0.60666	0.21826		0	51.0006		0
11/3/2547	16.1945	16.8928	16.1072	0.69832	0.08736		0	54.5029		0
11/4/2547	16.5072	17.216	16.384	0.70875	0.12323		0	57.7546		0
11/5/2547	16.8011	16.8129	15.9871	0.01179	0.81397		0	52.3791		0
11/8/2547	16.4098	17.2427	16.3573	0.83291	0.05257		0	56.7175		0
11/9/2547	16.815	17.2391	16.3609	0.42414	0.45414		0	56.7175		0
11/10/2547	16.7871	16.8765	16.1235	0.08948	0.66358		0	52.5531		0
11/11/2547	16.5038	16.9118	16.0882	0.40799	0.41553		0	52.5531		0
11/12/2547	16.4897	16.9764	16.2236	0.48677	0.26609		0	53.8627		0
11/15/2547	16.5951	16.6818	15.9182	0.08667	0.67689		0	49.4528		0
11/16/2547	16.2984	16.8136	15.9864	0.51521	0.31208		0	50.8959		0
11/17/2547	16.3972	16.681	15.919	0.28374	0.47818		0	49.3777		0
11/18/2547	16.2876	16.6807	15.9193	0.39305	0.36829		0	49.3777		0
11/19/2547	16.2958	16.6765	15.9235	0.38069	0.37229		0	49.3777		0
11/22/2547	16.2871	16.5764	15.8236	0.28932	0.46354		0	47.6041		0
11/23/2547	16.1954	16.6798	15.9202	0.48448	0.2752		0	49.5554		0
11/24/2547	16.2907	16.7813	16.0188	0.49058	0.27192		0	51.5005		0
11/25/2547	16.3955	16.9817	16.2183	0.58619	0.17719		0	55.2196		0
11/26/2547	16.5959	16.8946	16.1054	0.29871	0.49053		0	53.03		0
11/29/2547	16.4926	16.7806	16.0194	0.28796	0.47316		0	50.8581		0
11/30/2547	16.3916	16.7803	16.0197	0.38866	0.3719		0	50.8581		0
12/1/2547	16.392	16.5765	15.8236	0.18444	0.56846		0	46.446		0
12/2/2547	16.1941	16.4927	15.7074	0.29857	0.48673		0	44.3731		0
12/3/2547	16.0937	16.4804	15.7196	0.38672	0.37408		0	44.3731		0
12/7/2547	16.0902	16.3764	15.6236	0.28629	0.46659		0	42.1894		0
12/8/2547	15.9927	16.1801	15.4199	0.18742	0.57274		0	38.1461		0
12/9/2547	15.7945	16.3928	15.6072	0.59823	0.18729		0	43.9328		0
12/13/2547	16	16.1948	15.4052	0.19484	0.59474		0	39.9117		0
12/14/2547	15.7923	16.194	15.406	0.40167	0.38633		0	39.9117		0
12/15/2547	15.7952	16.1765	15.4236	0.38126	0.37164		0	39.9117		0
12/16/2547	15.7877	16.1764	15.4236	0.38877	0.36409		0	39.9117		0
12/17/2547	15.7946	16.0765	15.3235	0.28191	0.47107		0	37.5973		0
12/20/2547	15.6887	15.9805	15.2196	0.29173	0.46917		0	35.3875		0
12/21/2547	15.5951	15.68	14.92	0.08491	0.67501		0	29.7401		0
12/22/2547	15.298	15.8137	14.9863	0.51568	0.31166		0	33.547		0
12/23/2547	15.3977	15.781	15.019	0.38337	0.37867		0	33.547		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/24/2547	15.3867	15.9764	15.2236	0.58975	0.16311		0	40.9664		0
12/27/2547	15.603	15.9962	15.2038	0.39319	0.39921		0	40.9664		0
12/28/2547	15.586	15.8764	15.1236	0.29042	0.46244		0	38.4754		0
12/29/2547	15.4964	15.7798	15.0203	0.2834	0.4761		0	36.1107		0
12/30/2547	15.3881	15.6806	14.9194	0.29255	0.46865		0	33.8691		0
1/4/2548	15.2957	15.6799	14.9201	0.38422	0.3756		0	33.8691		0
1/5/2548	15.2882	15.9764	15.2236	0.68826	0.0646		0	45.6154		0
1/6/2548	15.609	16.0176	15.1824	0.40861	0.42653		0	45.6154		0
1/7/2548	15.5865	15.8765	15.1235	0.28993	0.46301		0	42.6844		0
1/10/2548	15.4959	15.7798	15.0202	0.28391	0.47569		0	39.9219		0
1/11/2548	15.3885	15.8806	15.1195	0.49207	0.26903		0	43.8364		0
1/12/2548	15.4974	15.8819	15.1181	0.38452	0.37928		0	43.8364		0
1/13/2548	15.4872	15.6764	14.9236	0.18926	0.5636		0	38.0812		0
1/14/2548	15.2983	15.6919	14.9081	0.39361	0.39013		0	38.0812		0
1/17/2548	15.2892	16.2764	15.5236	0.98728	-0.23442		0	57.4965		0
1/18/2548	15.9408	16.2169	15.1831	0.27608	0.7577	-1594.08	100	51.6794		0
1/19/2548	15.6913	15.9016	15.0984	0.21028	0.59294		100	46.6019		0
1/20/2548	15.5017	15.7926	15.0074	0.29089	0.49431		100	44.2604		0
1/21/2548	15.3869	15.781	15.019	0.39417	0.36791		100	44.2604		0
1/24/2548	15.3966	15.8765	15.1235	0.4799	0.27308		100	47.3296		0
1/25/2548	15.4886	16.7812	16.0188	1.29257	-0.53024		100	65.658		0
1/26/2548	16.4855	16.8489	15.5511	0.36347	0.93437	-1648.55	200	60.6105		0
1/27/2548	16.1903	16.7113	15.8887	0.52103	0.30161		200	62.1762		0
1/28/2548	16.3042	17.1817	16.4184	0.87741	-0.11411		200	68.8445		0
1/31/2548	16.8145	17.2739	16.3261	0.45942	0.48836	-1681.45	300	68.8445		0
2/1/2548	16.7972	17.0765	16.3235	0.27929	0.47377		300	66.1399		0
2/2/2548	16.6864	17.1806	16.4194	0.49429	0.26699		300	67.5143		0
2/3/2548	16.7994	17.1821	16.4179	0.38267	0.38149		300	67.5143		0
2/4/2548	16.7854	17.1764	16.4236	0.39106	0.36179		300	67.5143		0
2/7/2548	16.7967	17.1765	16.4235	0.37982	0.3732		300	67.5143		0
2/8/2548	16.7863	17.2764	16.5236	0.49013	0.26273		300	69.1961		0
2/9/2548	16.8983	17.4821	16.7179	0.58381	0.18039		300	72.2864		0
2/10/2548	17.0933	17.7942	17.0058	0.70083	0.08751		300	76.1512		0
2/11/2548	17.4088	17.4162	16.5838	0.00745	0.82499		300	63.4464		0
2/14/2548	17.0044	17.4451	16.555	0.44061	0.44949		300	63.4464		0
2/15/2548	16.9984	17.6764	16.9236	0.67809	0.07479		300	68.0788		0
2/16/2548	17.2989	17.6151	16.785	0.31621	0.5139		300	65.1165		0
2/17/2548	17.1957	17.2808	16.5192	0.08513	0.67651		300	57.0907		0
2/18/2548	16.8977	17.4138	16.5862	0.51614	0.3115		300	58.9088		0
2/21/2548	16.998	17.381	16.619	0.38306	0.37902		300	58.9088		0
2/22/2548	16.9864	17.3764	16.6236	0.39004	0.36282		300	58.9088		0
2/24/2548	16.9958	17.3765	16.6235	0.38075	0.37225		300	58.9088		0
2/25/2548	16.9872	17.4764	16.7236	0.48927	0.26359		300	61.1243		0
2/28/2548	17.0975	17.382	16.618	0.28456	0.47952		300	57.7699		0
3/1/2548	16.9877	17.3807	16.6193	0.39301	0.36839		300	57.7699		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/2/2548	16.9957	17.3765	16.6235	0.38075	0.37223		300	57.7699		0
3/3/2548	16.9872	17.3764	16.6236	0.38926	0.3636		300	57.7699		0
3/4/2548	16.995	17.3765	16.6235	0.38146	0.37152		300	57.7699		0
3/7/2548	16.9878	17.3764	16.6236	0.38861	0.36425		300	57.7699		0
3/8/2548	16.9944	17.2765	16.5235	0.28206	0.47092		300	53.2144		0
3/9/2548	16.8889	17.2804	16.5196	0.39158	0.36929		300	53.2144		0
3/10/2548	16.8946	17.2765	16.5235	0.38189	0.37107		300	53.2144		0
3/11/2548	16.8882	17.1764	16.4236	0.28823	0.46465		300	48.4433		0
3/14/2548	16.7944	17.1799	16.4201	0.38554	0.3743		300	48.4433		0
3/15/2548	16.7894	17.3764	16.6236	0.58707	0.16581		300	57.3194		0
3/16/2548	17.0004	17.3957	16.6043	0.3953	0.3961		300	57.3194		0
3/17/2548	16.9883	17.3764	16.6236	0.38817	0.36469		300	57.3194		0
3/18/2548	16.994	17.4765	16.7235	0.48246	0.2705		300	61.4627		0
3/21/2548	17.091	17.3814	16.6186	0.29037	0.47239		300	55.6453		0
3/22/2548	16.9933	17.3802	16.6199	0.38688	0.37342		300	55.6453		0
3/23/2548	16.9905	17.3764	16.6236	0.38599	0.36689		300	55.6453		0
3/24/2548	16.992	17.5765	16.8235	0.58445	0.16847		300	64.1267		0
3/25/2548	17.1978	17.3952	16.6048	0.19739	0.59307		300	53.1763		0
3/28/2548	16.9943	17.1936	16.4064	0.19936	0.5879		300	44.9163		0
3/29/2548	16.7969	17.293	16.507	0.49612	0.28994		300	49.1679		0
3/30/2548	16.8929	17.4811	16.7189	0.58822	0.174		300	56.4139		0
3/31/2548	17.0983	17.0951	16.3049	-0.00321	0.79335		300	43.1621		0
4/1/2548	16.7072	17.2419	16.3581	0.5347	0.34904	5012.151	0	46.5428		0
4/4/2548	16.7969	17.3802	16.6198	0.58335	0.17709		0	52.6137		0
4/5/2548	16.9942	17.4944	16.7056	0.50019	0.28853		0	55.3444		0
4/7/2548	17.0959	17.4814	16.7186	0.38551	0.37723		0	55.3444		0
4/8/2548	17.0884	17.3764	16.6236	0.28801	0.46485		0	51.8773		0
4/11/2548	16.9942	17.3799	16.6201	0.38575	0.37413		0	51.8773		0
4/12/2548	16.9896	17.4764	16.7236	0.48689	0.26599		0	55.1368		0
4/18/2548	17.0952	17.3818	16.6182	0.28659	0.47703		0	51.3883		0
4/19/2548	16.9896	17.3805	16.6195	0.39087	0.37013		0	51.3883		0
4/20/2548	16.9939	17.4765	16.7235	0.48257	0.27037		0	54.9411		0
4/21/2548	17.0911	17.4814	16.7186	0.39027	0.37249		0	54.9411		0
4/22/2548	17.0928	17.5765	16.8235	0.48368	0.26924		0	58.4618		0
4/25/2548	17.1922	17.4815	16.7185	0.28932	0.47366		0	53.9242		0
4/26/2548	17.0923	17.5802	16.8198	0.48797	0.27251		0	57.4785		0
4/27/2548	17.1937	17.5815	16.8185	0.38783	0.37524		0	57.4785		0
4/28/2548	17.1904	17.6764	16.9236	0.486	0.26688		0	60.9701		0
4/29/2548	17.2944	17.6817	16.9183	0.38734	0.37608		0	60.9701		0
5/3/2548	17.2899	18.1764	17.4236	0.88656	-0.13368		0	73.5602		0
5/4/2548	17.8277	18.7787	17.8213	0.95106	0.00641	-1782.77	100	80.377		0
5/6/2548	18.3176	18.7655	17.8345	0.44799	0.48309		100	80.377		0
5/9/2548	18.2921	18.4766	17.7234	0.18449	0.56866		100	71.7905		0
5/10/2548	18.094	18.8927	18.1074	0.79862	-0.01332		100	77.0672		0
5/11/2548	18.517	18.9439	18.0561	0.42698	0.4609	-1851.7	200	77.0672		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/12/2548	18.4866	18.7766	18.0234	0.28996	0.46316		200	73.1025		0
5/13/2548	18.3959	18.9798	18.2202	0.58394	0.17568		200	75.7855		0
5/16/2548	18.595	18.6946	17.9054	0.09954	0.68962		200	65.2685		0
5/17/2548	18.3021	18.5137	17.6863	0.21161	0.61577		200	59.3548		0
5/18/2548	18.0958	18.5943	17.8057	0.49858	0.2901		200	61.2456		0
5/19/2548	18.1943	18.4812	17.7188	0.28686	0.47554		200	58.3238		0
5/20/2548	18.0903	18.4804	17.7196	0.39017	0.37066		200	58.3238		0
5/24/2548	18.0933	19.0765	18.3235	0.98315	-0.23023		200	68.7108		0
5/25/2548	18.7365	19.1153	18.0847	0.37879	0.65183	-1873.65	300	65.7687		0
5/26/2548	18.5904	18.9847	18.2153	0.39436	0.37512		300	65.7687		0
5/27/2548	18.5944	18.9765	18.2235	0.38207	0.37085		300	65.7687		0
5/30/2548	18.5884	19.3764	18.6236	0.78804	-0.03516		300	71.8009		0
5/31/2548	19.0181	19.9456	19.0544	0.92752	-0.03624	-1901.81	400	77.2077		0
6/1/2548	19.5181	19.8689	18.9311	0.35078	0.58694	-1951.81	500	74.1457		0
6/2/2548	19.3937	19.7827	19.0173	0.38902	0.37636		500	74.1457		0
6/3/2548	19.3908	19.7764	19.0236	0.38564	0.36724		500	74.1457		0
6/6/2548	19.3917	19.1765	18.4235	-0.21523	0.96815		500	57.1583		0
6/7/2548	18.8274	19.4097	18.3903	0.58233	0.43705	9413.68	0	58.8504		0
6/8/2548	18.8969	19.2788	18.5213	0.3819	0.3756		0	58.8504		0
6/9/2548	18.8868	19.3764	18.6236	0.48965	0.26321		0	60.6528		0
6/10/2548	18.9979	19.2821	18.5179	0.28425	0.47995		0	57.9207		0
6/13/2548	18.8874	19.0807	18.3193	0.19336	0.56812		0	52.7981		0
6/14/2548	18.6993	19.2919	18.5081	0.59259	0.19115		0	56.9028		0
6/15/2548	18.8951	19.4939	18.7061	0.59886	0.18902		0	60.5934		0
6/16/2548	19.0997	19.2947	18.5053	0.19497	0.59445		0	55.4773		0
6/17/2548	18.8925	19.294	18.506	0.40149	0.38647		0	55.4773		0
6/20/2548	18.895	19.2765	18.5236	0.38142	0.37148		0	55.4773		0
6/21/2548	18.8878	19.2764	18.5236	0.38863	0.36423		0	55.4773		0
6/22/2548	18.8944	19.3765	18.6235	0.48205	0.27093		0	57.8696		0
6/23/2548	18.9906	19.4813	18.7187	0.49073	0.27193		0	60.1741		0
6/24/2548	19.0956	19.2817	18.5183	0.18612	0.5773		0	53.8319		0
6/27/2548	18.8924	19.2933	18.5067	0.40082	0.3857		0	53.8319		0
6/28/2548	18.8949	19.3765	18.6236	0.48157	0.27133		0	56.4911		0
6/29/2548	18.9902	19.4813	18.7187	0.49111	0.27147		0	59.0323		0
6/30/2548	19.096	19.3818	18.6183	0.28577	0.47773		0	55.5389		0
7/4/2548	18.9889	19.3806	18.6194	0.39163	0.36951		0	55.5389		0
7/5/2548	18.9946	19.1765	18.4235	0.18193	0.57103		0	48.8357		0
7/6/2548	18.7919	19.0931	18.3069	0.30121	0.48497		0	45.8556		0
7/7/2548	18.6958	18.3802	17.6198	-0.31555	1.07597		0	31.4074		0
7/8/2548	18.037	18.8523	17.7477	0.81527	0.28933		0	40.1158		0
7/11/2548	18.3098	19.0061	18.1939	0.69633	0.11589		0	47.3187		0
7/12/2548	18.5958	19.4122	18.5878	0.81639	0.00795		0	55.0773		0
7/13/2548	19.0207	19.5435	18.6565	0.52284	0.36422		0	56.7905		0
7/14/2548	19.0846	19.4792	18.7208	0.39456	0.36378		0	56.7905		0
7/15/2548	19.0982	19.3765	18.6235	0.27838	0.47468		0	54.385		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/18/2548	18.9856	19.3808	18.6192	0.39521	0.36633		0	54.385		0
7/19/2548	18.9977	19.3765	18.6235	0.3788	0.37424		0	54.385		0
7/21/2548	18.9854	19.3764	18.6236	0.39108	0.36178		0	54.385		0
7/25/2548	18.9967	19.3765	18.6235	0.37982	0.37322		0	54.385		0
7/26/2548	18.9863	19.4764	18.7236	0.49013	0.26273		0	57.022		0
7/27/2548	19.0983	19.5821	18.8179	0.48384	0.28044		0	59.5408		0
7/28/2548	19.1885	19.581	18.819	0.39244	0.3695		0	59.5408		0
7/29/2548	19.195	19.7765	19.0235	0.58144	0.17152		0	64.3827		0
8/1/2548	19.3949	19.9947	19.2053	0.59979	0.18957		0	68.4489		0
8/2/2548	19.6001	19.7947	19.0053	0.19461	0.59487		0	60.9547		0
8/3/2548	19.3922	19.894	19.106	0.50188	0.2862		0	63.1284		0
8/4/2548	19.4977	20.0816	19.3184	0.58389	0.17923		0	67.0763		0
8/5/2548	19.6938	20.7942	20.0058	1.10045	-0.31201		0	76.5429		0
8/8/2548	20.4544	21.5564	20.4436	1.10195	0.01079	-2045.44	100	81.4629		0
8/9/2548	21.0235	21.5917	20.6083	0.56818	0.4152		100	82.1355		0
8/10/2548	21.0954	22.079	21.321	0.98356	-0.22559		100	85.5281		0
8/11/2548	21.735	23.8144	22.7856	2.07943	-1.05055	-2173.5	200	90.6354		0
8/15/2548	23.488	22.783	20.817	-0.70498	2.67098	-2348.8	300	66.8253		0
8/16/2548	21.9762	23.55	21.45	1.57373	0.52619	6592.869	0	70.6944		0
8/17/2548	22.5479	22.5833	21.6167	0.03537	0.93121		0	65.9604		0
8/18/2548	22.0912	22.5578	21.6422	0.4666	0.449		0	65.9604		0
8/19/2548	22.1141	21.6765	20.9235	-0.43759	1.19051		0	57.0924		0
8/22/2548	21.3345	21.5045	20.2955	0.16999	1.03899		0	53.2384		0
8/23/2548	20.9359	21.8531	20.9469	0.91719	-0.01095		0	57.1338		0
8/24/2548	21.4019	21.6624	20.7376	0.26056	0.66429	-2140.19	100	55.1546		0
8/25/2548	21.2095	21.8942	21.1058	0.68467	0.10375		100	57.5311		0
8/26/2548	21.4927	21.9122	21.0878	0.4195	0.40484		100	57.5311		0
8/29/2548	21.5	21.2765	20.5236	-0.2235	0.9764		100	51.2335		0
8/30/2548	20.9209	21.3132	20.2868	0.39235	0.63411	2092.088	0	50.2463		0
8/31/2548	20.8036	21.1829	20.4171	0.37932	0.38646		0	50.2463		0
9/1/2548	20.7818	21.1764	20.4236	0.39467	0.35821		0	50.2463		0
9/2/2548	20.8	20.9766	20.2234	0.17658	0.57658		0	47.9389		0
9/5/2548	20.5872	21.0941	20.3059	0.50689	0.28135		0	49.1951		0
9/6/2548	20.7024	21.3821	20.6179	0.67973	0.08447		0	52.8695		0
9/7/2548	20.9964	22.2139	21.3861	1.21751	-0.38971		0	60.9748		0
9/8/2548	21.8715	23.3994	22.2006	1.52794	-0.32908	-2187.15	100	68.311		0
9/9/2548	22.8736	23.6569	22.3431	0.78325	0.53047	-2287.36	200	69.5442		0
9/12/2548	22.9978	22.8835	22.1165	-0.1143	0.88122		200	62.9491		0
9/13/2548	22.5138	22.9749	22.0251	0.46111	0.48873	4502.762	0	62.9491		0
9/14/2548	22.4981	23.2765	22.5235	0.77839	-0.02537		0	65.9455		0
9/15/2548	22.9082	23.7425	22.8575	0.83421	0.0507	-2290.82	100	68.6737		0
9/16/2548	23.3166	23.7399	22.8601	0.42326	0.45645		100	68.6737		0
9/19/2548	23.2858	23.9766	23.2234	0.69078	0.06236		100	70.7145		0
9/20/2548	23.6114	24.1183	23.2817	0.50692	0.32972		100	71.3837		0
9/21/2548	23.6863	25.6298	24.8702	1.94356	-1.18388		100	79.2852		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/22/2548	25.4445	25.8825	23.9175	0.43801	1.52708	-2544.45	200	74.2965		0
9/23/2548	24.9071	25.7418	24.7582	0.8347	0.14896		200	75.9277		0
9/26/2548	25.2766	25.9254	25.0746	0.64879	0.20199		200	77.0481		0
9/27/2548	25.4811	25.8982	25.1018	0.4171	0.37926		200	77.0481		0
9/28/2548	25.5067	25.8766	25.1234	0.36986	0.38328		200	77.0481		0
9/29/2548	25.4771	26.1264	25.3736	0.64931	0.10357		200	78.309		0
9/30/2548	25.7658	26.4082	25.5918	0.64234	0.17398		200	79.5207		0
10/3/2548	25.9868	26.4002	25.5998	0.41345	0.38701		200	79.5207		0
10/4/2548	26.002	26.8765	26.1235	0.87446	-0.12148		200	81.8698		0
10/5/2548	26.5153	26.7246	25.7754	0.20932	0.73986	-2651.53	300	77.1073		0
10/6/2548	26.2542	26.6569	25.8431	0.40272	0.41106		300	77.1073		0
10/7/2548	26.2379	27.3764	26.6236	1.1385	-0.38564		300	80.9607		0
10/10/2548	27.0626	27.0805	25.9195	0.01793	1.14311	-2706.26	400	72.2316		0
10/11/2548	26.5167	26.4984	25.5016	-0.01824	1.01508		400	64.717		0
10/12/2548	26.0307	26.4817	25.5183	0.45099	0.51235	10412.27	0	64.717		0
10/13/2548	25.9847	25.8769	25.1232	-0.1078	0.8615		0	57.7493		0
10/14/2548	25.5226	26.7203	25.7797	1.19771	-0.25719		0	64.0089		0
10/17/2548	26.3025	27.3157	26.1843	1.01316	0.11818	-2630.25	100	67.469		0
10/18/2548	26.7665	27.457	26.543	0.69052	0.22342		100	69.0702		0
10/19/2548	26.9998	27.4	26.6	0.40025	0.39981		100	69.0702		0
10/20/2548	26.99	27.6264	26.8736	0.63639	0.11647		100	70.7404		0
10/21/2548	27.2532	27.6555	26.8445	0.40234	0.40866		100	70.7404		0
10/25/2548	27.2385	26.8764	26.1236	-0.36204	1.1149		100	59.5516		0
10/26/2548	26.5479	27.5706	26.4294	1.02267	0.11847	2654.79	0	63.6764		0
10/27/2548	27.0226	27.2087	26.2913	0.1861	0.73122		0	60.3619		0
10/28/2548	26.7435	27.1585	26.3415	0.41495	0.40203		0	60.3619		0
10/31/2548	26.7481	27.1264	26.3736	0.37831	0.37457		0	60.3619		0
11/1/2548	26.735	26.8764	26.1236	0.14147	0.61139		0	56.6772		0
11/2/2548	26.5026	27.4004	26.5996	0.89787	-0.09703		0	61.7113		0
11/3/2548	27.0214	27.7242	26.7758	0.70283	0.24557	-2702.14	100	63.9659		0
11/4/2548	27.2498	27.8991	27.1009	0.64928	0.14884		100	66.1148		0
11/7/2548	27.4999	27.9033	27.0967	0.40343	0.40319		100	66.1148		0
11/8/2548	27.4909	27.6264	26.8736	0.13557	0.61729		100	61.838		0
11/9/2548	27.2475	27.6517	26.8483	0.40417	0.39921		100	61.838		0
11/10/2548	27.2426	27.3764	26.6236	0.13386	0.619		100	57.5227		0
11/11/2548	26.9961	26.902	26.098	-0.09403	0.89811		100	50.0064		0
11/14/2548	26.5203	26.974	26.026	0.45371	0.49425	2652.027	0	50.0064		0
11/15/2548	26.492	26.8766	26.1234	0.38464	0.3686		0	50.0064		0
11/16/2548	26.4907	26.1265	25.3736	-0.36421	1.11711		0	40.1722		0
11/17/2548	25.7962	26.0716	24.9284	0.27539	0.86783		0	37.5233		0
11/18/2548	25.5051	25.9139	25.0861	0.40886	0.419		0	37.5233		0
11/21/2548	25.4891	25.3764	24.6236	-0.11263	0.86551		0	32.5454		0
11/22/2548	25.0188	25.7215	24.7785	0.70273	0.24025		0	37.0426		0
11/23/2548	25.2516	25.3995	24.6005	0.14794	0.65104		0	34.5612		0
11/24/2548	24.9948	25.6538	24.8462	0.659	0.14866		0	38.9644		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/25/2548	25.2561	26.4044	25.5956	1.1483	-0.33952		0	49.8635		0
11/28/2548	26.0513	27.3227	26.1774	1.27131	-0.12601	-2605.13	100	57.95		0
11/29/2548	26.8009	27.5531	26.4469	0.75221	0.35391	-2680.09	200	60.2514		0
11/30/2548	26.9931	27.3936	26.6064	0.40052	0.38676		200	60.2514		0
12/1/2548	26.9944	27.1264	26.3736	0.13208	0.6208		200	56.6553		0
12/2/2548	26.7445	26.9023	26.0977	0.15782	0.64686		200	53.2336		0
12/6/2548	26.5016	27.9024	27.0976	1.40077	-0.59599		200	62.8886		0
12/7/2548	27.593	29.4408	28.0592	1.84774	-0.4662	-2759.3	300	70.9594		0
12/8/2548	28.8659	28.7696	27.2304	-0.09631	1.63547	-2886.59	400	62.2166		0
12/9/2548	28.0587	28.6284	27.3716	0.56971	0.68717	11223.49	0	62.2166		0
12/13/2548	28.0003	27.628	26.872	-0.37231	1.12831		0	54.4378		0
12/14/2548	27.2892	28.326	27.174	1.03682	0.11512		0	58.1907		0
12/15/2548	27.783	27.9617	27.0383	0.17869	0.74477		0	55.7194		0
12/16/2548	27.4856	27.911	27.089	0.42543	0.39653		0	55.7194		0
12/19/2548	27.5062	27.6265	26.8735	0.12035	0.63269		0	53.1038		0
12/20/2548	27.2345	29.1549	28.3451	1.92042	-1.11056		0	64.0179		0
12/21/2548	28.9449	29.4568	27.5432	0.5119	1.40166	-2894.49	100	61.451		0
12/22/2548	28.4896	28.2068	27.2932	-0.2828	1.19638		100	54.4034		0
12/23/2548	27.8196	28.5715	27.4285	0.75189	0.39113	2781.962	0	56.2063		0
12/26/2548	27.9802	29.1407	28.3593	1.16056	-0.37908		0	61.1672		0
12/27/2548	28.8246	28.5836	27.4164	-0.24105	1.40823	-2882.46	100	54.5166		0
12/28/2548	28.0385	29.6087	28.3913	1.57021	-0.35277	2803.851	0	60.6587		0
12/29/2548	29.1112	30.1723	28.8277	1.06112	0.2835	-2911.12	100	63.3254		0
12/30/2548	29.4869	29.939	29.0611	0.45204	0.42586		100	63.3254		0
1/3/2549	29.5127	30.8765	30.1235	1.36375	-0.61079		100	68.3083		0
1/4/2549	30.5741	31.6859	30.3141	1.11178	0.25998	-3057.41	200	70.4687		0
1/5/2549	31.0281	32.4499	31.5501	1.42182	-0.52204		200	74.2497		0
1/6/2549	32.0782	32.928	31.572	0.84989	0.50619	-3207.82	300	75.1077		0
1/9/2549	32.2517	34.1393	33.3607	1.88761	-1.10901		300	79.5177		0
1/10/2549	33.9218	35.1972	33.3029	1.27535	0.61895	-3392.18	400	80.7425		0
1/11/2549	34.2529	34.6719	33.8282	0.41896	0.42474		400	80.7425		0
1/12/2549	34.2433	34.3764	33.6236	0.13315	0.61973		400	78.0366		0
1/13/2549	33.9954	34.1519	33.3482	0.1565	0.6472		400	75.3184		0
1/16/2549	33.7509	34.1528	33.3472	0.40195	0.40367		400	75.3184		0
1/17/2549	33.7398	34.1264	33.3736	0.3866	0.36626		400	75.3184		0
1/18/2549	33.7426	33.8765	33.1235	0.13388	0.61904		400	72.1783		0
1/19/2549	33.496	33.9018	33.0982	0.4058	0.39778		400	72.1783		0
1/20/2549	33.494	31.3764	30.6236	-2.11757	2.87043		400	48.6535		0
1/23/2549	31.3141	31.4955	28.5045	0.18146	2.80956	12525.62	0	42.6635		0
1/24/2549	30.1465	31.3511	29.6489	1.20465	0.49759		0	46.2282		0
1/25/2549	30.5012	32.4281	31.5719	1.92688	-1.07076		0	55.2222		0
1/26/2549	32.1834	32.948	31.052	0.76464	1.13136	-3218.34	100	55.2222		0
1/27/2549	31.9795	32.8914	32.1086	0.91192	-0.12918		100	57.9418		0
1/30/2549	32.5425	32.9823	32.0177	0.43979	0.52479	-3254.25	200	57.9418		0
1/31/2549	32.4741	32.6272	31.8728	0.15313	0.60133		200	55.9706		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/1/2549	32.2621	32.3985	31.6015	0.13636	0.66062		200	53.9924		0
2/2/2549	31.9855	32.406	31.594	0.42046	0.39146		200	53.9924		0
2/3/2549	32.0048	32.3765	31.6235	0.3717	0.38132		200	53.9924		0
2/6/2549	31.9789	34.6264	33.8736	2.64758	-1.8947		200	67.0735		0
2/7/2549	34.5748	35.3704	32.6296	0.7956	1.94512	-3457.48	300	64.8666		0
2/8/2549	34.0003	35.003	33.997	1.0027	0.00324		300	67.1916		0
2/9/2549	34.5521	34.7241	33.7759	0.17202	0.77618		300	64.8797		0
2/10/2549	34.2227	34.6648	33.8352	0.44209	0.38757		300	64.8797		0
2/14/2549	34.2691	34.1267	33.3733	-0.14235	0.89575		300	60.0844		0
2/15/2549	33.7445	34.2316	33.2684	0.48714	0.47604	10123.34	0	60.0844		0
2/16/2549	33.7677	34.1264	33.3736	0.35872	0.39414		0	60.0844		0
2/17/2549	33.717	33.8766	33.1235	0.15951	0.59359		0	57.4335		0
2/20/2549	33.518	34.1473	33.3527	0.62922	0.1653		0	59.3643		0
2/21/2549	33.7316	33.8999	33.1001	0.16832	0.63152		0	56.5995		0
2/22/2549	33.5121	33.65	32.85	0.13794	0.66208		0	53.8963		0
2/23/2549	33.236	33.9059	33.0941	0.66992	0.14184		0	56.1516		0
2/24/2549	33.5153	34.1561	33.3439	0.6408	0.17144		0	58.346		0
2/27/2549	33.7367	34.1504	33.3496	0.41367	0.38709		0	58.346		0
2/28/2549	33.7521	33.8765	33.1235	0.12435	0.62863		0	55.1454		0
3/1/2549	33.4879	34.6538	33.8462	1.16596	-0.35832		0	61.898		0
3/2/2549	34.3203	34.3304	33.1696	0.0101	1.15062	-3432.03	100	55.8604		0
3/3/2549	33.7605	34.2512	33.2488	0.49077	0.51167		100	55.8604		0
3/6/2549	33.7586	33.1265	32.3735	-0.63206	1.38504		100	45.5539		0
3/7/2549	32.8162	32.4459	31.0541	-0.37026	1.76206	3281.616	0	38.0028		0
3/8/2549	31.8615	31.7248	30.2752	-0.13669	1.58627		0	33.5156		0
3/9/2549	31.0496	31.6262	30.3738	0.57663	0.67575		0	33.5156		0
3/10/2549	31.008	31.1276	30.3724	0.11962	0.63552		0	32.0525		0
3/13/2549	30.7333	31.1552	30.3448	0.42195	0.38847		0	32.0525		0
3/14/2549	30.7567	31.6265	30.8735	0.86987	-0.11679		0	38.3		0
3/15/2549	31.2605	31.7228	30.7772	0.46228	0.48324	-3126.05	100	38.3		0
3/16/2549	31.2506	31.6265	30.8735	0.37591	0.37705		100	38.3		0
3/17/2549	31.2327	31.3764	30.6236	0.1437	0.60916		100	36.2203		0
3/20/2549	31.0045	31.4	30.6	0.39551	0.40441		100	36.2203		0
3/21/2549	30.9857	31.6264	30.8736	0.6407	0.11218		100	39.999		0
3/22/2549	31.2574	31.4064	30.5936	0.14903	0.66381		100	37.6		0
3/23/2549	30.9918	31.4051	30.5949	0.41331	0.39693		100	37.6		0
3/24/2549	30.9988	31.6265	30.8736	0.62767	0.12523		100	41.6581		0
3/27/2549	31.2446	32.1536	31.3464	0.909	-0.10188		100	48.8263		0
3/28/2549	31.7805	31.9771	31.0229	0.19667	0.75759	-3178.05	200	45.7965		0
3/29/2549	31.492	32.1603	31.3397	0.66827	0.15225		200	49.1918		0
3/30/2549	31.7607	32.405	31.595	0.64433	0.16569		200	52.4026		0
3/31/2549	31.9909	31.6511	30.8489	-0.33975	1.14203		200	43.5177		0
4/3/2549	31.3029	33.0717	31.9283	1.76878	-0.62534	6260.588	0	56.6961		0
4/4/2549	32.6256	34.04	32.46	1.41433	0.16561	-3262.56	100	62.3693		0
4/5/2549	33.284	34.7722	33.7278	1.48819	-0.44387		100	68.3274		0

ภาคผนวก ข-2 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/7/2549	34.342	35.4249	34.0752	1.0829	0.2668	-3434.2	200	70.8155		0
4/10/2549	34.757	34.6947	33.8054	-0.06236	0.95166		200	65.2918		0
4/11/2549	34.2735	34.4783	33.5217	0.2048	0.75172	6854.692	0	62.66		0
4/12/2549	33.9982	35.9085	35.0915	1.9103	-1.09334		0	70.3757		0
4/17/2549	35.6809	36.6988	34.8012	1.01793	0.87971	-3568.09	100	71.4351		0
4/18/2549	35.7299	36.3786	35.6214	0.64871	0.10843		100	72.4944		0
4/20/2549	36.0136	36.6573	35.8428	0.64362	0.17088		100	73.5507		0
4/21/2549	36.2387	36.6509	35.8491	0.41216	0.38964		100	73.5507		0
4/24/2549	36.2504	36.3765	35.6235	0.12604	0.62688		100	70.4146		0
4/25/2549	35.9893	36.1533	35.3467	0.16403	0.64257		100	67.3231		0
4/26/2549	35.7565	36.4016	35.5984	0.64513	0.15805		100	68.7984		0
4/27/2549	35.9941	36.6522	35.8478	0.65811	0.14637		100	70.245		0
4/28/2549	36.2563	37.1543	36.3457	0.89806	-0.08942		100	72.9466		0
5/2/2549	36.7688	37.4733	36.5267	0.70451	0.24205	-3676.88	200	74.2076		0
5/3/2549	37.002	36.8994	36.1006	-0.10264	0.90136		200	67.4374		0
5/4/2549	36.5147	36.9759	36.0241	0.46126	0.49062	7302.936	0	67.4374		0
5/8/2549	36.4976	36.3765	35.6235	-0.12108	0.87416		0	60.9846		0
5/9/2549	36.0119	36.2245	35.2755	0.21262	0.73636		0	57.9965		0
5/10/2549	35.757	36.4061	35.5939	0.6491	0.16316		0	60.1018		0
5/11/2549	35.9948	36.6519	35.8481	0.65712	0.14668		0	62.1451		0
5/15/2549	36.2556	36.4044	35.5956	0.14881	0.65999		0	58.8968		0
5/16/2549	35.9928	36.4047	35.5953	0.41193	0.39743		0	58.8968		0
5/17/2549	35.9978	35.8765	35.1236	-0.12134	0.87424		0	52.5281		0
5/18/2549	35.5118	35.9747	35.0253	0.46291	0.48641		0	52.5281		0
5/19/2549	35.4999	35.8765	35.1235	0.37655	0.37643		0	52.5281		0
5/22/2549	35.4833	34.1264	33.3736	-1.35688	2.10974		0	35.6681		0
5/23/2549	33.95	36.0743	33.9257	2.12432	0.0243		0	48.4066		0
5/24/2549	35.1085	34.966	33.534	-0.14252	1.57456		0	42.9157		0
5/25/2549	34.2996	32.6254	31.3746	-1.67417	2.92495		0	31.4061		0
5/26/2549	32.3011	34.3867	31.6133	2.08558	0.6878		0	39.2095		0
5/29/2549	33.0511	33.3027	32.1973	0.25164	0.85384		0	38.0442		0
5/30/2549	32.7458	32.9155	32.0846	0.16966	0.66124		0	36.8644		0
5/31/2549	32.5042	32.4025	31.5975	-0.10167	0.90663		0	34.5563		0
6/1/2549	32.014	32.9772	32.0228	0.96325	-0.00879		0	38.6903		0
6/2/2549	32.5312	33.7205	32.7795	1.18927	-0.24831	-3253.12	100	44.3672		0
6/5/2549	33.2933	33.5614	32.4387	0.26804	0.85466	-3329.33	200	42.9399		0
6/6/2549	33.0046	32.9131	32.0869	-0.09152	0.91772		200	40.1575		0
6/7/2549	32.5166	32.9775	32.0226	0.46087	0.49403	6503.316	0	40.1575		0
6/8/2549	32.4963	32.1265	31.3735	-0.36977	1.12285		0	36.0893		0
6/9/2549	31.792	32.5745	31.4255	0.78254	0.36644		0	38.3319		0
6/14/2549	32.0078	32.3954	31.6046	0.38759	0.40321		0	38.3319		0
6/15/2549	31.9814	32.6265	31.8735	0.64508	0.10786		0	40.7434		0
6/16/2549	32.2617	33.1576	32.3424	0.89584	-0.08068		0	45.3467		0
6/19/2549	32.7639	32.9707	32.0293	0.20682	0.73452	-3276.39	100	43.526		0
6/20/2549	32.5042	32.6563	31.8437	0.1521	0.6605		100	41.722		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/21/2549	32.2446	32.6546	31.8454	0.41006	0.39916		100	41.722		0
6/22/2549	32.2461	32.3764	31.6236	0.13032	0.62256		100	39.8085		0
6/23/2549	31.9931	32.1529	31.3471	0.15982	0.64596		100	37.9349		0
6/26/2549	31.753	32.4019	31.5981	0.64897	0.15489		100	40.929		0
6/27/2549	31.9975	32.9026	32.0974	0.90502	-0.0999		100	46.4891		0
6/28/2549	32.5272	33.2263	32.2738	0.69906	0.25344	-3252.72	200	49.0703		0
6/29/2549	32.7446	33.3978	32.6022	0.65317	0.14245		200	51.5854		0
6/30/2549	33.0046	33.1545	32.3455	0.14991	0.65917		200	48.9805		0
7/3/2549	32.7437	33.6546	32.8454	0.91093	-0.10177		200	53.9852		0
7/4/2549	33.2817	34.4775	33.5225	1.1958	-0.24078	-3328.17	300	60.2792		0
7/5/2549	34.0448	34.0614	32.9386	0.01654	1.10618	-3404.48	400	54.8889		0
7/6/2549	33.5256	34.2418	33.2582	0.7162	0.26732		400	56.9613		0
7/7/2549	33.7506	33.6482	32.8519	-0.10242	0.89872		400	51.8327		0
7/10/2549	33.2656	34.2256	33.2744	0.96005	-0.00885	13306.22	0	56.0903		0
7/12/2549	33.7791	33.7196	32.7804	-0.05943	0.99867	-3377.91	100	51.2151		0
7/13/2549	33.2626	33.736	32.764	0.47336	0.49856		100	51.2151		0
7/14/2549	33.2523	33.1265	32.3735	-0.12582	0.87882		100	46.5252		0
7/17/2549	32.7581	33.4763	32.5237	0.71821	0.23443	3275.811	0	49.0381		0
7/18/2549	33.0133	33.9017	33.0983	0.88835	-0.08499		0	53.7219		0
7/19/2549	33.5107	33.9704	33.0296	0.4597	0.48102	-3351.07	100	53.7219		0
7/20/2549	33.4997	34.3765	33.6235	0.87674	-0.12378		100	58.1797		0
7/21/2549	34.0175	35.4751	34.5249	1.45757	-0.50737	-3401.75	200	65.3653		0
7/24/2549	35.0965	34.9332	33.5668	-0.16321	1.52969	-3509.65	300	57.3995		0
7/25/2549	34.2996	35.3694	34.1306	1.06975	0.16903	10289.89	0	60.8269		0
7/26/2549	34.7844	35.9581	35.0419	1.17365	-0.25751		0	65.3325		0
7/27/2549	35.5365	37.0602	35.9398	1.52364	-0.4033	-3553.65	100	70.2463		0
7/28/2549	36.6	36.924	35.576	0.32402	1.02392	-3660	200	67.6642		0
7/31/2549	36.2387	35.928	35.072	-0.31073	1.16675		200	60.4814		0
8/1/2549	35.5621	35.0708	33.9292	-0.49131	1.63297	7112.428	0	52.4819		0
8/2/2549	34.5795	35.7225	34.2775	1.14301	0.30205		0	55.6411		0
8/3/2549	35.0329	35.4483	34.5517	0.41547	0.48119		0	55.6411		0
8/4/2549	34.9734	35.8769	35.1231	0.90357	-0.14971		0	58.8166		0
8/7/2549	35.5448	36.2348	35.2652	0.68998	0.27962	-3554.48	100	60.3451		0
8/8/2549	35.7299	35.6447	34.8553	-0.0852	0.87462		100	55.8782		0
8/9/2549	35.2813	35.4685	34.5315	0.18713	0.74981	3528.134	0	53.7363		0
8/10/2549	34.9888	35.4104	34.5896	0.4216	0.39922		0	53.7363		0
8/11/2549	35.003	36.1265	35.3735	1.12346	-0.37052		0	59.1802		0
8/15/2549	35.7968	37.0741	35.926	1.27726	-0.12916	-3579.68	100	63.7713		0
8/16/2549	36.556	38.305	37.195	1.74898	-0.63902	-3655.6	200	69.8564		0
8/17/2549	37.8676	38.7883	37.2118	0.92062	0.65588	-3786.76	300	70.9088		0
8/18/2549	37.9947	37.8841	37.1159	-0.11058	0.87882		300	65.9495		0
8/21/2549	37.5165	37.9739	37.0261	0.45741	0.49037	11254.94	0	65.9495		0
8/22/2549	37.4954	38.1265	37.3735	0.63114	0.12194		0	67.2766		0
8/23/2549	37.7479	38.1541	37.3459	0.40626	0.40196		0	67.2766		0
8/24/2549	37.7429	37.1264	36.3736	-0.61651	1.36937		0	56.9749		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/25/2549	36.8283	37.189	35.811	0.36065	1.01731		0	54.7191		0
8/28/2549	36.5109	36.6718	35.8282	0.16096	0.6827		0	52.4813		0
8/29/2549	36.2432	36.1561	35.3439	-0.0871	0.89938		0	48.2328		0
8/30/2549	35.7736	36.7227	35.7773	0.94906	-0.00374		0	52.384		0
8/31/2549	36.2699	36.7165	35.7835	0.44663	0.48641	-3626.99	100	52.384		0
9/1/2549	36.2402	36.1266	35.3734	-0.11363	0.86683		100	47.9268		0
9/4/2549	35.768	37.4724	36.5276	1.70435	-0.75963	3576.801	0	57.6323		0
9/5/2549	37.1355	37.0583	35.4417	-0.07721	1.69385	-3713.55	100	51.4376		0
9/6/2549	36.3044	37.6378	36.3622	1.33336	-0.05782		100	56.4758		0
9/7/2549	37.0658	37.5518	36.4482	0.48594	0.61762	-3706.58	200	56.4758		0
9/8/2549	36.9725	37.8784	37.1216	0.90593	-0.14909		200	59.7078		0
9/11/2549	37.5461	37.4851	36.5149	-0.06102	1.03122	-3754.61	300	55.2865		0
9/12/2549	37.0032	37.7423	36.7577	0.7391	0.24554	11100.97	0	57.001		0
9/13/2549	37.2726	38.9026	38.0974	1.63005	-0.82479		0	64.3595		0
9/14/2549	38.611	38.5554	36.9446	-0.05554	1.66642	-3861.1	100	57.9514		0
9/15/2549	37.8225	38.6258	37.3742	0.80336	0.44826	3782.245	0	59.4024		0
9/18/2549	37.9926	39.3901	38.61	1.3975	-0.6174		0	64.6563		0
9/19/2549	39.0993	38.6954	37.3046	-0.40392	1.7947	-3909.93	100	56.7475		0
9/21/2549	38.086	39.2412	37.7588	1.15524	0.32722	3808.599	0	59.4203		0
9/22/2549	38.5315	38.4463	37.5537	-0.0852	0.97786		0	55.7127		0
9/25/2549	38.0041	38.987	38.013	0.9829	-0.00882		0	58.5012		0
9/26/2549	38.544	39.4738	38.5262	0.9298	0.01776	-3854.4	100	61.1365		0
9/27/2549	38.9995	39.2098	38.2902	0.21037	0.70931		100	59.1151		0
9/28/2549	38.7635	39.1534	38.3467	0.38989	0.41681		100	59.1151		0
9/29/2549	38.7285	37.6265	36.8735	-1.10194	1.85498		100	48.0582		0
10/2/2549	37.4142	37.9371	36.0629	0.52294	1.35128	3741.417	0	46.4973		0
10/3/2549	37.0092	37.4469	36.5531	0.43767	0.45607		0	46.4973		0
10/4/2549	36.9945	37.6265	36.8735	0.63197	0.12099		0	48.4396		0
10/5/2549	37.2488	38.6547	37.8454	1.40583	-0.59653		0	55.4122		0
10/6/2549	38.3466	38.6918	37.3082	0.34526	1.03836	3834.655	100	53.4656		0
10/9/2549	37.9965	38.6768	37.8232	0.6803	0.17322		100	55.1619		0
10/10/2549	38.2608	38.6538	37.8462	0.39299	0.41463		100	55.1619		0
10/11/2549	38.231	37.6265	36.8735	-0.60452	1.35746		100	47.1829		0
10/12/2549	37.3375	38.1833	36.8167	0.84572	0.5208	3733.754	0	49.1627		0
10/13/2549	37.4942	37.3881	36.6119	-0.10605	0.88229		0	45.4901		0
10/16/2549	37.0181	38.224	37.2761	1.20584	-0.25794		0	51.3597		0
10/17/2549	37.8083	38.068	36.932	0.25966	0.87632	-3780.83	100	49.4483		0
10/18/2549	37.494	38.1673	37.3327	0.67329	0.16129		100	51.3963		0
10/19/2549	37.7607	37.4048	36.5952	-0.35595	1.16553		100	45.7061		0
10/20/2549	37.0386	37.3308	36.1692	0.29227	0.86941	3703.857	0	43.9591		0
10/24/2549	36.7641	37.6619	36.8381	0.89787	-0.07403		0	48.2218		0
10/25/2549	37.2627	37.7198	36.7802	0.45711	0.48247	-3726.27	100	48.2218		0
10/26/2549	37.2477	37.6265	36.8735	0.37876	0.37422		100	48.2218		0
10/27/2549	37.2353	37.3764	36.6236	0.14109	0.61177		100	46.0351		0
10/30/2549	37.0022	37.1503	36.3497	0.14816	0.65248		100	43.8916		0

ภาคผนวก ข-2 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/31/2549	36.7446	37.1542	36.3458	0.40958	0.39878		100	43.8916		0
11/1/2549	36.746	38.3764	37.6236	1.63049	-0.87761		100	55.8203		0
11/2/2549	38.1322	38.0688	36.4312	-0.06339	1.70095	-3813.22	200	49.0783		0
11/3/2549	37.3097	38.1354	36.8646	0.82569	0.44503	7461.934	0	51.1944		0
11/6/2549	37.5075	37.392	36.6081	-0.11557	0.89947		0	46.9887		0
11/7/2549	37.0081	37.2278	36.2722	0.21967	0.73591		0	44.9982		0
11/8/2549	36.7612	37.4054	36.5946	0.64426	0.16662		0	47.3979		0
11/9/2549	36.9906	36.6512	35.8488	-0.33939	1.14173		0	41.5422		0
11/10/2549	36.3033	36.8218	35.6782	0.51855	0.62511		0	41.5422		0
11/13/2549	36.2394	36.8777	36.1223	0.63831	0.11707		0	44.2069		0
11/14/2549	36.5041	36.6554	35.8446	0.1513	0.65946		0	42.1383		0
11/15/2549	36.2443	36.9042	36.0958	0.65993	0.14847		0	44.9142		0
11/16/2549	36.5067	36.6544	35.8456	0.14766	0.66106		0	42.7077		0
11/17/2549	36.2418	36.9048	36.0952	0.66302	0.14654		0	45.5865		0
11/20/2549	36.5093	36.9049	36.0951	0.39559	0.41425		0	45.5865		0
11/21/2549	36.4827	36.1265	35.3735	-0.3562	1.10912		0	38.8028		0
11/22/2549	35.8026	36.8184	35.6816	1.01581	0.12093		0	44.7099		0
11/23/2549	36.2673	36.9574	36.0427	0.69008	0.22462		0	47.4416		0
11/24/2549	36.499	36.8997	36.1003	0.40065	0.39867		0	47.4416		0
11/27/2549	36.4906	37.1264	36.3736	0.6358	0.11706		0	50.29		0
11/28/2549	36.7525	36.6552	35.8448	-0.09734	0.90768		0	45.0334		0
11/29/2549	36.2659	36.9761	36.0239	0.71025	0.24203		0	47.9622		0
11/30/2549	36.5056	36.9	36.1	0.39436	0.40562		0	47.9622		0
12/1/2549	36.4847	37.1264	36.3736	0.64177	0.11111		0	50.9909		0
12/4/2549	36.7584	37.9065	37.0935	1.14812	-0.33506		0	58.7477		0
12/6/2549	37.5495	38.8218	37.6782	1.27223	-0.12869	-3754.95	100	64.7551		0
12/7/2549	38.3025	40.3037	39.1963	2.00125	-0.89385	-3830.25	200	73.1704		0
12/8/2549	39.913	40.4204	38.5796	0.50739	1.33333	-3991.3	300	70.1635		0
12/12/2549	39.5055	39.4465	38.5535	-0.059	0.952		300	64.4582		0
12/13/2549	39.0252	39.9778	39.0222	0.95256	0.00296	11707.56	0	67.32		0
12/14/2549	39.5199	38.9666	38.0334	-0.55326	1.48648		0	57.3706		0
12/15/2549	38.5829	39.9522	38.5479	1.36927	0.03503		0	61.9166		0
12/18/2549	39.3041	39.0401	37.9599	-0.26405	1.34421		0	55.5384		0
12/19/2549	38.5426	37.1004	35.8996	-1.44221	2.64299		0	42.8592		0
12/20/2549	36.7584	38.7437	36.2563	1.98526	0.50208		0	49.1145		0
12/21/2549	37.5559	38.3211	37.1789	0.76515	0.37697		0	50.5713		0
12/22/2549	37.7432	37.8927	37.1073	0.14947	0.63595		0	49.0587		0
12/25/2549	37.5	37.1521	36.3479	-0.34795	1.15207		0	44.7359		0
12/26/2549	36.7961	38.3258	37.1742	1.52974	-0.37806		0	50.9429		0
12/27/2549	37.8442	38.4194	37.0806	0.57525	0.76355	-3784.42	100	50.9429		0
12/28/2549	37.73	37.8805	37.1195	0.15044	0.6105		100	49.3362		0
12/29/2549	37.5079	37.3995	36.6005	-0.10841	0.90741		100	46.1981		0
				Sum		-969.62	100	Sum	-1500.43	0

ที่มา: จากการคำนวณ

ภาคผนวก ข-3

ตารางสถานการณ์จำลองการซื้อขายหลักทรัพย์ KDH ด้วยการวิเคราะห์ทางเทคนิค

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/30/2547								46.9322		
12/7/2547								50.7805		
12/8/2547								48.5076		
12/9/2547								46.9973		
12/14/2547								46.9973		
12/15/2547								48.8445		
12/16/2547								48.8445		
12/17/2547								48.8445		
12/20/2547								46.8071		
12/21/2547								47.9755		
12/22/2547								49.1778		
12/23/2547								46.846		
12/24/2547								48.1694		
12/27/2547								46.9116		
12/28/2547								44.4138		
12/30/2547								53.7048		
1/5/2548								48.696		
1/7/2548								53.3786		
1/17/2548								53.3786		
1/18/2548								54.5806		
1/26/2548								53.1061		
1/27/2548								51.6048		
1/31/2548								60.1066		
2/1/2548								51.7197		
2/2/2548								56.1159		
2/3/2548								60.0349		
2/9/2548								60.0349		
2/11/2548								60.0349		
2/14/2548								50.2304		
2/15/2548								57.6745		
2/16/2548								57.6745		
2/17/2548								57.6745		
2/18/2548								54.7521		
2/22/2548		24.1787	23.2213					49.3647		
3/1/2548		24.5425	23.4575					53.0926		
3/4/2548		24.2709	23.3291					50.4271		
3/7/2548		24.4494	23.5507					52.9699		
3/8/2548		24.437	23.563					52.9699		
3/9/2548		24.194	23.406					49.9958		
3/10/2548		24.3568	23.4432					51.4632		
3/11/2548		24.1117	23.2883					48.4038		
3/14/2548		24.6547	23.7453					55.5226		

ภาคผนวก ข-3 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/15/2548		24.8357	23.5643					55.5226		
3/16/2548		24.8945	24.1055					59.4187		
3/17/2548		24.9678	24.0322					59.4187		
3/21/2548		24.8939	24.1061					59.4187		
3/22/2548		24.6943	23.9057					55.3794		
3/23/2548		24.9493	24.0507					58.4232		
3/24/2548		24.5812	23.6188					50.939		
3/28/2548		25.1114	23.8886					56.8868		
3/29/2548		26.3282	25.1718					69.3798		
3/30/2548		26.2701	23.7299					58.438		
3/31/2548		25.9038	24.0962					58.438		
4/1/2548		25.6505	24.8495					60.8264		
4/4/2548		25.4641	24.5359					57.2815		
4/7/2548		25.4293	24.5707					57.2815		
4/19/2548		25.6519	24.8481					59.986		
4/25/2548		24.4864	23.5136					44.7356		
5/4/2548		26.1576	23.6424					53.8359		
5/6/2548		24.367	22.633					42.196		
5/10/2548		25.4816	22.5184					46.6338		
5/11/2548		24.5173	23.4827					46.6338		
5/17/2548		24.2954	23.5046					45.8179		
5/18/2548		24.3065	23.4935					45.8179		
5/19/2548		24.3937	23.6063					46.8955		
5/20/2548	24.0622	24.3983	23.6017	0.33612	0.46054			46.8955		
5/25/2548	23.9639	24.3971	23.6029	0.43323	0.36101			46.8955		
5/26/2548	24.093	24.3963	23.6037	0.30332	0.48926			46.8955		
5/27/2548	23.9511	24.5023	23.6978	0.55117	0.25333			48.279		
5/30/2548	24.1795	24.7252	23.8748	0.54574	0.3047			51.0271		
6/1/2548	24.321	24.4147	23.5853	0.09373	0.73563			46.9936		
6/7/2548	24.0113	25.4979	24.5021	1.48663	-0.49075			58.7099		
6/8/2548	25.1186	25.5656	23.4344	0.44694	1.68422	-2511.86	100	52.4655		
6/9/2548	24.4868	25.2224	23.7776	0.73553	0.70919		100	52.4655		
6/14/2548	24.5092	23.8942	23.1058	-0.61498	1.40344		100	42.0833		
6/17/2548	23.5512	25.5653	23.4347	2.0141	0.11648	2355.12	0	52.2576		
6/21/2548	24.5855	25.2275	23.1725	0.64205	1.41297		0	49.451		
6/24/2548	24.2275	24.7426	23.6574	0.5151	0.57018		0	49.451		
6/27/2548	24.2308	24.3941	23.6059	0.16333	0.62489		0	47.4794		
6/28/2548	23.9838	24.5515	23.6485	0.56769	0.33527		0	48.5832		
6/29/2548	24.1773	24.4127	23.5873	0.23544	0.59		0	47.508		
6/30/2548	23.9229	24.5275	23.6725	0.60459	0.25035		0	48.73		
7/4/2548	23.9868	24.4359	23.5641	0.44907	0.42271		0	47.5382		
7/5/2548	24.1188	24.4946	23.7054	0.37572	0.4134		0	48.8845		
7/6/2548	24.1623	24.4937	23.7064	0.33137	0.45593		0	48.8845		
7/7/2548	24.0379	24.3964	23.6036	0.35845	0.43429		0	47.4716		

ภาคผนวก ข-3 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/8/2548	24.0593	24.3945	23.6055	0.33521	0.45379		0	47.4716		
7/11/2548	24.0117	24.3964	23.6036	0.38471	0.40807		0	47.4716		
7/12/2548	23.9878	24.3936	23.6064	0.40587	0.38141		0	47.4716		
7/13/2548	24.1641	24.4941	23.7059	0.33005	0.45823		0	49.4373		
7/14/2548	24.0149	24.3973	23.6027	0.38246	0.41222		0	47.5221		
7/15/2548	24.1883	24.3937	23.6063	0.20535	0.58199		0	47.5221		
7/18/2548	23.9722	24.4296	23.5705	0.45731	0.40179		0	47.5221		
7/19/2548	24.0078	24.397	23.603	0.38917	0.40477		0	47.5221		
7/20/2548	24.0226	24.1936	23.4064	0.17101	0.61625		0	43.0372		
7/26/2548	23.8211	24.2476	23.3524	0.42653	0.46864		0	43.0372		
7/27/2548	23.7975	24.3938	23.6062	0.5963	0.19138		0	48.6569		
7/28/2548	24.0162	24.4455	23.5545	0.42929	0.46173		0	48.6569		
7/29/2548	24.0101	24.2937	23.5063	0.2836	0.50383		0	46.0239		
8/2/2548	23.9071	24.4065	23.5935	0.49935	0.31361		0	48.9962		
8/3/2548	24.0036	24.4061	23.5939	0.40253	0.40971		0	48.9962		
8/4/2548	23.9854	24.3937	23.6064	0.40821	0.37909		0	48.9962		
8/5/2548	24.0483	24.3943	23.6057	0.34602	0.44254		0	48.9962		
8/8/2548	23.8864	24.3956	23.6044	0.50921	0.28203		0	48.9962		
8/9/2548	24.0938	24.4121	23.5879	0.31836	0.50586		0	48.9962		
8/10/2548	24.016	24.4008	23.5992	0.38478	0.4168		0	48.9962		
8/11/2548	24.1266	24.3936	23.6064	0.26709	0.52019		0	48.9962		
8/15/2548	23.8968	24.4109	23.5891	0.51407	0.30765		0	48.9962		
8/16/2548	24.0636	24.4116	23.5884	0.34801	0.47517		0	48.9962		
8/17/2548	24.0082	24.3963	23.6037	0.38816	0.40446		0	48.9962		
8/19/2548	24.0352	24.3936	23.6064	0.35842	0.42884		0	48.9962		
8/22/2548	23.9985	24.7946	24.0054	0.79609	-0.00697		0	66.7943		
8/23/2548	24.4431	24.9662	23.8338	0.52309	0.60931	-2444.31	100	66.7943		
8/24/2548	24.3982	24.8952	24.1048	0.49696	0.29336		100	69.8453		
8/25/2548	24.5251	24.8085	23.9915	0.28346	0.53358		100	63.5565		
8/26/2548	24.3995	24.9102	24.0898	0.51073	0.30975		100	66.7779		
8/29/2548	24.5117	25.1081	24.292	0.59631	0.21979		100	72.0914		
8/30/2548	24.7281	25.0391	24.1609	0.31104	0.56713		100	66.3751		
8/31/2548	24.6122	25.2113	24.3887	0.59903	0.22349		100	71.2799		
9/1/2548	24.8154	25.4389	24.5611	0.6235	0.25434		100	75.1791		
9/2/2548	25.0152	24.4375	23.5625	-0.57769	1.45271		100	43.4302		
9/5/2548	24.0594	24.9741	22.8259	0.91471	1.23349	2405.94	0	41.5409		
9/6/2548	23.9268	24.4214	23.5786	0.49456	0.34816		0	44.157		
9/7/2548	24.0066	24.502	23.6981	0.49539	0.30851		0	46.7245		
9/8/2548	24.1166	24.4063	23.5938	0.28964	0.52286		0	44.5202		
9/9/2548	24.0074	24.508	23.692	0.50059	0.31539		0	47.2027		
9/12/2548	24.1277	24.8061	23.9939	0.67835	0.13381		0	54.3358		
9/13/2548	24.4259	24.6819	23.7181	0.25599	0.70779		0	49.5314		
9/14/2548	24.1826	24.2487	23.3513	0.06609	0.83123		0	41.6074		
9/22/2548	23.8194	25.0414	23.9586	1.22194	-0.13922		0	55.1343		
9/23/2548	24.6139	25.2892	23.7109	0.67524	0.90306	-2461.39	100	55.1343		

ภาคผนวก ข-3 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/26/2548	24.5074	24.6074	23.7926	0.10004	0.71474		100	49.4415		
9/27/2548	24.2173	24.691	23.7091	0.47363	0.50827		100	49.4415		
9/28/2548	24.2056	24.6937	23.9063	0.48809	0.29937		100	51.3822		
9/30/2548	24.3161	24.9065	24.0935	0.59038	0.2226		100	55.0947		
10/3/2548	24.5108	25.6872	24.8128	1.17643	-0.30199		100	65.6787		
10/4/2548	25.2992	25.1393	23.4607	-0.15993	1.83849	-2529.92	200	49.6996		
10/5/2548	24.3976	25.5591	23.441	1.16149	0.95661	4879.51	0	52.3291		
10/7/2548	24.53	25.6587	24.8413	1.12871	-0.31129		0	60.6388		
10/10/2548	25.2801	25.8227	24.1773	0.5426	1.10272	-2528.01	100	57.0678		
10/11/2548	25.0221	24.8768	23.9232	-0.14535	1.09893		100	49.5292		
10/13/2548	24.4623	25.7236	24.2765	1.2613	0.1858	2446.23	0	55.815		
10/14/2548	25.0429	25.2694	23.9306	0.22648	1.11224		0	51.2339		
10/17/2548	24.5777	25.2838	24.1162	0.70605	0.46147		0	52.2882		
10/18/2548	24.7061	25.4143	24.5857	0.70814	0.1204		0	55.4032		
10/19/2548	24.9762	25.1961	24.2039	0.21985	0.77231		0	51.7637		
10/21/2548	24.7772	25.1751	24.2249	0.3979	0.55226		0	51.7637		
10/25/2548	24.693	24.8992	24.1008	0.20622	0.59212		0	49.2616		
10/27/2548	24.4563	24.9328	24.0672	0.47649	0.38911		0	49.2616		
10/28/2548	24.5371	25.197	24.403	0.65988	0.13406		0	53.1972		
11/1/2548	24.8224	24.9782	24.0218	0.15578	0.8006		0	49.0961		
11/2/2548	24.4732	24.5019	23.4981	0.02868	0.97512		0	43.1283		
11/7/2548	24.1802	25.4049	24.1951	1.22468	-0.01488		0	52.977		
11/14/2548	24.8695	24.7384	23.2616	-0.13113	1.60793	-2486.95	100	44.65		
11/15/2548	24.0476	25.1312	23.2688	1.08361	0.77885	2404.76	0	46.8972		
11/16/2548	24.2152	24.5247	23.6753	0.30948	0.53994		0	45.8939		
11/17/2548	24.1249	24.5076	23.6924	0.38277	0.43247		0	45.8939		
11/23/2548	24.1067	24.394	23.606	0.28723	0.50069		0	44.7828		
11/24/2548	23.9742	25.3056	24.4944	1.33139	-0.52017		0	55.2774		
11/29/2548	24.9949	25.0068	22.9932	0.01187	2.00167	-2499.49	100	45.8855		
12/1/2548	24.1523	25.1542	23.0458	1.00187	1.10649		100	46.9638		
12/2/2548	24.0476	24.196	23.404	0.14833	0.64359		100	44.1234		
12/7/2548	23.7888	24.3585	23.4415	0.56972	0.34733		100	45.3107		
12/8/2548	23.9877	24.213	23.387	0.22525	0.60073		100	44.297		
12/9/2548	23.8098	24.2314	23.3686	0.4216	0.44116		100	44.297		
12/13/2548	23.8022	24.4936	23.7064	0.69149	0.09579		100	48.3198		
12/14/2548	24.0974	24.597	23.603	0.49966	0.49436		100	48.3198		
12/19/2548	24.0211	24.4938	23.7062	0.47266	0.31488		100	48.3198		
12/22/2548	24.1967	24.4031	23.5969	0.20638	0.59974		100	46.9094		
12/23/2548	24.0429	24.3332	23.4669	0.2903	0.576		100	45.4798		
12/26/2548	23.8173	24.1118	23.2882	0.29449	0.52915		100	42.6784		
12/30/2548	23.7628	24.3074	23.4926	0.54462	0.27014		100	46.2443		
1/3/2549	23.9856	25.3213	24.4787	1.33568	-0.49304		100	59.7327		
1/4/2549	24.915	24.8974	22.9026	-0.01758	2.0124	-2491.50	200	47.0254		
1/5/2549	24.0437	24.9693	22.8307	0.92567	1.21301	4808.73	0	47.0254		
1/6/2549	23.8894	24.4147	23.5853	0.52535	0.30407		0	48.3009		

ภาคผนวก ข-3 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/10/2549	23.9754	24.4116	23.5884	0.43623	0.38699		0	48.3009		
1/16/2549	24.0494	24.895	24.105	0.84566	-0.05564		0	54.635		
1/17/2549	24.5403	24.7027	23.4973	0.1624	1.04294	-2454.03	100	49.4187		
1/18/2549	24.1619	24.6813	23.5187	0.51941	0.64321		100	49.4187		
1/19/2549	24.1201	24.4972	23.7028	0.37714	0.41732		100	49.4187		
1/23/2549	24.0636	24.6938	23.9062	0.63018	0.15742		100	52.2648		
1/26/2549	24.3124	24.6623	23.7377	0.3499	0.57468		100	50.7279		
1/27/2549	24.3238	24.6067	23.7933	0.28294	0.53049		100	50.7279		
1/30/2549	24.1181	24.6088	23.7912	0.49065	0.32693		100	50.7279		
1/31/2549	24.3124	24.6051	23.7949	0.29263	0.51751		100	50.7279		
2/1/2549	24.1944	24.9058	24.0942	0.71141	0.10019		100	55.9545		
2/2/2549	24.5139	24.7066	23.6934	0.19266	0.82054		100	50.2178		
2/3/2549	24.2413	24.5969	23.6031	0.35553	0.63821		100	48.4352		
2/6/2549	24.1261	24.5149	23.6851	0.38882	0.44098		100	48.4352		
2/7/2549	23.9974	24.594	23.806	0.59659	0.19141		100	50.4741		
2/8/2549	24.3291	24.7457	23.8543	0.41655	0.47477		100	52.4968		
2/9/2549	24.3121	24.4938	23.7062	0.18175	0.60589		100	48.2521		
2/10/2549	24.153	24.7382	23.8618	0.58522	0.29124		100	52.3972		
2/15/2549	24.3019	24.6226	23.7774	0.32064	0.52452		100	50.2307		
2/16/2549	24.2242	24.5043	23.6957	0.28012	0.5285		100	48.0893		
2/17/2549	24.0992	24.6101	23.7899	0.51092	0.3093		100	50.3679		
2/20/2549	24.1882	25.4083	24.5917	1.22014	-0.40356		100	63.987		
2/22/2549	25.0764	24.404	22.596	-0.67241	2.48041	-2507.64	200	41.1736		
2/24/2549	23.6519	25.4032	22.1968	1.75124	1.4551	4730.39	0	45.3688		
3/1/2549	23.8217	24.223	23.377	0.40127	0.44467		0	45.3688		
3/2/2549	23.819	24.3939	23.6061	0.57486	0.21286		0	48.2237		
3/3/2549	24.0494	24.4363	23.5637	0.38696	0.48566		0	48.2237		
3/6/2549	23.9767	24.3958	23.6043	0.41904	0.37246		0	48.2237		
3/9/2549	23.8898	24.1949	23.4051	0.30507	0.48467		0	45.2691		
3/10/2549	23.9498	24.4018	23.5982	0.45199	0.35167		0	48.6568		
3/13/2549	24.0163	24.5992	23.8008	0.58294	0.21544		0	51.8655		
3/14/2549	24.1677	24.7415	23.8585	0.57379	0.30928		0	53.4325		
3/16/2549	24.3829	26.4176	25.5824	2.0347	-1.19954		0	70.8225		
3/17/2549	26.089	26.6623	23.3377	0.57332	2.75128	-2608.90	100	57.2735		
3/21/2549	25.1505	25.6366	23.3634	0.48607	1.78713		100	51.9246		
3/22/2549	24.5452	25.3466	23.8534	0.80135	0.69183		100	52.8726		
3/24/2549	24.611	24.8989	24.1011	0.28799	0.50989		100	51.7732		
3/27/2549	24.4865	25.1066	24.2934	0.62012	0.19314		100	53.8405		
3/28/2549	24.7393	25.1508	24.2493	0.4115	0.48999		100	53.8405		
3/31/2549	24.7015	25.2948	24.5052	0.5933	0.19626		100	56.0267		
4/3/2549	24.9072	25.3438	24.4562	0.43656	0.45104		100	56.0267		
4/4/2549	24.906	24.8936	24.1064	-0.01237	0.79963		100	50.4811		
4/5/2549	24.4159	25.0574	23.9427	0.64146	0.47324	2441.59	0	50.4811		
4/7/2549	24.6019	25.2041	24.3959	0.60219	0.20607		0	54.4065		
4/10/2549	24.8567	25.2473	24.3527	0.39067	0.504		0	54.4065		

ภาคผนวก ข-3 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/11/2549	24.808	24.896	24.104	0.08796	0.704		0	49.8257		
4/12/2549	24.5136	24.9923	24.0077	0.47871	0.50587		0	49.8257		
4/18/2549	24.4894	24.5937	23.8063	0.10427	0.68307		0	45.3933		
4/20/2549	24.2458	24.7822	23.8178	0.53637	0.42801		0	47.0831		
4/21/2549	24.2773	25.2985	24.5015	1.02121	-0.22429		0	55.9011		
4/24/2549	24.9639	25.7397	24.2603	0.77585	0.70355	-2496.39	100	57.1818		
4/25/2549	25.0409	25.3961	24.6039	0.35519	0.43705		100	57.1818		
4/26/2549	24.9988	25.095	24.305	0.09621	0.69375		100	51.9343		
4/28/2549	24.6076	26.9875	26.0125	2.3799	-1.40498		100	69.8263		
5/2/2549	26.8856	32.9262	29.0738	6.04056	-2.18824	-2688.56	200	84.9297		
5/3/2549	31.44	34.8662	26.6338	3.42625	4.80615	-3144.00	300	82.4602		
5/4/2549	30.8048	30.0177	28.4824	-0.78719	2.32249		300	69.418		
5/8/2549	29.3879	32.5835	29.4165	3.19566	-0.02864	8816.36	0	74.4878		
5/9/2549	31.1545	33.9047	30.5953	2.7502	0.55916	-3115.45	100	77.3731		
5/10/2549	32.3236	34.6643	32.3357	2.34068	-0.01212		100	79.8298		
5/11/2549	33.6316	34.7391	32.2609	1.10751	1.37071	-3363.16	200	79.8298		
5/15/2549	33.4872	34.4118	33.5882	0.92456	-0.10098		200	80.797		
5/16/2549	34.0285	33.8995	32.6005	-0.12896	1.42796	-3402.85	300	74.9883		
5/17/2549	33.2229	33.3598	31.6402	0.13697	1.58267	3322.29	0	69.5997		
5/18/2549	32.1528	32.3102	30.6898	0.15741	1.46299		0	63.0899		
5/19/2549	31.7259	32.2442	30.7559	0.51824	0.97006		0	63.0899		
5/22/2549	31.6573	30.4322	29.5678	-1.22505	2.08945		0	54.261		
5/23/2549	30.0804	31.6706	28.3294	1.59025	1.75095		0	54.261		
5/24/2549	29.9739	30.3983	29.6017	0.42433	0.37219		0	54.261		
5/25/2549	29.9335	29.1457	28.3543	-0.78785	1.57923		0	47.3625		
5/26/2549	28.863	30.227	27.773	1.36402	1.09004		0	48.7654		
5/29/2549	28.9659	30.1709	29.3291	1.20495	-0.36323		0	52.8275		
5/30/2549	29.8526	30.3789	28.6211	0.52631	1.23141	-2985.26	100	51.3656		
5/31/2549	29.611	29.2701	28.2299	-0.34095	1.38111		100	47.1501		
6/1/2549	28.8724	30.6813	28.8187	1.8089	0.05366	2887.24	0	52.7215		
6/2/2549	29.7916	30.7168	28.7832	0.92519	1.00837		0	52.7215		
6/6/2549	29.8283	29.6449	28.8551	-0.18338	0.97316		0	49.6843		
6/7/2549	29.339	29.6885	28.3115	0.34957	1.02751		0	48.1894		
6/8/2549	29.025	29.0085	27.9916	-0.01654	1.03344		0	45.2567		
6/14/2549	28.6331	29.1455	27.8545	0.51238	0.7786		0	45.2567		
6/15/2549	28.4942	29.4128	28.5872	0.91854	-0.09298		0	48.8658		
6/16/2549	28.9313	30.1483	28.8517	1.21701	0.07965	-2893.13	100	52.2556		
6/19/2549	29.5516	29.9445	28.5555	0.39291	0.99609		100	50.4546		
6/20/2549	29.305	28.9853	28.0147	-0.31975	1.29033		100	45.3993		
6/21/2549	28.5631	29.3828	27.6172	0.81967	0.94593	2856.31	0	45.3993		
6/22/2549	28.2891	28.3971	27.603	0.10798	0.68612		0	42.1352		
6/23/2549	27.5007	28.48	27.52	0.97932	-0.01938		0	42.1352		
6/27/2549	28.1397	28.6566	27.3434	0.51692	0.7963	-2813.97	100	42.1352		
6/28/2549	28.2275	29.4007	28.5993	1.17322	-0.37182		100	50.9453		
6/30/2549	28.8657	28.8739	27.1261	0.00825	1.73957	-2886.57	200	43.7688		

ภาคผนวก ข-3 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/3/2549	27.9113	28.4207	26.5793	0.50941	1.33207		200	40.6829		
7/4/2549	27.3617	28.5484	27.4516	1.18666	-0.08992		200	44.8689		
7/7/2549	28.0785	28.763	27.237	0.68444	0.8415	-2807.85	300	44.8689		
7/10/2549	27.9821	27.3976	26.6024	-0.58448	1.37972		300	38.5575		
7/12/2549	27.1866	28.5429	26.4571	1.35638	0.72948	8155.97	0	42.8836		
7/13/2549	27.6471	28.0105	26.9895	0.36343	0.65753		0	42.8836		
7/14/2549	27.6446	28.4149	27.5851	0.77039	0.05949		0	47.1954		
7/17/2549	28.0335	28.0381	26.9619	0.00462	1.07166		0	43.647		
7/20/2549	27.6839	28.1482	26.8518	0.46431	0.83215		0	43.647		
7/25/2549	27.5804	28.4304	27.5696	0.85003	0.01077		0	48.1668		
7/26/2549	28.0588	28.5943	27.4057	0.53551	0.65303		0	48.1668		
7/27/2549	28.1457	28.8965	28.1035	0.75086	0.04216		0	52.5779		
7/28/2549	28.5093	29.0335	27.9665	0.52426	0.54282		0	52.5779		
8/2/2549	28.4612	29.3938	28.6062	0.93268	-0.14502		0	56.838		
8/3/2549	29.062	29.4205	28.0795	0.35846	0.98254	-2906.20	100	54.2155		
8/4/2549	28.8679	28.9897	28.0103	0.12185	0.85757		100	51.6491		
8/7/2549	28.3863	29.5299	28.4701	1.14362	-0.08388		100	56.1227		
8/8/2549	29.082	28.9883	27.5117	-0.09369	1.57031	-2908.20	200	48.8253		
8/9/2549	28.3834	29.8992	28.1008	1.51586	0.28262	5676.68	0	55.111		
8/10/2549	29.0636	28.7351	27.2649	-0.32847	1.79873		0	46.8484		
8/11/2549	28.16	30.1147	27.8853	1.9547	0.27474		0	54.2372		
8/15/2549	29.0544	29.4311	27.5689	0.37672	1.48554		0	50.4601		
8/16/2549	28.4804	29.6671	28.3329	1.18666	0.14746		0	53.9163		
8/17/2549	28.9594	29.4056	28.0944	0.44617	0.86503		0	51.9642		
8/18/2549	28.8139	29.1899	28.3102	0.37597	0.50373		0	51.9642		
8/21/2549	28.8675	28.8968	28.1032	0.02924	0.76428		0	49.8701		
8/22/2549	28.5116	29.2801	28.2199	0.76847	0.29165		0	51.9552		
8/23/2549	28.8668	29.2175	28.2825	0.35065	0.58429		0	51.9552		
8/24/2549	28.7321	28.1577	27.3423	-0.57436	1.3898		0	43.5517		
8/25/2549	27.8862	29.79	27.71	1.90381	0.17619		0	51.9256		
8/28/2549	28.6596	28.9552	27.0448	0.29563	1.61485		0	46.3697		
8/30/2549	28.2099	29.2537	27.7463	1.04379	0.46363		0	50.1956		
8/31/2549	28.5718	29.4982	28.5018	0.92635	0.07003		0	53.7489		
9/1/2549	28.9854	30.3416	29.1584	1.35625	-0.17301		0	58.5285		
9/5/2549	29.821	29.8648	28.1352	0.04381	1.68571	-2982.10	100	52.6672		
9/11/2549	29.2052	29.8925	28.1075	0.68731	1.09773		100	52.6672		
9/12/2549	28.9518	28.6896	27.8104	-0.26221	1.14141		100	47.1868		
9/13/2549	28.3079	30.5342	28.9658	2.22629	-0.65783	2830.79	0	56.8563		
9/14/2549	29.8713	31.2433	28.2567	1.37199	1.61467	-2987.13	100	56.8563		
9/18/2549	29.7854	30.4093	29.5907	0.62391	0.19471		100	58.331		
9/19/2549	30.0574	29.704	28.796	-0.35338	1.26132		100	52.5301		
9/21/2549	29.2344	27.8795	26.1205	-1.35482	3.1139	2923.44	0	39.7567		
9/22/2549	27.2078	29.2413	24.7587	2.03356	2.44906		0	39.7567		
9/25/2549	26.9202	27.1892	26.3108	0.269	0.60944		0	38.5487		
9/26/2549	26.8018	27.9249	27.0751	1.12312	-0.2733		0	44.0416		

ภาคผนวก ข-3 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/27/2549	27.4985	28.3074	26.6926	0.80895	0.80587	-2749.85	100	44.0416		
9/28/2549	27.5793	27.8938	27.1062	0.31453	0.47309		100	44.0416		
9/29/2549	27.4784	27.6492	26.8508	0.17078	0.62766		100	42.4615		
10/2/2549	27.2116	27.4487	26.5513	0.23716	0.66028		100	40.8819		
10/3/2549	27.1034	27.939	27.061	0.8356	0.04242		100	45.2673		
10/4/2549	27.4775	28.0657	26.9343	0.58829	0.54319		100	45.2673		
10/5/2549	27.7439	27.8954	27.1046	0.15156	0.63932		100	45.2673		
10/6/2549	27.412	27.9542	27.0458	0.54221	0.36623		100	45.2673		
10/10/2549	27.594	28.4101	27.5899	0.81612	0.00416		100	50.2329		
10/12/2549	27.9392	28.5746	27.4254	0.63542	0.51382		100	50.2329		
10/13/2549	28.0482	28.6502	27.8498	0.60201	0.19841		100	52.7203		
10/16/2549	28.2671	28.698	27.802	0.43091	0.46513		100	52.7203		
10/17/2549	28.3027	28.6437	27.8563	0.34104	0.4464		100	52.7203		
10/18/2549	28.2425	29.8961	29.1039	1.65366	-0.86142		100	63.967		
10/19/2549	29.5973	30.3178	27.6822	0.72047	1.91515	-2959.73	200	58.0216		
10/20/2549	29.173	29.7039	28.2961	0.53091	0.87681		200	58.0216		
10/24/2549	28.8979	29.4259	28.5741	0.52801	0.32385		200	58.0216		
10/26/2549	29.1147	29.6611	28.8389	0.54634	0.27582		200	60.3245		
10/27/2549	29.1836	29.9214	29.0786	0.73779	0.10503		200	62.5377		
10/30/2549	29.4637	29.0117	27.9883	-0.45193	1.47541		200	50.4215		
10/31/2549	28.4817	31.0244	28.9756	2.54275	-0.49389	5696.34	0	62.2394		
11/1/2549	30.2489	32.0672	28.9328	1.81835	1.31613	-3024.89	100	65.2158		
11/2/2549	30.5268	32.474	31.526	1.94719	-0.99919		100	72.2759		
11/3/2549	32.1819	33.0282	29.9718	0.84627	2.21005	-3218.19	200	67.3675		
11/6/2549	31.3996	32.2754	30.7246	0.87576	0.67496		200	67.3675		
11/7/2549	31.5299	32.4109	31.5891	0.88103	-0.05923		200	69.75		
11/8/2549	32.0068	31.13	29.87	-0.87683	2.13677	-3200.68	300	56.4373		
11/10/2549	30.728	32.0379	28.9621	1.30987	1.76595	9218.41	0	56.4373		
11/13/2549	30.795	30.6997	29.8003	-0.09524	0.99466		0	54.4292		
11/14/2549	30.3634	28.6567	27.3433	-1.70672	3.02006		0	40.4722		
11/15/2549	28.2067	30.3426	25.6574	2.13589	2.54937		0	40.4722		
11/16/2549	27.9055	28.6886	27.8114	0.78306	0.09406		0	42.3763		
11/20/2549	28.2156	28.7808	27.7192	0.56526	0.49638		0	42.3763		
11/21/2549	28.2887	28.3966	27.6034	0.10789	0.68531		0	40.8605		
11/22/2549	28.0535	28.7289	27.7711	0.67539	0.28237		0	43.0542		
11/23/2549	28.2758	28.6937	27.8063	0.41791	0.46955		0	43.0542		
11/29/2549	28.2664	29.144	28.356	0.87762	-0.08964		0	47.5655		
11/30/2549	28.7961	30.1281	28.8719	1.33205	-0.07581	-2879.61	100	53.5144		
12/1/2549	29.571	30.3159	28.6842	0.74481	0.88689	-2957.10	200	53.5144		
12/4/2549	29.6135	30.6485	29.8515	1.03502	-0.23794		200	58.9197		
12/6/2549	30.2499	33.7526	32.2474	3.50274	-1.9975	-3024.99	300	71.8465		
12/7/2549	33.2808	35.7746	30.2254	2.49374	3.05542	-3328.08	400	71.8465		
12/8/2549	32.9892	32.4762	31.5238	-0.51302	1.46536		400	63.429		
12/12/2549	32.0989	32.5494	30.4506	0.45047	1.64829	12839.56	0	59.665		
12/14/2549	31.5359	31.2056	29.7944	-0.33031	1.74145		0	52.9032		

ภาคผนวก ข-3 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/15/2549	30.4355	31.5928	29.4072	1.15728	1.02832		0	52.9032		
12/18/2549	30.5648	31.6502	30.8498	1.08541	-0.28507		0	57.1293		
12/19/2549	31.2804	29.804	28.196	-1.47637	3.08443	-3128.04	100	44.2897		
12/20/2549	29.2342	32.783	28.217	3.54882	1.0172	2923.42	0	52.03		
12/21/2549	30.5547	32.826	30.174	2.27129	0.38073		0	56.381		
12/22/2549	31.432	32.7745	30.7255	1.34255	0.70645		0	57.4207		
12/27/2549	31.9134	32.0108	30.9892	0.09741	0.92427		0	55.9836		
12/28/2549	31.395	32.0529	30.9471	0.65789	0.44791		0	55.9836		
12/29/2549	31.4925	32.662	31.838	1.16944	-0.34548		0	59.5096		
				Sum		-7756.91	0	Sum	0	0

ที่มา: จากการคำนวณ

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ภาคผนวก ข-4

ตารางสถานการณ์จำลองการซื้อขายหลักทรัพย์ KH ด้วยการวิเคราะห์ทางเทคนิค

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/10/2547										
11/11/2547										
11/12/2547										
11/15/2547										
11/16/2547										
11/17/2547										
11/18/2547										
11/19/2547										
11/22/2547										
11/23/2547										
11/24/2547										
11/25/2547										
11/26/2547										
11/29/2547										
11/30/2547								52.8302		
12/1/2547								54.6722		
12/2/2547								49.4709		
12/3/2547								48.4776		
12/7/2547								42.1043		
12/8/2547								41.2696		
12/9/2547								41.2696		
12/13/2547								33.5546		
12/14/2547								31.0539		
12/15/2547								29.8558		
12/16/2547								27.0464		
12/17/2547								24.1141		
12/20/2547								22.3726		
12/21/2547								31.6723		
12/22/2547								40.4523		
12/23/2547								36.6486		
12/24/2547		2.94709	2.77291					37.7001		
12/27/2547		2.89103	2.74897					36.3989		
12/28/2547		2.86977	2.73023					35.7348		
12/29/2547		2.90332	2.73668					36.9732		
12/30/2547		2.94641	2.77359					39.4848		
1/4/2548		2.98047	2.81954					41.975		
1/5/2548		2.93382	2.74618					39.3587		
1/6/2548		3.07003	2.92997					48.5654		
1/7/2548		3.09401	2.86599					47.5927		
1/10/2548		3.0499	2.9101					47.5927		
1/11/2548		3.11534	2.96466					51.0067		
1/12/2548		3.14106	2.97894					52.1263		

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/13/2548		3.06809	2.93191					48.5426		
1/14/2548		3.09557	2.94443					49.7819		
1/17/2548		3.08944	2.95056					49.7819		
1/18/2548		3.0873	2.9527					49.7819		
1/19/2548		3.08912	2.95088					49.7819		
1/20/2548		3.06951	2.93049					48.2198		
1/21/2548		3.05935	2.90065					46.6436		
1/24/2548		3.03789	2.88211					45.0575		
1/25/2548		3.06947	2.93053					48.807		
1/26/2548		3.04788	2.91212					47.077		
1/27/2548		3.10295	2.89705					49.0229		
1/28/2548		3.15391	3.00609					55.9929		
1/31/2548		3.33766	3.18234					66.9443		
2/1/2548		3.28946	3.11054					61.4544		
2/2/2548		3.26612	3.09388					59.6971		
2/3/2548		3.25397	3.10603					59.6971		
2/4/2548		3.19027	3.04973					54.2949		
2/7/2548	3.10655	3.2031	3.03691	0.096542	0.069648			54.2949		
2/8/2548	3.16392	3.25682	3.10319	0.092897	0.060732			58.6361		
2/9/2548	3.16582	3.20739	3.07262	0.041567	0.093204			54.8928		
2/10/2548	3.19572	3.22929	3.09071	0.033575	0.105011			56.3918		
2/11/2548	3.17432	3.21043	3.06958	0.036101	0.104749			54.4434		
2/14/2548	3.15216	3.21418	3.06583	0.062018	0.086332			54.4434		
2/15/2548	3.17781	3.27498	3.12502	0.097174	0.05279			59.3323		
2/16/2548	3.21796	3.35463	3.20537	0.136675	0.012593			64.7622		
2/17/2548	3.27418	3.32836	3.11164	0.054177	0.162541			58.458		
2/18/2548	3.20756	3.26349	3.09651	0.055934	0.111043			54.6393		
2/21/2548	3.20579	3.22777	3.09224	0.021976	0.113554			52.7827		
2/22/2548	3.16261	3.19204	3.04796	0.029427	0.114653			49.1832		
2/24/2548	3.15678	3.20921	3.07079	0.05243	0.085994			50.9832		
2/25/2548	3.13163	3.2674	3.1326	0.135768	-0.00097			56.0163		
2/28/2548	3.21227	3.21844	3.06156	0.006173	0.150709	-321.23	100	50.4388		
3/1/2548	3.16406	3.22846	3.05155	0.064398	0.112512		100	50.4388		
3/2/2548	3.15017	3.08836	2.95164	-0.06181	0.198533		100	40.9753		
3/3/2548	3.02111	3.13921	2.90079	0.118101	0.120315	302.11	0	40.9753		
3/4/2548	3.0102	3.11779	2.96221	0.107592	0.047992		0	43.041		
3/7/2548	3.09823	3.17628	3.02372	0.078052	0.07451		0	48.827		
3/8/2548	3.14798	3.15027	3.00973	0.00229	0.138257		0	47.1091		
3/9/2548	3.02604	3.10789	2.97211	0.081851	0.053929		0	43.7908		
3/10/2548	2.94183	3.10771	2.97229	0.165881	-0.03047		0	43.7908		
3/11/2548	3.02386	3.11971	2.96029	0.095848	0.063566	-302.39	100	43.7908		
3/14/2548	2.97132	3.04904	2.91097	0.077715	0.060356		100	38.6856		
3/15/2548	2.99417	3.04773	2.91227	0.053566	0.0819		100	38.6856		
3/16/2548	3.02265	3.06747	2.93253	0.044812	0.09012		100	41.3298		
3/17/2548	3.00642	3.07221	2.92779	0.06579	0.078636		100	41.3298		

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/18/2548	3.05064	3.09157	2.94843	0.040924	0.102209		100	44.1244		
3/21/2548	3.0424	3.04816	2.91184	0.005758	0.130554		100	40.0188		
3/22/2548	2.94356	3.01757	2.82243	0.074017	0.121127		100	34.7896		
3/23/2548	2.94706	2.98771	2.85229	0.040646	0.094766		100	34.7896		
3/24/2548	2.88975	2.93151	2.78849	0.041763	0.101261		100	30.2113		
3/25/2548	2.85942	2.91365	2.76635	0.054235	0.093065		100	28.8485		
3/28/2548	2.84478	2.94822	2.81178	0.103439	0.032997		100	35.1494	-284.48	100
3/29/2548	2.85713	2.9657	2.7943	0.108563	0.062831		100	35.1494		100
3/30/2548	2.88709	2.92831	2.79169	0.041224	0.095399		100	33.4325		100
3/31/2548	2.84945	2.94195	2.77805	0.092499	0.071392		100	33.4325		100
4/1/2548	2.87674	2.96949	2.83051	0.09275	0.046236		100	40.2068		100
4/4/2548	2.89437	2.92815	2.79185	0.033784	0.102524		100	36.2356		100
4/5/2548	2.86477	2.8968	2.7432	0.032028	0.121564		100	32.7519		100
4/7/2548	2.79763	2.96471	2.79529	0.167085	0.002335		100	41.7919		100
4/8/2548	2.89545	2.99319	2.80682	0.097736	0.088635		100	44.4714		100
4/11/2548	2.89528	2.95093	2.80907	0.055649	0.086208		100	42.3709		100
4/12/2548	2.86766	2.96843	2.83157	0.100771	0.036083		100	45.1604		100
4/18/2548	2.89845	2.92743	2.79257	0.02898	0.105876		100	40.8966		100
4/19/2548	2.84645	2.97805	2.82195	0.131604	0.024504		100	46.3514		100
4/20/2548	2.92286	2.9895	2.8505	0.066643	0.072363		100	48.8913		100
4/21/2548	2.89042	2.98772	2.85228	0.097299	0.038141		100	48.8913		100
4/22/2548	2.89399	2.94854	2.81147	0.054547	0.082523		100	44.0536		100
4/25/2548	2.93062	2.94381	2.7762	0.01319	0.15442		100	41.8252		100
4/26/2548	2.95112	2.92552	2.75448	-0.0256	0.196642		100	39.6645		100
4/27/2548	2.85399	2.92771	2.75229	0.073715	0.101699	285.40	0	39.6645		100
4/28/2548	2.91075	2.90794	2.77206	-0.00281	0.138684		0	39.6645		100
4/29/2548	2.83361	2.9281	2.7519	0.094486	0.08171		0	39.6645		100
5/3/2548	2.82429	2.92752	2.79248	0.103233	0.031809		0	43.5846		100
5/4/2548	2.86437	2.93811	2.78189	0.073742	0.082486		0	43.5846		100
5/6/2548	2.83446	2.94919	2.81082	0.114727	0.023644		0	47.5378		100
5/9/2548	2.87518	2.90817	2.77183	0.032983	0.103351		0	41.304		100
5/10/2548	2.86938	2.88825	2.75175	0.018863	0.117631		0	38.5798		100
5/11/2548	2.80615	2.8825	2.7175	0.076352	0.088654		0	36.0214		100
5/12/2548	2.83717	2.9873	2.8527	0.150131	-0.01553		0	55.2129		100
5/13/2548	2.91212	2.98296	2.77704	0.07084	0.135072	-291.21	100	49.8455		100
5/16/2548	2.89473	2.99292	2.84708	0.098188	0.04765		100	54.5986		100
5/17/2548	2.94961	2.88749	2.75251	-0.06212	0.197102		100	43.4997		100
5/18/2548	2.79747	2.95985	2.72015	0.162373	0.077321	279.75	0	45.8697		100
5/19/2548	2.84668	2.93005	2.74995	0.083369	0.096723		0	45.8697		100
5/20/2548	2.8471	2.92785	2.79215	0.08075	0.054958		0	48.3809		100
5/24/2548	2.87742	2.83083	2.68917	-0.04659	0.188256		0	38.7109		100
5/25/2548	2.73843	2.89205	2.66795	0.153623	0.070473		0	41.2405		100
5/26/2548	2.80477	2.92422	2.75578	0.119455	0.048989		0	48.1538		100
5/27/2548	2.82877	2.89771	2.74229	0.068947	0.086479		0	46.2024		100
5/30/2548	2.83785	2.88981	2.75019	0.051964	0.087658		0	46.2024		100

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/31/2548	2.85023	2.88837	2.75163	0.038143	0.098598		0	46.2024		100
6/1/2548	2.83649	2.96734	2.83266	0.130845	0.003831		0	55.2601		100
6/2/2548	2.91343	2.99233	2.80767	0.078898	0.105754		0	55.2601		100
6/3/2548	2.89909	2.96929	2.83071	0.070203	0.06838		0	55.2601		100
6/6/2548	2.94372	3.12785	2.99215	0.184133	-0.04843		0	68.5056		100
6/7/2548	3.05664	3.1511	2.8889	0.09446	0.167732	-305.66	100	63.4483		100
6/8/2548	2.98594	3.04747	2.91253	0.061533	0.073407		100	58.7756		100
6/9/2548	2.91043	3.00765	2.87235	0.09722	0.038086		100	54.4565		100
6/10/2548	2.93727	3.00737	2.87263	0.070095	0.064639		100	54.4565		100
6/13/2548	2.89825	3.00745	2.87255	0.1092	0.025698		100	54.4565		100
6/14/2548	2.94879	3.01638	2.86362	0.067591	0.085175		100	54.4565		100
6/15/2548	2.97403	3.06759	2.93241	0.093564	0.041618		100	60.3369		100
6/16/2548	3.00871	3.04953	2.91047	0.040822	0.09824		100	57.6642		100
6/17/2548	3.01572	3.05695	2.90306	0.041225	0.112665		100	57.6642		100
6/20/2548	2.99891	3.02737	2.89263	0.028461	0.106275		100	54.8466		100
6/21/2548	2.94286	2.96118	2.79882	0.018319	0.144037		100	45.3095		100
6/22/2548	2.89308	2.92094	2.75906	0.027866	0.134022		100	41.4303		100
6/23/2548	2.8301	2.94079	2.77921	0.110688	0.050894		100	44.0114		100
6/24/2548	2.86265	2.9509	2.80911	0.088247	0.053543		100	46.5482		100
6/27/2548	2.88559	2.91038	2.76962	0.024797	0.115971		100	42.4095		100
6/28/2548	2.82221	2.93053	2.78947	0.10832	0.032733		100	45.0407		100
6/29/2548	2.87188	2.91222	2.76778	0.040345	0.104096		100	42.9285		100
6/30/2548	2.8351	2.89894	2.74106	0.063841	0.094037		100	40.8648		100
7/4/2548	2.83443	2.80754	2.67246	-0.02689	0.161967		100	33.854		100
7/5/2548	2.70649	2.82942	2.61059	0.122928	0.095902	270.65	0	32.3593		100
7/6/2548	2.73771	2.8076	2.6724	0.069891	0.065311		0	35.4294		100
7/7/2548	2.7353	2.66752	2.53248	-0.06778	0.202821		0	26.3974		100
7/8/2548	2.57838	2.71607	2.44393	0.137697	0.134451		0	25.4011		100
7/11/2548	2.58158	2.6489	2.5111	0.067322	0.070483		0	25.4011		100
7/12/2548	2.57272	2.6273	2.4927	0.05458	0.080015		0	24.3359		100
7/13/2548	2.56913	2.63259	2.48741	0.063461	0.081723		0	24.3359		100
7/14/2548	2.55489	2.64841	2.51159	0.093522	0.043294		0	27.8451		100
7/15/2548	2.59883	2.66733	2.53267	0.068503	0.066159		0	31.2775	-259.88	200
7/18/2548	2.59651	2.66733	2.53267	0.070828	0.063838		0	31.2775		200
7/19/2548	2.58746	2.64751	2.51249	0.060055	0.074965		0	29.6421		200
7/20/2548	2.62012	2.63384	2.48616	0.013721	0.133959		0	28.062		200
7/21/2548	2.62548	2.66153	2.49847	0.036043	0.127009		0	31.9675	-262.55	300
7/25/2548	2.60074	2.62821	2.49179	0.027468	0.108956		0	30.2018		300
7/26/2548	2.60973	2.65499	2.50501	0.045264	0.104724		0	34.1206		300
7/27/2548	2.58488	2.67093	2.52907	0.086053	0.055815		0	37.8768		300
7/28/2548	2.59539	2.66748	2.53252	0.072089	0.062865		0	37.8768		300
7/29/2548	2.60806	2.66823	2.53178	0.06017	0.07628		0	37.8768		300
8/1/2548	2.58365	2.66774	2.53226	0.084086	0.051385		0	37.8768		300
8/2/2548	2.60084	2.60752	2.47248	0.006682	0.128352		0	30.7924		300
8/3/2548	2.55327	2.63714	2.48286	0.083869	0.070405		0	35.1468		300

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/4/2548	2.55753	2.62735	2.49265	0.069815	0.064881		0	35.1468		300
8/5/2548	2.58274	2.62755	2.49245	0.044814	0.090288		0	35.1468		300
8/8/2548	2.57619	2.68847	2.55154	0.112272	0.024658		0	47.519		300
8/9/2548	2.6234	2.6762	2.5238	0.052803	0.099599		0	44.4734		300
8/10/2548	2.63018	2.71424	2.56577	0.084061	0.06441		0	51.2089		300
8/11/2548	2.64333	2.66939	2.53061	0.026057	0.112721		0	45.2922		300
8/15/2548	2.61373	2.65051	2.50949	0.036777	0.104235		0	42.6395		300
8/16/2548	2.57485	2.59398	2.44602	0.019133	0.128825		0	35.8548		300
8/17/2548	2.5393	2.61726	2.46274	0.077965	0.07656		0	39.3207		300
8/18/2548	2.54515	2.6081	2.4719	0.062953	0.073245		0	39.3207		300
8/19/2548	2.5496	2.62751	2.49249	0.077908	0.057116		0	42.899		300
8/22/2548	2.56162	2.56898	2.43103	0.00736	0.13059		0	36.0339		300
8/23/2548	2.50378	2.62813	2.45188	0.124348	0.051902		0	42.6258		300
8/24/2548	2.5584	2.59516	2.44484	0.036759	0.113559		0	40.3848		300
8/25/2548	2.52763	2.58899	2.45101	0.061358	0.076622		0	40.3848		300
8/26/2548	2.54474	2.6073	2.4727	0.062565	0.072043		0	43.8108		300
8/29/2548	2.54368	2.58912	2.45088	0.045444	0.092798		0	41.2574		300
8/30/2548	2.54109	2.58873	2.45127	0.047634	0.089817		0	41.2574		300
8/31/2548	2.54749	2.5877	2.4523	0.04021	0.095192		0	41.2574		300
9/1/2548	2.49977	2.6073	2.4727	0.107527	0.027071		0	45.2433		300
9/2/2548	2.49322	2.61521	2.46479	0.12199	0.028438		0	45.2433		300
9/5/2548	2.5371	2.63031	2.48969	0.093215	0.047413		0	49.2379		300
9/6/2548	2.53265	2.61068	2.46932	0.078026	0.063334		0	45.6514		300
9/7/2548	2.55473	2.62773	2.49227	0.072991	0.06246		0	49.6046		300
9/8/2548	2.58186	2.6489	2.5111	0.067038	0.070766		0	53.2655		300
9/9/2548	2.59162	2.62744	2.49256	0.035823	0.099058		0	49.4008		300
9/12/2548	2.58714	2.63623	2.48377	0.049097	0.103369		0	49.4008		300
9/13/2548	2.57251	2.60737	2.47263	0.034857	0.099879		0	45.5665		300
9/14/2548	2.53916	2.61637	2.46363	0.077211	0.075527		0	45.5665		300
9/15/2548	2.56087	2.70768	2.57232	0.146818	-0.01145		0	62.4618		300
9/16/2548	2.62189	2.75522	2.56478	0.133327	0.057114	-262.19	100	64.814		300
9/19/2548	2.66627	2.7337	2.58631	0.067427	0.079963		100	64.814		300
9/20/2548	2.66998	2.7073	2.5727	0.03732	0.097278		100	60.4229		300
9/21/2548	2.63307	2.80833	2.67167	0.175252	-0.0386		100	71.0017		300
9/22/2548	2.72439	2.85016	2.62984	0.125772	0.094546	-272.44	200	71.0017		300
9/23/2548	2.74384	2.78738	2.65262	0.043538	0.091216		200	66.8566	823.15	0
9/26/2548	2.73355	2.84893	2.71107	0.11538	0.022472		200	72.1159		0
9/27/2548	2.77404	2.85624	2.70376	0.082203	0.070273		200	72.1159		0
9/28/2548	2.79425	2.8273	2.6927	0.033048	0.101548		200	67.9476		0
9/29/2548	2.76751	2.81539	2.66461	0.047874	0.102898		200	63.966		0
9/30/2548	2.74829	2.83191	2.6881	0.083619	0.060191		200	66.105		0
10/3/2548	2.76822	2.80949	2.67051	0.041275	0.097711		200	62.1331		0
10/4/2548	2.7355	2.83075	2.68925	0.095247	0.046249		200	64.4344		0
10/5/2548	2.77126	2.808	2.672	0.036736	0.099258		200	60.4763		0
10/6/2548	2.7359	2.83347	2.68653	0.09757	0.049374		200	62.9287		0

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/7/2548	2.77291	2.96766	2.85235	0.21475	-0.07944		200	75.8427		0
10/10/2548	2.87431	2.96031	2.67969	0.086006	0.194618	-287.43	300	61.4374		0
10/11/2548	2.80433	2.88481	2.71519	0.080476	0.089139		300	59.0229		0
10/12/2548	2.83621	2.81041	2.6696	-0.02581	0.166618		300	52.3729		0
10/13/2548	2.77272	2.86288	2.65712	0.090157	0.115597	831.82	0	54.2243		0
10/14/2548	2.78152	2.82796	2.69204	0.04644	0.089486		0	54.2243		0
10/17/2548	2.79759	2.82931	2.69069	0.031714	0.1069		0	54.2243		0
10/18/2548	2.76423	2.85349	2.70651	0.089262	0.057716		0	56.3438		0
10/19/2548	2.78119	2.82777	2.69223	0.046585	0.088955		0	53.6677		0
10/20/2548	2.76648	2.84837	2.71163	0.081894	0.054854		0	55.9223		0
10/21/2548	2.76928	2.85097	2.70903	0.081693	0.060245		0	55.9223		0
10/25/2548	2.78636	2.82742	2.69258	0.041063	0.093773		0	52.9349		0
10/26/2548	2.77476	2.84831	2.71169	0.073546	0.063074		0	55.4952		0
10/27/2548	2.79042	2.86735	2.73265	0.076928	0.057776		0	57.9582		0
10/28/2548	2.82239	2.86825	2.73175	0.045862	0.090646		0	57.9582		0
10/31/2548	2.80992	2.8684	2.7316	0.058479	0.078319		0	57.9582		0
11/1/2548	2.80827	2.88786	2.75214	0.079584	0.05613		0	60.6763		0
11/2/2548	2.85385	2.98732	2.85268	0.133465	0.001171		0	70.8309		0
11/3/2548	2.91629	2.95195	2.76805	0.035658	0.148238		0	60.7023		0
11/4/2548	2.86879	2.91528	2.76472	0.046491	0.104075		0	57.7385		0
11/7/2548	2.84937	2.892	2.748	0.042629	0.101375		0	54.8541		0
11/8/2548	2.83828	2.90976	2.77024	0.071476	0.068044		0	57.1589		0
11/9/2548	2.84459	2.88791	2.75209	0.043321	0.092505		0	54.1802		0
11/10/2548	2.82604	2.8886	2.7514	0.062561	0.074637		0	54.1802		0
11/11/2548	2.83163	2.8473	2.7127	0.015663	0.118931		0	48.3373		0
11/14/2548	2.77993	2.86181	2.69819	0.081883	0.081737		0	48.3373		0
11/15/2548	2.80309	2.80732	2.67268	0.004234	0.130404		0	42.9637		0
11/16/2548	2.74009	2.75857	2.60143	0.01848	0.138658		0	36.423		0
11/17/2548	2.69281	2.781	2.619	0.088184	0.073812		0	39.7174		0
11/18/2548	2.72084	2.7506	2.6094	0.029759	0.111433		0	37.6182		0
11/21/2548	2.68969	2.75358	2.60642	0.063891	0.083267		0	37.6182		0
11/22/2548	2.70207	2.74739	2.61261	0.045316	0.089462		0	37.6182		0
11/23/2548	2.66098	2.7473	2.6127	0.086313	0.048279		0	37.6182		0
11/24/2548	2.65472	2.72926	2.59074	0.074546	0.06398		0	35.1213		0
11/25/2548	2.66007	2.72773	2.59227	0.067661	0.067797		0	35.1213		0
11/28/2548	2.64597	2.72732	2.59268	0.081356	0.05329		0	35.1213		0
11/29/2548	2.67351	2.70861	2.57139	0.035102	0.102122		0	32.4327		0
11/30/2548	2.65405	2.73025	2.58975	0.076201	0.064291		0	37.5788		0
12/1/2548	2.67481	2.70738	2.57262	0.032573	0.102195		0	34.7302		0
12/2/2548	2.66087	2.67611	2.5239	0.015238	0.136972		0	29.8556		0
12/6/2548	2.60571	2.71673	2.56327	0.111024	0.042444		0	39.0659	-260.57	100
12/7/2548	2.64533	2.73126	2.58874	0.085926	0.056586		0	43.0896		100
12/8/2548	2.6706	2.7095	2.5705	0.038895	0.100099		0	40.2288		100
12/9/2548	2.63655	2.77192	2.62808	0.135374	0.008464		0	50.7851		100
12/13/2548	2.69902	2.76476	2.59524	0.06574	0.103782		0	47.7574		100

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/14/2548	2.69286	2.70844	2.57156	0.015576	0.121302		0	42.3226		100
12/15/2548	2.63432	2.67559	2.52441	0.041272	0.10991		0	37.7021		100
12/16/2548	2.60038	2.69421	2.54579	0.093833	0.054592		0	41.161		100
12/19/2548	2.62541	2.68794	2.55206	0.062524	0.07335		0	41.161		100
12/20/2548	2.62689	2.6873	2.5527	0.060405	0.074187		0	41.161		100
12/21/2548	2.62384	2.66775	2.53225	0.043906	0.091592		0	38.4918		100
12/22/2548	2.61046	2.75121	2.60879	0.140747	0.001671		0	51.9222		100
12/23/2548	2.68048	2.72755	2.55245	0.047073	0.128031		0	46.4597		100
12/26/2548	2.63976	2.71613	2.56387	0.076365	0.075889		0	46.4597		100
12/27/2548	2.65198	2.70755	2.57245	0.055573	0.079533		0	46.4597		100
12/28/2548	2.63529	2.68771	2.55229	0.052425	0.082997		0	43.5955		100
12/29/2548	2.62594	2.7504	2.6096	0.124462	0.016346		0	52.9639		100
12/30/2548	2.67488	2.76084	2.59916	0.08596	0.075717		0	52.9639		100
1/3/2549	2.67768	2.74745	2.61255	0.069767	0.065135		0	52.9639		100
1/4/2549	2.68775	2.74731	2.61269	0.059564	0.075054		0	52.9639		100
1/5/2549	2.67937	2.80852	2.67148	0.129151	0.007895		0	61.553		100
1/6/2549	2.7687	2.7977	2.6423	0.028998	0.126395		0	57.7663		100
1/9/2549	2.75143	2.85736	2.70264	0.105932	0.048794		0	64.7686		100
1/10/2549	2.79243	2.79733	2.64267	0.004901	0.149767		0	54.9561		100
1/11/2549	2.73667	2.81001	2.62999	0.073335	0.106677		0	54.9561		100
1/12/2549	2.72431	2.74836	2.61164	0.024044	0.112672		0	49.1936		100
1/13/2549	2.68018	2.77893	2.62107	0.098758	0.05911		0	51.9089		100
1/16/2549	2.7023	2.77072	2.62928	0.068422	0.073024		0	51.9089		100
1/17/2549	2.69303	2.74761	2.61239	0.05458	0.080648		0	48.8793		100
1/18/2549	2.6916	2.71017	2.56983	0.018572	0.121762		0	43.421		100
1/19/2549	2.64905	2.79589	2.64411	0.146843	0.004939		0	54.3908		100
1/20/2549	2.71277	2.76993	2.59007	0.057161	0.122701		0	49.2492		100
1/23/2549	2.70262	2.77173	2.62827	0.069116	0.074352		0	51.7074		100
1/24/2549	2.70956	2.88738	2.75262	0.177818	-0.04305		0	63.2188		100
1/25/2549	2.79282	3.05633	2.82367	0.263515	-0.03085	-279.28	100	70.732		100
1/26/2549	2.9121	3.23714	2.96286	0.325044	-0.05076	-291.21	200	77.3696		100
1/27/2549	3.04725	3.37837	3.02164	0.33112	0.02561	-304.72	300	80.3666		100
1/30/2549	3.15875	3.25508	2.94493	0.096321	0.213829		300	70.3355		100
1/31/2549	3.10251	3.18416	3.01584	0.08165	0.086674		300	70.3355		100
2/1/2549	3.11361	3.24736	3.11264	0.133754	0.000966		300	73.4143		100
2/2/2549	3.18034	3.23176	3.04824	0.051421	0.132099		300	69.5286	318.03	0
2/3/2549	3.14161	3.21291	3.06709	0.071302	0.074526		300	69.5286		0
2/6/2549	3.15493	3.32742	3.19258	0.172495	-0.03766		300	74.2673		0
2/7/2549	3.24116	3.37095	3.14906	0.129786	0.092104	-324.12	400	74.2673		0
2/8/2549	3.27962	3.56944	3.43056	0.289819	-0.15095		400	81.0889		0
2/9/2549	3.42923	3.64828	3.23172	0.219053	0.197506	-342.92	500	75.687		0
2/10/2549	3.45605	3.78867	3.65134	0.332613	-0.19528		500	81.7852		0
2/14/2549	3.62875	3.8652	3.3748	0.236449	0.253957	-362.88	600	74.5896		0
2/15/2549	3.63236	3.52739	3.39261	-0.10497	0.239741		600	64.7705		0
2/16/2549	3.43052	3.69312	3.38688	0.262601	0.043633	2058.31	0	67.1024		0

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/17/2549	3.4903	3.60658	3.35343	0.116279	0.136871		0	63.697		0
2/20/2549	3.47277	3.46772	3.33228	-0.00506	0.140491		0	59.3706		0
2/21/2549	3.3793	3.47689	3.28311	0.097586	0.096188		0	58.3044		0
2/22/2549	3.37389	3.36736	3.23264	-0.00652	0.141251		0	54.1179		0
2/23/2549	3.29664	3.39018	3.20982	0.09354	0.08682		0	54.1179		0
2/24/2549	3.31478	3.38795	3.25205	0.07317	0.062728		0	55.0536		0
2/27/2549	3.33534	3.40743	3.27257	0.072088	0.062768		0	56.0196		0
2/28/2549	3.36294	3.4873	3.3527	0.124361	0.010232		0	59.7461		0
3/1/2549	3.40984	3.48974	3.31026	0.079905	0.099578		0	58.4136		0
3/2/2549	3.41403	3.4884	3.3516	0.074373	0.062434		0	59.389		0
3/3/2549	3.43018	3.58795	3.45205	0.157767	-0.02187		0	63.9431		0
3/6/2549	3.49684	3.60321	3.39679	0.106365	0.100049	-349.68	100	62.4351		0
3/7/2549	3.52212	3.52731	3.39269	0.005192	0.129434		100	59.417		0
3/8/2549	3.47952	3.50402	3.33598	0.024504	0.143535		100	56.4769		0
3/9/2549	3.43755	3.47828	3.32172	0.04073	0.115838		100	55.0112		0
3/10/2549	3.41633	3.61359	3.46641	0.197259	-0.05008		100	62.3727		0
3/13/2549	3.50634	3.64509	3.39491	0.138748	0.111436	-350.63	200	60.8411		0
3/14/2549	3.52698	3.7302	3.5898	0.203219	-0.06282		200	66.9577		0
3/15/2549	3.63451	3.7714	3.5086	0.13689	0.125902	-363.45	300	65.3864		0
3/16/2549	3.64322	3.82736	3.69264	0.184141	-0.04942		300	69.9438		0
3/17/2549	3.74217	4.0193	3.7807	0.277124	-0.03853	-374.22	400	74.2101		0
3/20/2549	3.86597	4.02908	3.73092	0.163103	0.135049	-386.60	500	72.6242		0
3/21/2549	3.89301	3.90921	3.77079	0.016207	0.122217		500	69.4284		0
3/22/2549	3.85683	3.85847	3.70153	0.001642	0.155298		500	64.8207		0
3/23/2549	3.76738	3.89729	3.70271	0.129912	0.064662		500	65.6393		0
3/24/2549	3.82584	3.91556	3.76444	0.089722	0.061406		500	67.2792		0
3/27/2549	3.84217	3.92752	3.79248	0.08535	0.049693		500	68.0991		0
3/28/2549	3.85072	3.97149	3.82851	0.120775	0.022212		500	69.7325		0
3/29/2549	3.90443	3.93715	3.78285	0.03272	0.121582		500	66.0883		0
3/30/2549	3.87978	4.03941	3.88059	0.159634	-0.00081		500	70.2711		0
3/31/2549	3.95707	4.09964	3.90037	0.14257	0.0567	-395.71	600	71.7709		0
4/3/2549	4.01145	4.16187	3.99813	0.150415	0.013323		600	74.5378		0
4/4/2549	4.08183	4.17084	3.98916	0.089009	0.092669		600	74.5378		0
4/5/2549	4.09094	4.1273	3.9927	0.036357	0.098238		600	72.4781		0
4/7/2549	4.06463	4.15263	4.00738	0.087998	0.057252		600	73.2734		0
4/10/2549	4.08648	4.12933	3.99067	0.042852	0.095804		600	71.0619		0
4/11/2549	4.06582	4.12916	3.99085	0.063335	0.074975		600	71.0619		0
4/12/2549	4.07452	4.28817	4.15183	0.213644	-0.07731		600	77.3927		0
4/17/2549	4.17777	4.52761	4.23239	0.349844	-0.05462	-417.78	700	81.7034		0
4/18/2549	4.32574	4.5242	4.1558	0.198458	0.169934	-432.57	800	77.7139		0
4/20/2549	4.35883	4.5087	4.3713	0.149876	-0.01247		800	80.3033		0
4/21/2549	4.41521	4.58087	4.37913	0.16566	0.036072	-441.52	900	81.2421		0
4/24/2549	4.4577	4.52776	4.35224	0.070061	0.105455		900	77.2755		0
4/25/2549	4.43511	4.55014	4.40986	0.115034	0.025252		900	78.4106		0
4/26/2549	4.48825	4.67843	4.52158	0.190176	-0.03333		900	81.4108		0

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
4/27/2549	4.58556	4.93906	4.70095	0.353492	-0.11538	-458.56	1000	85.4129		0
4/28/2549	4.75532	5.10932	4.69068	0.353992	0.06464	-475.53	1100	86.5472		0
5/2/2549	4.86033	5.49324	5.20676	0.632913	-0.34643		1100	90.8548		0
5/3/2549	5.14939	5.77917	4.92083	0.629779	0.228552	-514.94	1200	90.8548		0
5/4/2549	5.29717	5.48682	5.11318	0.18965	0.183995		1200	87.2545		0
5/8/2549	5.30664	5.41793	5.28207	0.111293	0.024565		1200	87.7762		0
5/9/2549	5.34609	5.42865	5.27135	0.082559	0.074734		1200	87.7762		0
5/10/2549	5.34363	5.36736	5.23264	0.02373	0.110982		1200	83.7985		0
5/11/2549	5.31361	5.3732	5.2268	0.059587	0.086807		1200	83.7985		0
5/15/2549	5.29608	5.41842	5.28158	0.12234	0.014496		1200	84.6075		0
5/16/2549	5.35652	5.78701	5.613	0.430481	-0.25647		1200	88.8169		0
5/17/2549	5.58505	5.94513	5.35487	0.360076	0.23018	-558.51	1300	85.231		0
5/18/2549	5.64139	5.44168	5.25832	-0.19971	0.383065		1300	67.5966		0
5/19/2549	5.24121	5.64899	5.15101	0.407783	0.090199	6813.57	0	68.7568		0
5/22/2549	5.35756	5.13018	4.82983	-0.22739	0.527739		0	51.9346		0
5/23/2549	4.82346	5.53113	4.86887	0.707674	-0.04541		0	57.7638		0
5/24/2549	5.04156	5.4284	4.7716	0.386832	0.26996	-504.16	100	54.5268		0
5/25/2549	5.09612	5.08583	4.91418	-0.0103	0.181948		100	51.4234		0
5/26/2549	4.99221	5.20251	4.99749	0.210308	-0.00528	499.22	0	54.2289		0
5/29/2549	5.08115	5.36407	5.13593	0.282919	-0.05478	-508.12	100	58.1346		0
5/30/2549	5.20694	5.60648	5.29352	0.399534	-0.08658	-520.69	200	62.7044		0
5/31/2549	5.37173	5.7752	5.3248	0.403475	0.046929	-537.17	300	64.7748		0
6/1/2549	5.52157	5.86267	5.53734	0.341099	-0.01577		300	67.6737		0
6/2/2549	5.63909	5.92279	5.57721	0.283707	0.061881	-563.91	400	68.6012		0
6/5/2549	5.7271	5.67219	5.42781	-0.05491	0.299285		400	61.0546		0
6/6/2549	5.51539	5.56642	5.23358	0.051028	0.281804		400	56.0724		0
6/7/2549	5.39404	5.56561	5.33439	0.171573	0.059643		400	57.3226		0
6/8/2549	5.46284	5.43755	5.26245	-0.02529	0.200387		400	54.0118		0
6/9/2549	5.33745	5.46569	5.23431	0.128241	0.103145	2134.98	0	54.0118		0
6/14/2549	5.37666	5.21832	5.08168	-0.15834	0.294973		0	47.6308		0
6/15/2549	5.08166	5.39753	5.00247	0.315873	0.079192		0	49.2452		0
6/16/2549	5.22115	5.42721	5.17279	0.20606	0.048359		0	52.4053		0
6/19/2549	5.29945	5.39514	5.20486	0.095693	0.094595		0	52.4053		0
6/20/2549	5.30057	5.41986	5.28014	0.119288	0.020426		0	54.0638		0
6/21/2549	5.35897	5.48126	5.31874	0.122291	0.040227		0	55.7253		0
6/22/2549	5.41155	5.42583	5.27417	0.014279	0.137383		0	53.636		0
6/23/2549	5.36008	5.4326	5.2674	0.072518	0.092676		0	53.636		0
6/26/2549	5.3539	5.51839	5.38161	0.164495	-0.02771		0	57.3454		0
6/27/2549	5.45015	5.45917	5.24083	0.009018	0.209314	-545.01	100	52.7965		0
6/28/2549	5.35879	5.56203	5.33797	0.20324	0.020828		100	56.5116		0
6/29/2549	5.42719	5.60879	5.39121	0.181596	0.035978		100	58.2796		0
6/30/2549	5.46736	5.54756	5.35244	0.080198	0.114919		100	55.835		0
7/3/2549	5.47832	5.51933	5.38067	0.041005	0.097653		100	55.835		0
7/4/2549	5.42543	5.66819	5.53181	0.242756	-0.10638		100	61.4597		0
7/5/2549	5.58068	5.72257	5.37743	0.141894	0.203245	-558.07	200	58.7728		0

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/6/2549	5.56929	5.66816	5.53184	0.098874	0.037445		200	60.6265		0
7/7/2549	5.59727	5.62805	5.47195	0.03078	0.125312		200	57.8264		0
7/10/2549	5.56149	5.57801	5.42199	0.016521	0.139497		200	55.0863		0
7/12/2549	5.51734	5.63239	5.46761	0.115051	0.049728		200	57.267		0
7/13/2549	5.57646	5.57598	5.42402	-0.00047	0.152435		200	54.4215		0
7/14/2549	5.5034	5.54309	5.35692	0.039685	0.146485	1100.68	0	51.6573		0
7/17/2549	5.45744	5.47417	5.32583	0.016733	0.131611		0	48.9783		0
7/18/2549	5.41586	5.53214	5.36786	0.116274	0.048001		0	51.6771		0
7/19/2549	5.43916	5.62411	5.4759	0.184945	-0.03674		0	56.6196		0
7/20/2549	5.50245	5.62207	5.37793	0.119616	0.124518	-550.25	100	53.6641		0
7/21/2549	5.50566	5.61736	5.48264	0.111697	0.023022		100	56.1302		0
7/24/2549	5.5332	5.57643	5.42357	0.043237	0.109627		100	53.0874		0
7/25/2549	5.50369	5.77187	5.62813	0.268177	-0.12445		100	61.9684		0
7/26/2549	5.60318	5.98429	5.61571	0.381109	-0.01253	-560.32	200	65.4866		0
7/27/2549	5.7499	6.27803	5.92197	0.528126	-0.17207	-574.99	300	73.428		0
7/28/2549	5.92978	6.55827	5.94173	0.628493	-0.01195	-592.98	400	76.3573		0
7/31/2549	6.11823	6.38606	5.81394	0.267837	0.304289	-611.82	500	68.2542		0
8/1/2549	6.11891	6.12224	5.97776	0.003335	0.14115		500	65.7495		0
8/2/2549	6.0458	6.18886	6.01114	0.14306	0.034666		500	67.0516		0
8/3/2549	6.08994	5.98385	5.81615	-0.10609	0.273784		500	57.616		0
8/4/2549	5.83541	6.07465	5.72535	0.239245	0.110063	2917.70	0	57.616		0
8/7/2549	5.90929	5.99158	5.80842	0.082293	0.100867		0	57.616		0
8/8/2549	5.88913	6.06779	5.93221	0.178663	-0.04308		0	61.0398		0
8/9/2549	5.96411	6.12347	5.87653	0.15936	0.08758	-596.41	100	61.0398		0
8/10/2549	6.0195	6.02338	5.87662	0.00388	0.142888		100	58.3084		0
8/11/2549	5.96283	6.19086	6.00914	0.228031	-0.04631		100	63.5744		0
8/15/2549	6.04789	6.29023	6.00977	0.242339	0.038126	-604.79	200	65.1543		0
8/16/2549	6.18067	6.35382	6.14618	0.173154	0.034488		200	68.1315		0
8/17/2549	6.21876	6.23577	6.06423	0.017009	0.154537		200	62.3908		0
8/18/2549	6.14132	6.24196	6.05804	0.100648	0.083278		200	62.3908		0
8/21/2549	6.1615	6.1173	5.9827	-0.0442	0.178801		200	56.8367		0
8/22/2549	6.0203	6.16343	5.93657	0.143135	0.083726	1204.06	0	56.8367		0
8/23/2549	6.04885	6.07185	5.92815	0.023001	0.120695		0	54.0467		0
8/24/2549	5.9794	6.03027	5.86973	0.050865	0.109673		0	51.333		0
8/25/2549	5.94693	5.97069	5.82931	0.023763	0.117621		0	48.6998		0
8/28/2549	5.89527	6.08221	5.91779	0.186942	-0.02252		0	53.8039		0
8/29/2549	5.97405	6.01337	5.78663	0.039319	0.187415	-597.40	100	48.5968		0
8/30/2549	5.91983	5.99048	5.80953	0.070649	0.110301		100	48.5968		0
8/31/2549	5.9269	6.02012	5.87988	0.093221	0.047016		100	51.3283		0
9/1/2549	5.96676	6.12065	5.97935	0.153883	-0.01259		100	56.3268		0
9/4/2549	6.05305	6.30097	6.09903	0.247914	-0.04598	-605.31	200	62.541		0
9/5/2549	6.18485	6.54292	6.25708	0.35807	-0.07223	-618.49	300	68.896		0
9/6/2549	6.37508	6.49416	6.10584	0.119083	0.269243	-637.51	400	63.1291		0
9/7/2549	6.32566	6.38535	6.21465	0.059686	0.11101		400	63.1291		0
9/8/2549	6.36191	6.36914	6.23086	0.00723	0.131053		400	63.1291		0

ภาคผนวก ข-4 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/11/2549	6.30495	6.42947	6.27053	0.124514	0.034423		400	64.9607		0
9/12/2549	6.3306	6.39143	6.20857	0.060832	0.122024		400	61.662		0
9/13/2549	6.31464	6.47103	6.32897	0.156392	-0.01433		400	65.4417		0
9/14/2549	6.38043	6.44968	6.25032	0.069257	0.130112	-638.04	500	62.1427		0
9/15/2549	6.37061	6.4707	6.3293	0.100094	0.041314		500	64.0921		0
9/18/2549	6.39606	6.47272	6.32728	0.076662	0.068777		500	64.0921		0
9/19/2549	6.43718	6.66779	6.53221	0.230613	-0.09503		500	71.0159		0
9/21/2549	6.57085	6.69964	6.40036	0.128796	0.170486	-657.08	600	67.5112		0
9/22/2549	6.54425	6.6681	6.5319	0.12385	0.012352		600	69.1507		0
9/25/2549	6.59944	6.68552	6.51448	0.086075	0.084964		600	69.1507		0
9/26/2549	6.63329	7.1673	7.0327	0.534007	-0.39941		600	80.5401		0
9/27/2549	6.86535	7.86534	7.03467	0.99999	-0.16932	-686.53	700	84.7769		0
9/28/2549	7.19769	7.61094	6.58906	0.413253	0.608625	-719.77	800	68.6748		0
9/29/2549	7.09355	7.20073	6.99927	0.107176	0.09428		800	68.6748		0
10/2/2549	7.09846	7.3194	7.1806	0.220944	-0.08214		800	71.377		0
10/3/2549	7.22288	7.29567	7.00433	0.072794	0.218545	-722.29	900	67.2143		0
10/4/2549	7.15031	7.33762	7.16238	0.187308	-0.01207		900	69.1518		0
10/5/2549	7.24715	7.36255	7.13745	0.115398	0.109698	-724.72	1000	69.1518		0
10/6/2549	7.26525	7.51739	7.38261	0.252144	-0.11736		1000	72.8704		0
10/9/2549	7.40441	7.6798	7.32021	0.275385	0.084205	-740.44	1100	73.7233		0
10/10/2549	7.48459	7.55711	7.34289	0.072519	0.141707		1100	71.3092		0
10/11/2549	7.43802	7.47204	7.32796	0.034012	0.11006		1100	68.8803		0
10/12/2549	7.39654	7.52189	7.37811	0.125348	0.018426		1100	69.9814		0
10/13/2549	7.4531	7.38227	7.21773	-0.07083	0.235368		1100	62.802		0
10/16/2549	7.26437	7.4467	7.1533	0.182325	0.111069	7990.81	0	62.802		0
10/17/2549	7.30943	7.37549	7.22451	0.066065	0.084923		0	62.802		0
10/18/2549	7.27014	7.3673	7.2327	0.097154	0.03744		0	62.802		0
10/19/2549	7.28553	7.42198	7.27802	0.136446	0.007514		0	64.4378		0
10/20/2549	7.30334	7.48628	7.31373	0.182933	-0.01038		0	66.0457		0
10/24/2549	7.39175	7.45209	7.24791	0.060339	0.143835	-739.17	100	62.979		0
10/25/2549	7.35828	7.43481	7.26519	0.076531	0.093091		100	62.979		0
10/26/2549	7.36404	7.4675	7.33251	0.103454	0.031536		100	64.8708		0
10/27/2549	7.41063	7.77504	7.62496	0.364409	-0.21433		100	73.5906		0
10/30/2549	7.58543	8.00617	7.49383	0.420745	0.091599	-758.54	200	74.717		0
10/31/2549	7.71367	8.3563	8.0437	0.642631	-0.33002		200	82.1119		0
11/1/2549	7.98484	8.3679	7.5321	0.383057	0.452735	-798.48	300	69.883		0
11/2/2549	7.94752	7.97088	7.82912	0.023356	0.1184		300	67.711		0
11/3/2549	7.92165	8.07778	7.92222	0.156126	-0.00057		300	69.7369		0
11/6/2549	7.99408	7.99378	7.80622	-0.0003	0.18786	-799.41	400	65.3231		0
11/7/2549	7.91677	8.40054	8.19946	0.483773	-0.2827	3166.71	0	72.752		0
11/8/2549	8.22365	8.67424	8.02576	0.450597	0.197886	-822.36	100	73.5158		0
11/9/2549	8.2949	8.28725	8.01275	-0.00765	0.282152		100	65.5953		0
11/10/2549	8.12281	8.07394	7.82606	-0.04888	0.296749	812.28	0	58.7758		0
11/13/2549	7.9214	8.36574	8.03426	0.44434	-0.11287		0	63.8369		0
11/14/2549	8.08075	8.24887	7.75113	0.16812	0.329618	-808.07	100	57.7307		0

ภาคผนวก ข-4 (ต่อ)

การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M								ดัชนีกำลังสัมพันธ์ (RSI)		
วัน/เดือน/ปี	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/15/2549	8.0014	7.94435	7.75565	-0.05704	0.245751		100	53.5904		0
11/16/2549	7.80056	7.89539	7.60461	0.094833	0.195947	780.06	0	50.9662		0
11/17/2549	7.76842	7.92743	7.77258	0.159001	-0.00415		0	53.4224		0
11/20/2549	7.84256	8.09304	7.90696	0.250475	-0.0644	-784.26	100	56.9093		0
11/21/2549	7.95239	8.20613	7.89387	0.253743	0.058523	-795.24	200	58.037		0
11/22/2549	8.04627	8.00853	7.79147	-0.03774	0.254798		200	53.5125		0
11/23/2549	7.87656	8.04332	7.75668	0.166756	0.119878	1575.31	0	53.5125		0
11/24/2549	7.8929	7.97076	7.82924	0.077867	0.063659		0	53.5125		0
11/27/2549	7.91091	7.86811	7.73189	-0.0428	0.17902		0	50.2507		0
11/28/2549	7.77855	7.7125	7.4875	-0.06605	0.291054		0	44.4189		0
11/29/2549	7.58077	7.81837	7.48163	0.2376	0.099148		0	46.103		0
11/30/2549	7.66858	7.84151	7.65849	0.172932	0.010084		0	49.4047		0
12/1/2549	7.78411	7.84958	7.65042	0.065468	0.133696		0	49.4047		0
12/4/2549	7.75286	7.77023	7.62977	0.017375	0.123085		0	47.7099		0
12/6/2549	7.70054	7.87212	7.72788	0.171583	-0.02735		0	51.3076		0
12/7/2549	7.78467	8.01011	7.78989	0.225444	-0.00522	-778.47	100	54.6667		0
12/8/2549	7.90144	8.01975	7.78025	0.118306	0.121188	-790.14	200	54.6667		0
12/12/2549	7.9311	7.86731	7.73269	-0.06379	0.198403		200	50.617		0
12/13/2549	7.8165	7.82015	7.57985	0.00365	0.236644		200	46.8772		0
12/14/2549	7.68252	7.81288	7.58712	0.130357	0.0954		200	46.8772		0
12/15/2549	7.71078	7.87354	7.72646	0.162765	-0.01568		200	51.0699		0
12/18/2549	7.78235	7.75315	7.54685	-0.0292	0.235498	-778.23	100	45.2951		0
12/19/2549	7.61449	7.12676	6.87324	-0.48773	0.741246	761.45	0	29.6494		0
12/20/2549	6.73743	8.22575	7.17425	1.488319	-0.43683		0	49.7712	-673.74	100
12/21/2549	7.18369	8.58207	6.91794	1.398373	0.265757	-718.37	100	50.8525		100
12/22/2549	7.49639	8.29128	7.30872	0.794892	0.187661		100	51.9661		100
12/25/2549	7.67635	8.05748	7.54252	0.381127	0.133835		100	51.9661		100
12/26/2549	7.77814	7.93348	7.66652	0.155336	0.111619		100	51.9661		100
12/27/2549	7.81235	7.82155	7.67845	0.009203	0.133905		100	50.5359		100
12/28/2549	7.73301	7.67957	7.52043	-0.05344	0.21258		100	46.4094		100
12/29/2549	7.57667	7.52716	7.27284	-0.04952	0.303829	757.67	0	41.5391		100
				Sum		528.14	0	Sum	-600.04	100

ที่มา: จากการคำนวณ

ภาคผนวก ข-5

ตารางสถานการณ์จำลองการซื้อขายหลักทรัพย์ SKR ด้วยการวิเคราะห์ทางเทคนิค

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/19/2547								48.3169		
11/22/2547								42.2632		
11/23/2547								49.1274		
11/24/2547		9.0199	8.7801					49.1274		
11/25/2547		8.90697	8.69303					45.959		
11/26/2547	8.74632	8.93372	8.66628	0.187396	0.080039			45.959		
11/29/2547	8.74575	8.85336	8.64664	0.107604	0.099108			44.3021		
11/30/2547	8.73689	8.83478	8.66522	0.09789	0.071666			44.3021		
12/1/2547	8.74019	8.88409	8.71591	0.143907	0.024279			46.5374		
12/2/2547	8.78859	8.99248	8.80752	0.203883	-0.01893			50.791		
12/3/2547	8.88851	8.95377	8.64623	0.06526	0.242281	-888.851	100	46.7826		
12/7/2547	8.83487	9.02293	8.77707	0.188059	0.057799		100	50.9513		
12/8/2547	8.88083	9.02559	8.77441	0.144765	0.106422		100	50.9513		
12/9/2547	8.92939	9.01185	8.78815	0.082459	0.141245		100	50.9513		
12/13/2547	8.94701	9.08706	8.91294	0.140058	0.034068		100	55.3224		
12/14/2547	8.99032	8.80524	8.59476	-0.18508	0.395553		100	42.9549		
12/15/2547	8.73947	8.71806	8.18194	-0.02141	0.557526	873.9468	0	35.7771		
12/16/2547	8.4017	8.51266	7.88734	0.110958	0.514362		0	30.3207		
12/17/2547	8.13155	8.65821	8.14179	0.52666	-0.01025		0	38.4128		
12/20/2547	8.26077	8.38777	7.81224	0.126998	0.448531	-826.077	100	32.3449		
12/21/2547	8.05307	8.1231	7.6769	0.070031	0.376169		100	29.0503		
12/22/2547	7.76707	7.57213	7.22787	-0.19494	0.539201		100	22.7982		
12/23/2547	7.26204	7.72793	7.07207	0.465889	0.18997	726.2041	0	22.7982		
12/24/2547	7.23573	7.71726	7.18275	0.481526	0.052984		0	24.6782		
12/27/2547	7.30452	7.46418	6.93583	0.159652	0.368698		0	21.8173		
12/28/2547	7.14249	7.52467	7.17533	0.382184	-0.03284		0	27.2656		
12/29/2547	7.13096	7.59387	7.10613	0.462905	0.024827	-713.096	100	27.2656		
12/30/2547	7.26878	7.63575	7.06425	0.36697	0.20453		100	27.2656		
1/4/2548	7.355	7.59692	7.20309	0.241919	0.151911		100	29.3163		
1/5/2548	7.38781	7.42376	7.17625	0.035943	0.211567		100	27.638		
1/6/2548	7.37395	7.50485	7.29515	0.130893	0.078799		100	31.8402	-737.395	100
1/7/2548	7.45117	7.44944	7.25056	-0.00173	0.20061		100	30.8748		100
1/10/2548	7.42829	7.56151	7.33849	0.133228	0.089799	742.8285	0	35.1125		100
1/11/2548	7.47705	7.90176	7.69824	0.424705	-0.22119		0	47.2919		100
1/12/2548	7.7165	7.97613	7.32387	0.259624	0.39263	-771.65	100	43.5216		100
1/13/2548	7.7166	7.81962	7.38038	0.103014	0.336218		100	42.3107		100
1/14/2548	7.60153	7.73525	7.46475	0.133715	0.136779		100	42.3107		100
1/17/2548	7.60212	7.65483	7.44517	0.052706	0.156952		100	40.9881		100
1/18/2548	7.63537	7.68715	7.51286	0.051776	0.122514		100	42.9099		100
1/19/2548	7.61588	7.78522	7.61478	0.169341	0.001097		100	46.652		100

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
1/20/2548	7.67177	7.72999	7.47001	0.058215	0.201763		100	43.576		100
1/21/2548	7.62413	7.66037	7.43964	0.036234	0.184496		100	42.082		100
1/24/2548	7.53674	7.5976	7.4024	0.060856	0.134344		100	40.5835		100
1/25/2548	7.48188	7.78814	7.61186	0.306266	-0.12998		100	48.4854		100
1/26/2548	7.63258	7.87853	7.42147	0.245954	0.211111	-763.258	200	46.8094		100
1/27/2548	7.65348	7.95911	7.64089	0.305626	0.012588		200	52.1529		100
1/28/2548	7.74927	7.96045	7.63955	0.211181	0.109726		200	52.1529		100
1/31/2548	7.80419	7.93184	7.66817	0.127641	0.136029		200	52.1529		100
2/1/2548	7.85984	7.78888	7.61112	-0.07096	0.248725		200	48.1271		100
2/2/2548	7.7403	8.45641	8.1436	0.716105	-0.40329	1548.06	0	65.3899		100
2/3/2548	8.13707	8.69633	7.60367	0.559258	0.533395	-813.707	100	60.0129		100
2/4/2548	8.2374	8.34764	7.65236	0.110238	0.585042		100	55.1308		100
2/7/2548	8.05495	8.17614	7.72386	0.121195	0.331093		100	53.5665		100
2/8/2548	7.92571	8.56965	8.23035	0.643936	-0.30464		100	63.5819		100
2/9/2548	8.35409	8.72365	7.77635	0.369566	0.57774	-835.409	200	59.0127		100
2/10/2548	8.35883	8.46158	7.83842	0.102753	0.520411		200	56.1173		100
2/11/2548	8.16032	8.23344	7.86656	0.07312	0.293754		200	53.301		100
2/14/2548	8.03377	8.18833	7.91168	0.154559	0.122092		200	53.301		100
2/15/2548	8.1263	8.2059	7.9941	0.079601	0.132192		200	54.6216		100
2/16/2548	8.11843	8.33993	8.16007	0.221502	-0.04164		200	58.4204		100
2/17/2548	8.18502	8.28039	7.91961	0.095374	0.265409	-818.502	300	53.5892		100
2/18/2548	8.09878	8.23699	7.96301	0.138212	0.135761		300	53.5892		100
2/21/2548	8.07494	8.08718	7.91283	0.012239	0.162111		300	50.3686		100
2/22/2548	7.99573	8.09932	7.90068	0.103592	0.095044		300	50.3686		100
2/24/2548	8.00157	7.98938	7.81062	-0.01219	0.190955		300	47.0867		100
2/25/2548	7.89061	8.02157	7.77843	0.130961	0.112181	2367.183	0	47.0867		100
2/28/2548	7.86979	7.89991	7.70009	0.030124	0.169693		0	43.7785		100
3/1/2548	7.78241	7.89913	7.70087	0.116718	0.081545		0	43.7785		100
3/2/2548	7.76604	7.84199	7.65801	0.075955	0.108027		0	42.0647		100
3/3/2548	7.71864	7.7325	7.5675	0.013858	0.151138		0	38.7938		100
3/4/2548	7.63448	7.79528	7.60472	0.160795	0.029758		0	41.2535		100
3/7/2548	7.63656	7.71438	7.48562	0.077825	0.150939		0	37.9671		100
3/8/2548	7.59754	7.59566	7.40434	-0.00188	0.193201		0	34.9673		100
3/9/2548	7.48089	7.66263	7.43737	0.181741	0.043527		0	37.6212		100
3/10/2548	7.48575	7.57104	7.32896	0.085292	0.156782		0	34.5816		100
3/11/2548	7.45919	7.39656	7.20344	-0.06263	0.255744		0	30.5893		100
3/14/2548	7.28002	7.50892	7.19108	0.228896	0.088942		0	33.3513		100
3/15/2548	7.26584	7.44035	7.15965	0.174514	0.106194		0	31.9808		100
3/16/2548	7.29452	7.35236	7.14764	0.057839	0.146883		0	30.6255		100
3/17/2548	7.23834	7.23934	7.06066	0.001006	0.177682		0	28.0639		100
3/18/2548	7.10753	7.2555	7.0445	0.147966	0.063034		0	28.0639		100
3/21/2548	7.11306	7.15522	6.94478	0.042161	0.168283		0	25.5823		100
3/22/2548	7.05253	7.14744	6.95256	0.094913	0.099973		0	25.5823		100
3/23/2548	7.01835	7.18629	7.01371	0.167938	0.004638		0	29.2121		100
3/24/2548	7.0481	7.1705	6.9295	0.122399	0.118605		0	27.7542		100

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
3/25/2548	7.05132	7.19932	7.00068	0.148006	0.050638		0	31.4391	-705.132	200
3/28/2548	7.06763	7.14773	6.95227	0.0801	0.115367		0	29.8021		200
3/29/2548	7.05385	7.13792	6.96208	0.084076	0.091766		0	29.8021		200
3/30/2548	7.05987	7.13113	6.96887	0.071262	0.091003		0	29.8021		200
3/31/2548	7.05766	7.13091	6.96909	0.073251	0.088574		0	29.8021		200
4/1/2548	7.06626	7.13091	6.96909	0.064652	0.097166		0	29.8021		200
4/4/2548	7.05655	7.13094	6.96906	0.074388	0.087492		0	29.8021		200
4/5/2548	7.05402	7.13098	6.96903	0.076958	0.084992		0	29.8021		200
4/7/2548	7.05121	7.13112	6.96889	0.079909	0.082321		0	29.8021		200
4/8/2548	7.05004	7.08136	6.91865	0.031316	0.131394		0	27.2364		200
4/11/2548	7.0032	7.18898	7.01102	0.185785	-0.00782		0	38.6181	-700.32	300
4/12/2548	7.06278	7.22861	6.97139	0.165833	0.091387	-706.278	100	38.6181		300
4/18/2548	7.10359	7.10998	6.89002	0.006394	0.213564		100	32.6882		300
4/19/2548	7.01403	7.12213	6.87787	0.108104	0.13616		100	32.6882		300
4/20/2548	6.97374	7.09795	6.90206	0.124201	0.071689		100	32.6882		300
4/21/2548	7.01009	7.08766	6.91234	0.077577	0.097751		100	32.6882		300
4/22/2548	7.01621	7.08364	6.91636	0.067426	0.099848		100	32.6882		300
4/25/2548	6.98831	7.08083	6.91917	0.09252	0.069138		100	32.6882		300
4/26/2548	6.99062	7.0845	6.9155	0.093879	0.075123		100	32.6882		300
4/27/2548	7.00083	7.08532	6.91468	0.084494	0.086148		100	32.6882		300
4/28/2548	6.99957	7.08287	6.91713	0.083298	0.082442		100	32.6882		300
4/29/2548	6.99754	7.08191	6.91809	0.084372	0.079444		100	32.6882		300
5/3/2548	7.00226	7.08194	6.91806	0.079683	0.084197		100	32.6882		300
5/4/2548	7.00454	7.08137	6.91863	0.076838	0.085908		100	32.6882		300
5/6/2548	7.00363	7.08098	6.91902	0.077351	0.084613		100	32.6882		300
5/9/2548	7.00332	7.08097	6.91903	0.07765	0.084284		100	32.6882		300
5/10/2548	7.00355	7.08102	6.91898	0.077473	0.084567		100	32.6882		300
5/11/2548	7.00264	7.08105	6.91895	0.07841	0.083684		100	32.6882		300
5/12/2548	7.00159	7.08115	6.91885	0.079555	0.082743		100	32.6882		300
5/13/2548	7.00117	7.08131	6.9187	0.080135	0.082475		100	32.6882		300
5/16/2548	7.00099	7.08141	6.91859	0.080414	0.0824		100	32.6882		300
5/17/2548	7.00085	6.98145	6.81855	-0.0194	0.1823		100	20.0821		300
5/18/2548	6.90778	7.11588	6.88412	0.208094	0.023662	690.7784	0	43.5333	-690.778	400
5/19/2548	6.95467	7.13445	6.86555	0.179781	0.089123		0	43.5333		400
5/20/2548	7.0014	7.11182	6.88819	0.110411	0.113219		0	43.5333		400
5/24/2548	7.00675	7.08698	6.91302	0.080238	0.093728		0	43.5333		400
5/25/2548	6.98528	7.08108	6.91892	0.095803	0.066355		0	43.5333		400
5/26/2548	7.01249	7.08468	6.91532	0.072189	0.097171		0	43.5333		400
5/27/2548	7.01832	7.13236	6.96764	0.114036	0.050677		0	54.0502		400
5/30/2548	7.05168	7.19145	7.00855	0.139772	0.043123		0	61.7268		400
5/31/2548	7.10213	7.25297	7.04703	0.15084	0.0551		0	67.5628		400
6/1/2548	7.15851	7.30442	7.09558	0.145911	0.062935		0	72.1381		400
6/2/2548	7.20808	7.45009	7.24991	0.242013	-0.04183		0	80.8601		400
6/3/2548	7.33696	7.51393	7.18607	0.176976	0.150886	-733.696	100	80.8601		400
6/6/2548	7.39373	7.42128	7.17872	0.027549	0.215006		100	72.1309		400

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
6/7/2548	7.34574	7.3637	7.1363	0.017961	0.209445		100	64.6184	2938.297	0
6/8/2548	7.27703	7.27145	7.02855	-0.00558	0.248483		100	52.7788		0
6/9/2548	7.1919	7.28967	7.01033	0.097767	0.181569	719.1901	0	52.7788		0
6/10/2548	7.15398	7.30697	7.09303	0.152986	0.060951		0	57.3141		0
6/13/2548	7.17685	7.30066	7.09934	0.123814	0.077505		0	57.3141		0
6/14/2548	7.17972	7.39687	7.20314	0.21715	-0.02342		0	65.091		0
6/15/2548	7.23238	7.50181	7.1982	0.269423	0.034187	-723.238	100	68.2096		0
6/16/2548	7.30952	7.46695	7.13306	0.157423	0.176466		100	62.2232		0
6/17/2548	7.31446	7.4119	7.1881	0.097441	0.126364		100	62.2232		0
6/20/2548	7.30991	7.38086	7.21914	0.070943	0.090769		100	62.2232		0
6/21/2548	7.33525	7.38096	7.21904	0.04571	0.116204		100	62.2232		0
6/22/2548	7.34673	7.38314	7.21686	0.036409	0.129875		100	62.2232		0
6/23/2548	7.32465	7.43682	7.26318	0.112166	0.06147		100	66.4841		0
6/24/2548	7.35284	7.49123	7.30877	0.138395	0.044067		100	70.1142		0
6/27/2548	7.40273	7.4514	7.2486	0.048669	0.154131		100	62.7902		0
6/28/2548	7.36468	7.3961	7.2039	0.031413	0.16078		100	56.441		0
6/29/2548	7.29229	7.39818	7.20182	0.105887	0.090474		100	56.441		0
6/30/2548	7.29006	7.28827	7.11173	-0.00179	0.178334		100	45.718		0
7/4/2548	7.21567	7.21019	6.98981	-0.00548	0.225862	721.5672	0	37.9528		0
7/5/2548	7.07778	7.28464	7.01536	0.206855	0.062423		0	43.152		0
7/6/2548	7.08671	7.27633	7.02367	0.189621	0.063037		0	43.152		0
7/7/2548	7.12931	7.01576	6.78424	-0.11354	0.34507		0	29.0409		0
7/8/2548	6.88057	7.26813	6.83187	0.387559	0.048694		0	41.419	-688.057	100
7/11/2548	6.90792	7.27447	6.82553	0.366548	0.082388		0	41.419		100
7/12/2548	7.02123	7.24359	6.85642	0.222357	0.164812		0	41.419		100
7/13/2548	7.05798	7.12698	6.87302	0.069004	0.184954		0	38.6146		100
7/14/2548	6.97189	7.19147	7.00853	0.21958	-0.03664		0	46.4271		100
7/15/2548	7.07882	7.21166	6.88834	0.132835	0.190483	-707.882	100	43.4495		100
7/18/2548	7.10385	7.16899	6.93101	0.065139	0.172843		100	43.4495		100
7/19/2548	7.0831	7.13521	6.96479	0.052117	0.11831		100	43.4495		100
7/20/2548	7.05971	7.13282	6.96719	0.073111	0.09252		100	43.4495		100
7/21/2548	7.08521	7.13163	6.96837	0.046415	0.11684		100	43.4495		100
7/25/2548	7.0646	7.13328	6.96672	0.068688	0.09788		100	43.4495		100
7/26/2548	7.04772	7.1317	6.9683	0.083975	0.079417		100	43.4495		100
7/27/2548	7.04256	7.13168	6.96832	0.089118	0.074238		100	43.4495		100
7/28/2548	7.04452	7.13224	6.96776	0.087724	0.076759		100	43.4495		100
7/29/2548	7.04016	7.13191	6.96809	0.091754	0.072064		100	43.4495		100
8/1/2548	7.04206	7.13247	6.96753	0.090411	0.074534		100	43.4495		100
8/2/2548	7.04689	7.18259	7.01741	0.135703	0.029473		100	50.6074		100
8/3/2548	7.08942	7.19894	7.00106	0.109525	0.088361		100	50.6074		100
8/4/2548	7.10911	7.19025	7.00975	0.081132	0.09936		100	50.6074		100
8/5/2548	7.11041	7.18167	7.01833	0.071255	0.092081		100	50.6074		100
8/8/2548	7.10953	7.18082	7.01918	0.071292	0.090346		100	50.6074		100
8/9/2548	7.11834	7.13085	6.96915	0.012504	0.149189		100	42.7664		100
8/10/2548	7.06786	7.19605	7.00395	0.12819	0.06391		100	50.9506		100

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
8/11/2548	7.08659	7.34609	7.15391	0.259505	-0.06732		100	66.4503		100
8/15/2548	7.21037	7.28085	6.91915	0.070478	0.291222	-721.037	200	49.5783		100
8/16/2548	7.13089	7.25827	6.94173	0.12738	0.189156		200	49.5783		100
8/17/2548	7.07345	7.20162	6.99838	0.128169	0.075077		200	49.5783		100
8/18/2548	7.09798	7.18906	7.01094	0.091085	0.087041		200	49.5783		100
8/19/2548	7.13707	7.18524	7.01476	0.048176	0.122306		200	49.5783		100
8/22/2548	7.09828	7.13398	6.96602	0.035705	0.132259		200	44.1641		100
8/23/2548	7.05011	7.13638	6.96362	0.086273	0.08649		200	44.1641		100
8/24/2548	7.04375	7.13455	6.96545	0.090805	0.078296		200	44.1641		100
8/25/2548	7.04792	7.13413	6.96587	0.086209	0.082045		200	44.1641		100
8/26/2548	7.04181	7.083	6.917	0.041187	0.124805		200	38.5077		100
8/29/2548	6.99248	7.13604	6.96397	0.143557	0.028512		200	45.9612		100
8/30/2548	7.02153	7.1528	6.9472	0.131273	0.074325		200	45.9612		100
8/31/2548	7.04839	7.14541	6.9546	0.097013	0.093797		200	45.9612		100
9/1/2548	7.0528	7.18382	7.01618	0.131018	0.03662		200	53.0663		100
9/2/2548	7.08366	7.19575	7.00425	0.112087	0.079407		200	53.0663		100
9/5/2548	7.11703	7.14026	6.95974	0.023228	0.157287		200	46.045		100
9/6/2548	7.07262	7.1474	6.9526	0.074785	0.120019		200	46.045		100
9/7/2548	7.0519	7.13778	6.96222	0.085878	0.089684		200	46.045		100
9/8/2548	7.06417	7.13163	6.96837	0.06746	0.095801		200	46.045		100
9/9/2548	7.06332	7.13106	6.96894	0.067739	0.094377		200	46.045		100
9/12/2548	7.04407	7.13081	6.96919	0.086743	0.074882		200	46.045		100
9/13/2548	7.04235	7.13248	6.96752	0.090125	0.074833		200	46.045		100
9/14/2548	7.04588	7.13336	6.96665	0.087477	0.079234		200	46.045		100
9/15/2548	7.04556	7.13267	6.96733	0.087115	0.078225		200	46.045		100
9/16/2548	7.04563	7.13229	6.96772	0.086651	0.077919		200	46.045		100
9/19/2548	7.04986	7.13218	6.96782	0.082319	0.082047		200	46.045		100
9/20/2548	7.05277	7.13164	6.96836	0.078875	0.084404		200	46.045		100
9/21/2548	7.0537	7.28121	7.11879	0.22751	-0.0651		200	72.5547		100
9/22/2548	7.16187	7.41417	7.08583	0.252298	0.076046	-716.187	300	76.6697		100
9/23/2548	7.25394	7.50076	7.19924	0.246821	0.054691		300	82.3646		100
9/26/2548	7.35051	7.58673	7.31327	0.236218	0.03724		300	86.0356		100
9/27/2548	7.45735	7.49285	7.20715	0.035501	0.250191		300	70.2807		100
9/28/2548	7.42593	7.53437	7.26563	0.108436	0.160298		300	72.9481		100
9/29/2548	7.43548	7.54807	7.35193	0.112594	0.083548		300	75.3324		100
9/30/2548	7.50206	7.53651	7.36349	0.034452	0.138562		300	75.3324		100
10/3/2548	7.51614	7.53752	7.36248	0.02138	0.153662		300	75.3324		100
10/4/2548	7.4636	7.69277	7.50723	0.229173	-0.04363		300	81.4564		100
10/5/2548	7.5621	7.96545	7.63456	0.403347	-0.07246	-756.21	400	86.3296		100
10/6/2548	7.75787	8.26279	7.73721	0.504918	0.020658	-775.787	500	89.345		100
10/7/2548	7.96275	8.2362	7.6638	0.273451	0.298957		500	84.3365		100
10/10/2548	7.98693	7.96712	7.63288	-0.01981	0.354053		500	71.4043		100
10/11/2548	7.8595	7.68087	7.31913	-0.17863	0.540372	3929.751	0	53.6765	785.9502	0
10/12/2548	7.54736	7.83826	7.16174	0.290904	0.38562		0	53.6765		0

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
10/13/2548	7.50312	7.86441	7.43559	0.361289	0.067534		0	59.5063		0
10/14/2548	7.6347	7.82531	7.47469	0.190608	0.160006		0	59.5063		0
10/17/2548	7.64531	7.78641	7.51359	0.1411	0.131716		0	59.5063		0
10/18/2548	7.57745	7.6947	7.5053	0.117249	0.072143		0	56.5437		0
10/19/2548	7.55732	7.49817	7.30183	-0.05915	0.255491		0	46.5586		0
10/20/2548	7.41435	7.69015	7.40985	0.275803	0.004503		0	53.2295		0
10/21/2548	7.46962	7.7356	7.3644	0.265979	0.105221		0	53.2295		0
10/25/2548	7.54215	7.65495	7.34505	0.112804	0.197094		0	50.7791		0
10/26/2548	7.51792	7.65287	7.44713	0.134952	0.070786		0	53.104		0
10/27/2548	7.51039	7.64155	7.45845	0.131169	0.051939		0	53.104		0
10/28/2548	7.57037	7.69567	7.50433	0.1253	0.066048		0	55.5396		0
10/31/2548	7.62236	7.74271	7.55729	0.12035	0.065062		0	57.8946		0
11/1/2548	7.65982	7.74184	7.55816	0.082019	0.101655		0	57.8946		0
11/2/2548	7.67801	7.88436	7.71564	0.206354	-0.03763		0	64.4468		0
11/3/2548	7.78816	7.89899	7.60101	0.110826	0.187148	-778.816	100	61.0372		0
11/4/2548	7.79678	7.86514	7.63486	0.068361	0.161917		100	61.0372		0
11/7/2548	7.77685	7.83835	7.66165	0.061496	0.115204		100	61.0372		0
11/8/2548	7.76645	7.73432	7.56568	-0.03214	0.200771		100	53.9123		0
11/9/2548	7.69283	7.82468	7.57532	0.131851	0.11751	769.2829	0	56.6378		0
11/10/2548	7.68308	7.85189	7.64811	0.168811	0.034969		0	59.2341		0
11/11/2548	7.73491	7.75902	7.54098	0.024113	0.193929		0	52.4679		0
11/14/2548	7.66125	8.0129	7.78711	0.351647	-0.12586		0	63.6476		0
11/15/2548	7.78326	7.99745	7.50255	0.214189	0.280705	-778.326	100	55.2507		0
11/16/2548	7.77224	7.96747	7.63253	0.195229	0.139703		100	57.2742		0
11/17/2548	7.79906	7.83842	7.66158	0.039357	0.137477		100	54.6147		0
11/18/2548	7.75694	7.83845	7.66155	0.08151	0.095384		100	54.6147		0
11/21/2548	7.79513	7.88369	7.71631	0.088566	0.078817		100	56.9339		0
11/22/2548	7.81229	7.93357	7.76644	0.121275	0.045855		100	59.1803		0
11/23/2548	7.86612	7.89876	7.70124	0.032644	0.164879		100	56.0327		0
11/24/2548	7.8184	7.89682	7.70318	0.078417	0.115216		100	56.0327		0
11/25/2548	7.7988	7.88476	7.71524	0.085964	0.083557		100	56.0327		0
11/28/2548	7.8027	7.8817	7.7183	0.078995	0.084399		100	56.0327		0
11/29/2548	7.81117	7.88147	7.71853	0.070299	0.092633		100	56.0327		0
11/30/2548	7.79304	7.93099	7.76901	0.137952	0.02403		100	59.1777		0
12/1/2548	7.83108	7.99984	7.80016	0.168763	0.030919		100	62.0974		0
12/2/2548	7.89033	8.0634	7.8366	0.17307	0.053738		100	64.808		0
12/6/2548	7.94789	8.0111	7.7889	0.06321	0.158992		100	60.1737		0
12/7/2548	7.91945	8.04666	7.85334	0.127205	0.066114		100	63.0214		0
12/8/2548	7.95499	8.04204	7.85796	0.087052	0.097036		100	63.0214		0
12/9/2548	7.98358	8.08453	7.91547	0.100946	0.068114		100	65.8531		0
12/13/2548	8.02602	8.0854	7.9146	0.059383	0.111421		100	65.8531		0
12/14/2548	8.01877	8.03328	7.86672	0.014507	0.152047		100	60.4816		0
12/15/2548	7.97327	8.09507	7.90493	0.121802	0.068344		100	63.6727		0
12/16/2548	7.99111	8.04417	7.85583	0.053055	0.135279		100	58.5787		0
12/19/2548	7.97077	8.0383	7.8617	0.067531	0.109078		100	58.5787		0

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
12/20/2548	7.9452	8.18309	8.01691	0.237885	-0.07171		100	67.5979		0
12/21/2548	8.03972	8.17152	7.82848	0.131798	0.211238	-803.972	200	58.4591		0
12/22/2548	8.02498	8.12802	7.87198	0.103046	0.153		200	58.4591		0
12/23/2548	7.9897	8.03436	7.86564	0.044654	0.12406		200	54.2092		0
12/26/2548	7.95041	8.23526	8.06474	0.28485	-0.11432		200	65.1293		0
12/27/2548	8.11146	8.31264	7.88737	0.201173	0.224098	-811.146	300	61.2		0
12/28/2548	8.12804	8.14775	7.85225	0.019712	0.275796		300	54.1619		0
12/29/2548	8.01602	8.18363	7.91637	0.167611	0.099646		300	56.8348		0
12/30/2548	8.01883	8.26619	8.03381	0.247355	-0.01498		300	61.6513		0
1/4/2549	8.16296	8.31165	7.98835	0.148696	0.174613	-816.296	400	61.6513		0
1/5/2549	8.18385	8.26811	8.03189	0.084259	0.15196		400	61.6513		0
1/6/2549	8.15091	8.28197	8.11803	0.131063	0.032873		400	64.1494		0
1/9/2549	8.19852	8.30412	8.09588	0.105605	0.102638		400	64.1494		0
1/10/2549	8.24194	8.34269	8.15731	0.100759	0.084629		400	66.6677		0
1/11/2549	8.26663	8.23439	8.06561	-0.03224	0.201023		400	57.9068		0
1/12/2549	8.17248	8.27277	8.02723	0.100282	0.145249	3268.993	0	57.9068		0
1/13/2549	8.14851	8.24957	8.05043	0.101054	0.098081		0	57.9068		0
1/16/2549	8.15497	8.18147	8.01853	0.026501	0.136447		0	53.5151		0
1/17/2549	8.11213	8.24078	8.05922	0.12865	0.052917		0	57.025		0
1/18/2549	8.10917	8.29585	8.10415	0.186686	0.005019		0	60.2568		0
1/19/2549	8.16995	8.57513	8.32487	0.405177	-0.15492		0	71.7116		0
1/20/2549	8.36668	9.08418	8.51582	0.717504	-0.14914	-836.668	100	80.2806		0
1/23/2549	8.69016	9.04771	8.15229	0.357545	0.53787	-869.016	200	67.6669		0
1/24/2549	8.67093	9.08007	8.51994	0.409132	0.150999		200	72.3461		0
1/25/2549	8.80423	9.05679	8.74321	0.25256	0.061012		200	74.3453		0
1/26/2549	9.00454	9.05853	8.74147	0.053993	0.263074		200	74.3453		0
1/27/2549	9.08466	9.1765	8.9235	0.091839	0.161162		200	77.2113		0
1/30/2549	9.12167	9.14134	8.95867	0.019663	0.163006		200	77.2113		0
1/31/2549	9.1634	9.1338	8.9662	-0.0296	0.197204		200	77.2113		0
2/1/2549	9.13291	9.05324	8.84676	-0.07967	0.286155	1826.582	0	70.6404		0
2/2/2549	8.97289	8.81562	8.48438	-0.15727	0.488512		0	55.4065		0
2/3/2549	8.63272	9.00125	8.39876	0.368524	0.233966		0	57.0683		0
2/6/2549	8.58679	8.85548	8.44452	0.268687	0.14227		0	54.8664		0
2/7/2549	8.60141	8.9597	8.7403	0.358287	-0.13889		0	61.2987		0
2/8/2549	8.71008	9.04997	8.55003	0.33989	0.160058	-871.008	100	59.0336		0
2/9/2549	8.70221	9.04197	8.65803	0.339759	0.044184		100	60.6015		0
2/10/2549	8.78867	9.12449	8.77551	0.335813	0.013162		100	63.6018		0
2/14/2549	8.91342	9.16084	8.73916	0.247424	0.174254		100	63.6018		0
2/15/2549	9.0139	9.04941	8.75059	0.035505	0.263307		100	60.9119		0
2/16/2549	8.9707	8.87071	8.62929	-0.09999	0.341417		100	53.5896		0
2/17/2549	8.81443	9.14624	8.75376	0.331816	0.060668	881.4426	0	60.4213		0
2/20/2549	8.93868	8.95485	8.54516	0.016164	0.393526		0	52.1537		0
2/21/2549	8.82723	8.94791	8.55209	0.120686	0.275136		0	52.1537		0
2/22/2549	8.7243	8.93539	8.66461	0.211091	0.059685		0	53.9795		0
2/23/2549	8.73285	9.12376	8.87624	0.39091	-0.1434		0	60.4764		0

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
2/24/2549	8.93596	9.22931	8.67069	0.293357	0.265271	-893.596	100	58.2619		0
2/27/2549	8.9306	9.43602	9.06398	0.505421	-0.13338		100	66.2477		0
2/28/2549	9.13163	9.46629	8.83371	0.334661	0.297918	-913.163	200	61.99		0
3/1/2549	9.19286	9.41249	8.98751	0.21963	0.205356		200	63.2614		0
3/2/2549	9.27733	9.48733	9.31267	0.210002	-0.03534		200	67.8883		0
3/3/2549	9.42226	9.45778	9.14222	0.035523	0.280042	-942.226	300	63.5769		0
3/6/2549	9.44556	9.34194	9.05806	-0.10362	0.387502		300	59.5071		0
3/7/2549	9.25471	9.27199	8.82801	0.017283	0.426699	2776.412	0	53.9302		0
3/8/2549	9.06555	9.2185	8.7815	0.152955	0.284049		0	52.175		0
3/9/2549	9.01531	9.1336	8.8664	0.118291	0.148903		0	52.175		0
3/10/2549	8.98302	9.03404	8.86596	0.051022	0.117066		0	50.2772		0
3/13/2549	8.89824	9.18158	9.01843	0.28334	-0.12019		0	55.5059		0
3/15/2549	8.95811	9.31807	8.88193	0.359956	0.076181	-895.811	100	55.5059		0
3/16/2549	9.02769	9.11056	8.68944	0.082862	0.338251		100	47.7425		0
3/17/2549	8.88881	9.46142	9.13858	0.572611	-0.24977		100	59.8406		0
3/20/2549	9.11349	9.45538	8.64462	0.341894	0.468871	-911.349	200	51.7731		0
3/21/2549	9.12568	9.56355	9.03645	0.437876	0.089232		200	57.8873		0
3/22/2549	9.2864	9.23523	8.86477	-0.05117	0.421634		200	50.9333		0
3/23/2549	9.10425	9.28301	8.817	0.178753	0.287257	1820.85	0	50.9333		0
3/24/2549	9.11321	9.19706	8.90294	0.083854	0.210273		0	50.9333		0
3/27/2549	9.08793	9.18811	9.0119	0.100177	0.076033		0	52.3628		0
3/28/2549	9.15475	9.29736	9.10264	0.142618	0.052109		0	55.1755		0
3/29/2549	9.17163	9.31881	9.08119	0.147184	0.090444		0	55.1755		0
3/30/2549	9.19713	9.40996	9.19004	0.212826	0.007094		0	58.0483		0
3/31/2549	9.2603	9.34599	9.05401	0.085687	0.206286		0	54.3005		0
4/3/2549	9.22247	9.41558	9.18442	0.193113	0.038055		0	57.2714		0
4/4/2549	9.28209	9.36502	9.13498	0.082924	0.147108		0	55.3344		0
4/5/2549	9.2825	9.39788	9.20212	0.115377	0.080385		0	56.9041		0
4/7/2549	9.32466	9.38496	9.21504	0.060303	0.109621		0	56.9041		0
4/10/2549	9.31601	9.23343	9.06657	-0.08258	0.249442		0	50.7043		0
4/11/2549	9.18061	9.46393	9.13607	0.283315	0.044542		0	55.8809		0
4/12/2549	9.23662	9.97106	9.62894	0.734443	-0.39232		0	67.959		0
4/17/2549	9.63805	10.3385	9.26155	0.700402	0.3765	-963.805	100	67.959		0
4/18/2549	9.81526	10.4785	9.72153	0.663215	0.093723		100	73.0861		0
4/20/2549	10.0362	10.6939	10.1061	0.65766	-0.06992		100	77.0423		0
4/21/2549	10.3887	11.0004	10.1996	0.61171	0.18907	-1038.87	200	79.2338		0
4/24/2549	10.7547	11.6267	10.9733	0.87204	-0.21856		200	84.7286		0
4/25/2549	11.3057	11.651	10.549	0.34529	0.75677	-1130.57	300	78.3497		0
4/26/2549	11.3758	11.2686	10.5314	-0.10719	0.84437		300	72.4736		0
4/27/2549	11.0979	11.4062	10.5939	0.30822	0.50408	3329.379	0	73.5421		0
4/28/2549	11.1018	11.7602	11.2398	0.65845	-0.13803		0	78.116		0
5/2/2549	11.5871	12.026	11.174	0.4389	0.41304	-1158.71	100	78.9016		0
5/3/2549	11.7201	11.8836	11.3164	0.16355	0.40373		100	78.9016		0
5/4/2549	11.6267	11.6103	11.3897	-0.01637	0.23695		100	75.748		0
5/8/2549	11.5183	11.2115	10.9885	-0.3068	0.52974	1151.827	0	64.6217		0

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M						ดัชนีกำลังสัมพันธ์ (RSI)			
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
5/9/2549	11.1746	11.5468	10.8532	0.37216	0.32136		0	65.9676		0
5/10/2549	11.1191	11.3326	10.8674	0.21355	0.25165		0	63.3714		0
5/11/2549	11.0999	11.088	10.912	-0.01194	0.18788		0	60.7947		0
5/15/2549	10.9668	10.903	10.697	-0.06386	0.2698		0	55.8993		0
5/16/2549	10.6774	10.56	10.24	-0.1174	0.43742		0	47.6374		0
5/17/2549	10.3076	10.772	10.2281	0.46436	0.07954		0	49.6413		0
5/18/2549	10.3053	10.2594	9.74064	-0.0459	0.56462		0	41.1597		0
5/19/2549	9.94617	9.95156	9.34844	0.005393	0.597724		0	36.4632		0
5/22/2549	9.48159	9.81699	9.18301	0.335406	0.298582		0	34.639		0
5/23/2549	9.28692	9.58383	9.21617	0.296909	0.070746		0	33.4379		0
5/24/2549	9.30568	9.74942	9.45058	0.443738	-0.1449		0	38.0634		0
5/25/2549	9.37878	9.62367	8.97633	0.244892	0.402445	-937.878	100	34.2218		0
5/26/2549	9.20435	10.0113	9.58873	0.806918	-0.38438		100	44.3099		0
5/29/2549	9.50526	10.0809	8.91911	0.575634	0.586147	-950.526	200	40.3148		0
5/30/2549	9.52255	10.1233	9.37675	0.600697	0.1458		200	44.7827		0
5/31/2549	9.73445	9.84399	9.35601	0.109538	0.378437		200	42.7165		0
6/1/2549	9.67232	9.78865	9.41135	0.116338	0.260969		200	42.7165		0
6/2/2549	9.75047	10.1022	9.89778	0.351754	-0.14731		200	49.8697		0
6/5/2549	9.98853	10.076	9.52396	0.087507	0.464577	-998.853	300	46.7277		0
6/6/2549	9.96696	10.0238	9.5762	0.05684	0.390758		300	46.7277		0
6/7/2549	9.82194	9.86227	9.53773	0.040334	0.284204		300	45.0807		0
6/8/2549	9.71738	9.83374	9.56626	0.116356	0.151124		300	45.0807		0
6/9/2549	9.74683	9.79513	9.60487	0.0483	0.141957		300	45.0807		0
6/14/2549	9.69024	9.48489	9.31511	-0.20536	0.375131		300	39.8216		0
6/15/2549	9.36201	9.81132	9.28869	0.449303	0.073327	2808.604	0	43.3784		0
6/16/2549	9.37727	9.8075	9.2925	0.430228	0.084769		0	43.3784		0
6/20/2549	9.48418	9.61773	9.18227	0.133543	0.301912		0	40.5957		0
6/21/2549	9.38465	9.59729	9.30271	0.212635	0.081941		0	41.9329		0
6/22/2549	9.33794	9.31744	9.08256	-0.02049	0.255378		0	37.3998		0
6/23/2549	9.22163	9.44458	9.15542	0.222954	0.066211		0	40.1853		0
6/26/2549	9.26475	9.44269	9.15731	0.177936	0.107438		0	40.1853		0
6/27/2549	9.29044	9.31638	9.08362	0.025939	0.20682		0	38.2133		0
6/28/2549	9.22678	9.30497	9.09504	0.078182	0.131748		0	38.2133		0
6/29/2549	9.1627	9.18816	9.01185	0.025461	0.15085		0	36.1556		0
6/30/2549	9.11222	9.28944	9.11056	0.177226	0.001656		0	39.655		0
7/3/2549	9.16459	9.72814	9.47187	0.563545	-0.30727		0	51.1814		0
7/4/2549	9.45058	9.62359	8.77641	0.173012	0.674167	-945.058	100	42.4495		0
7/5/2549	9.24802	9.45087	8.74913	0.202849	0.498896		0	40.5853		0
7/6/2549	9.04201	9.2625	8.8375	0.220484	0.20451		0	39.6477		0
7/7/2549	9.03926	9.17026	8.92974	0.130994	0.109518		0	39.6477		0
7/10/2549	9.13851	9.38718	9.21282	0.248673	-0.07431		0	46.7773		0
7/12/2549	9.23604	9.19059	8.80941	-0.04545	0.426624	-923.604	100	40.5819		0
7/13/2549	9.01975	9.175	8.725	0.15525	0.294749	901.9749	0	39.6396		0
7/14/2549	8.89965	9.14193	8.85807	0.242275	0.041579		0	41.1122		0
7/17/2549	8.9528	9.14936	8.85064	0.196556	0.102162		0	41.1122		0

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
7/18/2549	9.02101	9.13342	8.86658	0.112413	0.154427		0	41.1122		0
7/19/2549	8.96799	9.09253	8.90747	0.124546	0.06052		0	41.1122		0
7/20/2549	8.96905	9.09265	8.90735	0.123604	0.061698		0	41.1122		0
7/21/2549	9.00361	9.19675	9.00325	0.193143	0.000358		0	44.9994		0
7/24/2549	9.08884	9.23146	8.96854	0.142622	0.120292		0	44.9994		0
7/25/2549	9.11692	9.10435	8.89566	-0.01257	0.22126		0	41.7994		0
7/26/2549	9.0273	9.22759	8.97241	0.200288	0.054894		0	45.9395		0
7/27/2549	9.07732	9.27755	9.02245	0.200237	0.05487		0	47.9338		0
7/28/2549	9.17634	9.22058	8.97942	0.044241	0.196911		0	46.1022		0
7/31/2549	9.1391	9.11111	8.88889	-0.02799	0.250204		0	42.5966		0
8/1/2549	8.98996	9.24472	8.95528	0.254761	0.034675		0	46.9416		0
8/2/2549	9.06003	9.15777	8.84223	0.097739	0.217797		0	43.4035		0
8/3/2549	9.03891	9.31618	9.08382	0.277269	-0.04491		0	51.308		0
8/7/2549	9.13412	9.38361	9.0164	0.249481	0.117729	-913.412	100	51.308		0
8/8/2549	9.1809	9.15214	8.84786	-0.02876	0.333038		100	44.1558		0
8/9/2549	9.03456	9.17956	8.82044	0.144997	0.214121	903.4562	0	44.1558		0
8/10/2549	8.95863	9.12657	8.87343	0.16794	0.085194		0	44.1558		0
8/11/2549	9.01956	9.14826	8.95174	0.128706	0.067816		0	46.4851		0
8/15/2549	9.06956	9.09938	8.90062	0.029816	0.168936		0	44.4868		0
8/16/2549	8.99236	9.0466	8.8534	0.054242	0.138955		0	42.5184		0
8/17/2549	8.93453	9.08796	8.91204	0.153432	0.022488		0	45.1328		0
8/18/2549	8.97473	9.06294	8.83706	0.088207	0.137676		0	43.0254		0
8/21/2549	8.96436	9.09485	8.90516	0.130488	0.059202		0	45.7532		0
8/23/2549	8.97416	9.14186	8.95814	0.167703	0.01602		0	48.4132		0
8/24/2549	9.02605	9.11665	8.88335	0.090599	0.142703		0	45.9849		0
8/25/2549	9.02311	8.8963	8.70371	-0.12681	0.319403		0	37.8147		0
8/28/2549	8.79792	9.11364	8.68636	0.315723	0.111564		0	43.2444		0
8/29/2549	8.83064	9.08083	8.71917	0.250182	0.111469		0	43.2444		0
8/31/2549	8.91227	9.02502	8.77498	0.112749	0.137292		0	43.2444		0
9/1/2549	8.9105	9.09202	8.90798	0.181519	0.002527		0	48.8253		0
9/4/2549	8.93566	9.12774	8.87226	0.192081	0.063405		0	48.8253		0
9/6/2549	9.00738	9.12727	8.87273	0.119887	0.134655		0	48.8253		0
9/7/2549	9.02497	9.09476	8.90525	0.069789	0.119721		0	48.8253		0
9/8/2549	9.01699	9.03119	8.86881	0.014204	0.148177		0	45.7968		0
9/11/2549	8.98663	8.99084	8.80916	0.004215	0.17747		0	42.9291		0
9/12/2549	8.92554	8.80664	8.59336	-0.11891	0.332181		0	33.8095		0
9/13/2549	8.70247	9.11406	8.68594	0.411591	0.016524		0	46.1329		0
9/14/2549	8.79107	9.14153	8.65847	0.350469	0.1326		0	46.1329		0
9/15/2549	8.87756	9.0295	8.6705	0.151934	0.207059		0	43.7702		0
9/18/2549	8.84072	9.1061	8.8939	0.265381	-0.05319		0	51.7535		0
9/19/2549	8.89577	9.22874	8.87126	0.332975	0.024507	-889.577	100	54.0932		0
9/21/2549	9.04893	9.20387	8.79613	0.154945	0.252803		100	51.4084		0
9/22/2549	9.05177	9.13116	8.86884	0.079394	0.182934		100	51.4084		0
9/25/2549	9.02324	8.93578	8.76422	-0.08745	0.259018		100	43.8381		0
9/26/2549	8.9083	8.85396	8.54604	-0.05434	0.362262	890.8299	0	37.8376		0

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลอง GARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
9/27/2549	8.73007	9.05335	8.64666	0.323272	0.083419		0	45.8237		0
9/28/2549	8.78777	8.93468	8.56532	0.14691	0.222444		0	41.954		0
9/29/2549	8.76846	9.0154	8.7846	0.24694	-0.01614		0	48.9217		0
10/2/2549	8.81578	8.96005	8.63995	0.144262	0.17583	-881.578	100	45.0401		0
10/3/2549	8.76254	9.01869	8.78131	0.256142	-0.01877		100	49.3666		0
10/4/2549	8.85464	8.95991	8.64009	0.10527	0.214548	-885.464	200	45.5086		0
10/5/2549	8.80842	9.07303	8.82697	0.264611	-0.01855		200	51.6166		0
10/6/2549	8.92439	8.91849	8.58151	-0.0059	0.342881	-892.439	300	44.4606		0
10/9/2549	8.78825	8.98865	8.61135	0.200398	0.176905	2636.476	0	46.459		0
10/10/2549	8.79931	8.82406	8.57594	0.024752	0.223362		0	43.1174		0
10/11/2549	8.72061	8.76183	8.53817	0.041215	0.182444		0	41.5097		0
10/12/2549	8.67563	8.85417	8.64584	0.17854	0.02979		0	45.8578		0
10/13/2549	8.69399	8.82071	8.57929	0.126713	0.114699		0	44.0928		0
10/16/2549	8.70643	8.9496	8.75041	0.243169	-0.04398		0	50.2757		0
10/17/2549	8.78029	8.97019	8.62981	0.189896	0.150483	-878.029	100	48.356		0
10/18/2549	8.79135	8.82869	8.57131	0.037343	0.220036		100	44.6813		0
10/19/2549	8.71765	8.86108	8.63892	0.143439	0.078729		100	46.8559		0
10/20/2549	8.72967	8.80233	8.59767	0.072661	0.132003		100	44.9529		0
10/24/2549	8.74454	8.8363	8.6637	0.091753	0.080841		100	47.2597		0
10/25/2549	8.76175	8.83296	8.66705	0.071205	0.094705		100	47.2597		0
10/26/2549	8.75128	9.38156	9.21844	0.630278	-0.46717		100	65.6329		0
10/27/2549	9.1209	9.77334	8.72666	0.652447	0.394239	-912.09	200	63.4682		0
10/30/2549	9.27206	9.51076	8.78924	0.238701	0.482814		200	59.2586		0
10/31/2549	9.20334	9.71306	9.38694	0.509728	-0.1836		200	68.3121		0
11/1/2549	9.45368	9.95284	9.24716	0.499158	0.206515	-945.368	300	69.2325		0
11/2/2549	9.75019	9.82789	9.27211	0.077697	0.478079		300	67.1326		0
11/3/2549	9.69179	9.81345	9.38655	0.12166	0.305243		300	68.1723		0
11/6/2549	9.64643	9.94066	9.65934	0.294237	-0.01291		300	71.9889		0
11/7/2549	9.8709	9.95969	9.54031	0.088797	0.330587	-987.09	400	69.7374		0
11/8/2549	9.88177	9.7614	9.43861	-0.12037	0.443161		400	63.3376		0
11/9/2549	9.62005	9.99073	9.50927	0.370679	0.110783	3848.021	0	66.635		0
11/10/2549	9.66711	9.92533	9.47467	0.258217	0.19244		0	64.5509		0
11/13/2549	9.74524	9.78872	9.51128	0.04348	0.233969		0	62.4475		0
11/14/2549	9.65201	9.51314	9.28686	-0.13887	0.365155		0	53.1261		0
11/15/2549	9.3355	9.83155	9.36845	0.496053	-0.03296		0	58.4672		0
11/16/2549	9.46159	9.85104	9.24896	0.389454	0.212626	-946.159	100	56.727		0
11/17/2549	9.54163	9.85319	9.44681	0.31156	0.094825		100	59.334		0
11/20/2549	9.60646	9.95159	9.64841	0.345129	-0.04194		100	62.9407		0
11/21/2549	9.70424	10.5274	10.0726	0.823117	-0.3684	-970.424	200	71.8901		0
11/22/2549	10.1674	11.0863	9.9137	0.91891	0.253705	-1016.74	300	74.5387		0
11/23/2549	10.5086	10.9906	10.0094	0.48201	0.49917		300	74.5387		0
11/24/2549	10.6223	10.6212	10.1788	-0.00108	0.44346		300	70.677		0
11/27/2549	10.5434	11.3876	11.0124	0.84414	-0.469	3163.029	0	79.7262		0
11/28/2549	11.1499	11.5584	10.2416	0.40853	0.90833	-1114.99	100	70.8911		0
11/29/2549	11.1767	11.9567	11.0433	0.78	0.13342		100	76.5002		0

ภาคผนวก ข-5 (ต่อ)

วัน/เดือน/ปี	การวิเคราะห์ทางด้านเทคนิค ด้วยแบบจำลองGARCH-M							ดัชนีกำลังสัมพันธ์ (RSI)		
	Actual	+1.0 Std.	-1.0 Std.	sell signal	buy signal	capital gain	stock	RSI	capital gain	Stock
11/30/2549	11.4963	12.0611	11.3389	0.56478	0.15738		100	78.0205		0
12/1/2549	11.7693	12.3347	11.6654	0.56539	0.10391		100	80.1002		0
12/4/2549	12.1798	12.6182	11.9818	0.4384	0.19792		100	81.9405		0
12/6/2549	12.3854	12.6386	12.1614	0.25321	0.22397		100	82.5207		0
12/7/2549	12.6016	12.3421	12.0579	-0.25945	0.54365		100	77.1797		0
12/8/2549	12.376	12.2245	11.5755	-0.15142	0.80051	1237.596	0	69.8741		0
12/12/2549	11.987	12.0449	11.1552	0.0579	0.8318		0	63.4102		0
12/13/2549	11.6154	12.1172	11.2828	0.50176	0.33264		0	64.5862		0
12/14/2549	11.637	11.5446	11.0554	-0.09237	0.58163		0	56.7316		0
12/15/2549	11.2481	11.6008	10.9992	0.35277	0.24891		0	56.7316		0
12/18/2549	11.0631	11.5088	11.0912	0.44567	-0.02807		0	56.7316		0
12/19/2549	11.0642	10.2089	9.6911	-0.85527	1.373069	-1106.42	100	37.505		0
12/20/2549	9.84478	11.896	9.90399	2.051226	-0.0592	984.4784	0	50.2758		0
12/21/2549	10.1085	11.6851	9.31486	1.57669	0.793589	-1010.85	100	46.0123		0
12/22/2549	10.3803	11.24	9.76	0.85966	0.620344		100	46.0123		0
12/25/2549	10.4665	10.8858	10.3142	0.41925	-0.15229		100	47.3079		0
12/26/2549	10.3489	10.8257	10.3743	0.47679	-0.02541		100	47.3079		0
12/27/2549	10.6819	10.9385	10.2615	0.25657	0.42042	-1068.19	200	47.3079		0
12/28/2549	10.7388	10.31	9.89005	-0.42881	0.848713		200	41.1422		0
12/29/2549	10.2155	10.6831	9.71693	0.46762	0.498517	2043.09	0	42.7493		0
					Sum	-297.11	0	Sum	202.57	0

ที่มา: จากการคำนวณ

ภาคผนวก ก-1

ค่าสัมประสิทธิ์และค่าสถิติของแบบจำลอง ARMA with GARCH-M ของ ΔBGH

Dependent Variable: D(BGH)

Method: ML - ARCH (Marquardt) - Normal distribution

Date: 05/22/07 Time: 18:16

Sample (adjusted): 3 2982

Included observations: 2980 after adjustments

Convergence achieved after 105 iterations

MA backcast: 2, Variance backcast: ON

GARCH = C(5) + C(6)*RESID(-1)² + C(7)*RESID(-2)²

	Coefficient	Std. Error	z-Statistic	Prob.
@SQRT(GARCH)	0.075694	0.005780	13.09521	0.0000
C	-0.011647	0.001600	-7.280841	0.0000
AR(1)	-0.548597	0.016073	-34.13095	0.0000
MA(1)	0.363403	0.017237	21.08271	0.0000
Variance Equation				
C	0.008518	0.000129	66.16756	0.0000
RESID(-1) ²	0.558336	0.022418	24.90574	0.0000
RESID(-2) ²	0.994417	0.030763	32.32510	0.0000
R-squared	-0.002838	Mean dependent var	0.010573	
Adjusted R-squared	-0.004861	S.D. dependent var	0.250785	
S.E. of regression	0.251394	Akaike info criterion	-0.818827	
Sum squared resid	187.8901	Schwarz criterion	-0.804733	
Log likelihood	1227.052	Durbin-Watson stat	1.860668	
Inverted AR Roots	-0.55			
Inverted MA Roots	-0.36			

ที่มา: จากการคำนวณ

ภาคผนวก ก-2

ค่าสัมประสิทธิ์และค่าสถิติของแบบจำลอง ARMA with GARCH-M ของ ΔBH

Dependent Variable: D(BH)

Method: ML - ARCH (Marquardt) - Normal distribution

Date: 05/22/07 Time: 18:34

Sample (adjusted): 3 2829

Included observations: 2827 after adjustments

Convergence achieved after 307 iterations

MA backcast: 2, Variance backcast: ON

GARCH = C(5) + C(6)*RESID(-1)^2

	Coefficient	Std. Error	z-Statistic	Prob.
@SQRT(GARCH)	0.307288	0.056046	5.482805	0.0000
C	-0.124449	0.024907	-4.996544	0.0000
AR(1)	-0.909372	0.044862	-20.27052	0.0000
MA(1)	0.916798	0.042982	21.32962	0.0000
Variance Equation				
C	0.141696	0.000459	308.4716	0.0000
RESID(-1)^2	0.336877	0.028255	11.92292	0.0000
R-squared	-0.014156	Mean dependent var		0.006103
Adjusted R-squared	-0.015953	S.D. dependent var		0.443485
S.E. of regression	0.447008	Akaike info criterion		1.096230
Sum squared resid	563.6817	Schwarz criterion		1.108851
Log likelihood	-1543.521	Durbin-Watson stat		2.233963
Inverted AR Roots	-.91			
Inverted MA Roots	-.92			

ที่มา: จากการคำนวณ

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ภาคผนวก ก-3

ค่าสัมประสิทธิ์และค่าสถิติของแบบจำลอง ARMA with GARCH-M ของ ΔKDH

Dependent Variable: D(KDH)

Method: ML - ARCH (Marquardt) - Normal distribution

Date: 05/23/07 Time: 10:27

Sample (adjusted): 34 365

Included observations: 332 after adjustments

Convergence achieved after 18 iterations

Variance backcast: ON

GARCH = C(5) + C(6)*RESID(-1)^2

	Coefficient	Std. Error	z-Statistic	Prob.
@SQRT(GARCH)	0.117208	0.055116	2.126588	0.0335
C	-0.037545	0.032007	-1.173028	0.2408
AR(10)	-0.044721	0.022893	-1.953496	0.0508
AR(32)	-0.125427	0.025953	-4.832823	0.0000

Variance Equation				
C	0.154944	0.012837	12.07031	0.0000
RESID(-1)^2	0.984228	0.144737	6.800135	0.0000

R-squared	0.029420	Mean dependent var	0.024548
Adjusted R-squared	0.014534	S.D. dependent var	0.636117
S.E. of regression	0.631477	Akaike info criterion	1.674853
Sum squared resid	129.9970	Schwarz criterion	1.743621
Log likelihood	-272.0256	F-statistic	1.976316
Durbin-Watson stat	2.205408	Prob(F-statistic)	0.081733

Inverted AR Roots	.93-.09i	.93+.09i	.90-.27i	.90+.27i
	.83-.44i	.83+.44i	.72+.59i	.72-.59i
	.59+.73i	.59-.73i	.44+.83i	.44-.83i
	.27+.89i	.27-.89i	.09-.93i	.09+.93i
	-.09-.93i	-.09+.93i	-.27-.89i	-.27+.89i
	-.44+.83i	-.44-.83i	-.59+.73i	-.59-.73i
	-.72-.59i	-.72+.59i	-.83+.44i	-.83-.44i
	-.90-.27i	-.90+.27i	-.93+.09i	-.93-.09i

ที่มา: จากการคำนวณ

ภาคผนวก ค-4

ค่าสัมประสิทธิ์และค่าสถิติของแบบจำลอง ARMA with GARCH-M ของ ΔKH

Dependent Variable: D(KH)

Method: ML - ARCH (Marquardt) - Normal distribution

Date: 05/22/07 Time: 21:48

Sample (adjusted): 31 523

Included observations: 493 after adjustments

Convergence achieved after 29 iterations

MA backcast: 2 30, Variance backcast: ON

GARCH = C(5) + C(6)*RESID(-1)^2

	Coefficient	Std. Error	z-Statistic	Prob.
@SQRT(GARCH)	-0.630533	0.079247	-7.956512	0.0000
C	0.053249	0.007387	7.208169	0.0000
AR(29)	-0.759172	0.027245	-27.86456	0.0000
MA(29)	0.853392	0.019480	43.80933	0.0000
Variance Equation				
C	0.004529	0.000203	22.30217	0.0000
RESID(-1)^2	0.720879	0.071978	10.01531	0.0000
R-squared	-0.244070	Mean dependent var		0.009249
Adjusted R-squared	-0.256842	S.D. dependent var		0.101154
S.E. of regression	0.113403	Akaike info criterion		-2.019427
Sum squared resid	6.262922	Schwarz criterion		-1.968305
Log likelihood	503.7888	Durbin-Watson stat		1.692926
Inverted AR Roots	.98-.11i	.98+.11i	.94-.32i	.94+.32i
	.85-.51i	.85+.51i	.72+.68i	.72-.68i
	.56-.82i	.56+.82i	.37-.92i	.37+.92i
	.16-.98i	.16+.98i	-.05-.99i	-.05+.99i
	-.26+.95i	-.26-.95i	-.46-.88i	-.46+.88i
	-.64-.75i	-.64+.75i	-.79+.60i	-.79-.60i
	-.90-.42i	-.90+.42i	-.97-.21i	-.97+.21i
	-.99			
Inverted MA Roots	.99-.11i	.99+.11i	.94-.32i	.94+.32i
	.85+.51i	.85-.51i	.72+.68i	.72-.68i
	.56-.82i	.56+.82i	.37+.92i	.37-.92i
	.16+.98i	.16-.98i	-.05+.99i	-.05-.99i
	-.27+.96i	-.27-.96i	-.47+.88i	-.47-.88i
	-.64-.76i	-.64+.76i	-.79+.60i	-.79-.60i
	-.90-.42i	-.90+.42i	-.97-.21i	-.97+.21i

ที่มา: จากการคำนวณ

ภาคผนวก ค-5

ค่าสัมประสิทธิ์และค่าสถิติของแบบจำลอง ARMA with GARCH-M ของ ΔSKR

Dependent Variable: D(SKR)

Method: ML - ARCH (Marquardt) - Normal distribution

Date: 05/22/07 Time: 22:04

Sample (adjusted): 3 509

Included observations: 507 after adjustments

Convergence achieved after 57 iterations

MA backcast: -2 2, Variance backcast: ON

GARCH = C(7) + C(8)*RESID(-1)^2 + C(9)*RESID(-2)^2

	Coefficient	Std. Error	z-Statistic	Prob.
@SQRT(GARCH)	-0.190448	0.064948	-2.932324	0.0034
C	0.019294	0.010415	1.852387	0.0640
AR(1)	0.665115	0.046550	14.28826	0.0000
MA(1)	-0.760207	0.047904	-15.86950	0.0000
MA(2)	0.218652	0.026008	8.407169	0.0000
MA(5)	0.208367	0.017820	11.69300	0.0000
Variance Equation				
C	0.006567	0.000450	14.60242	0.0000
RESID(-1)^2	0.859432	0.121169	7.092862	0.0000
RESID(-2)^2	0.328056	0.066339	4.945139	0.0000
R-squared	0.044631	Mean dependent var		0.002959
Adjusted R-squared	0.029284	S.D. dependent var		0.168172
S.E. of regression	0.165691	Akaike info criterion		-1.099652
Sum squared resid	13.67187	Schwarz criterion		-1.024590
Log likelihood	287.7618	F-statistic		2.908079
Durbin-Watson stat	2.147751	Prob(F-statistic)		0.003530
Inverted AR Roots	.67			
Inverted MA Roots	.74-.44i	.74+.44i	-.07+.68i	-.07-.68i
	-.59			

ที่มา: จากการคำนวณ

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