



ภาคผนวก

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ภาคผนวก ก

ผลการทดสอบ Unit Root โดยการทดสอบ Augmented Dickey – Fuller

ผลการทดสอบ Unit Root Test ของผลตอบแทนของดัชนีหลักทรัพย์กลุ่ม 50 หลักทรัพย์ (SET 50 Index)

1.) Level without intercept and trend

Null Hypothesis: DSET50 has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on Modified AIC, MAXLAG=22)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-64.73231	0.0001
Test critical values:		
1% level	-2.566839	
5% level	-1.941080	
10% level	-1.616527	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DSET50)

Method: Least Squares

Date: 04/21/09 Time: 23:36

Sample (adjusted): 4 1236

Included observations: 1233 after adjustments

	Coefficient	Std. Error	t-Statistic	Prob.
DSET50(-1)	-1.545974	0.023883	-64.73231	0.0000
R-squared	0.772789	Mean dependent var		-1.89E-05
Adjusted R-squared	0.772789	S.D. dependent var		0.043416
S.E. of regression	0.020695	Akaike info criterion		-4.917054
Sum squared resid	0.527637	Schwarz criterion		-4.912903
Log likelihood	3032.364	Hannan-Quinn criter.		-4.915492
Durbin-Watson stat	2.296060			

ที่มา: การคำนวณโดยใช้โปรแกรม EViews 6.0

2.) Level with intercept

Null Hypothesis: DSET50 has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on Modified AIC, MAXLAG=22)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-64.70632	0.0001
Test critical values:		
1% level	-3.435440	
5% level	-2.863676	
10% level	-2.567957	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DSET50)

Method: Least Squares

Date: 04/21/09 Time: 23:34

Sample (adjusted): 4 1236

Included observations: 1233 after adjustments

	Coefficient	Std. Error	t-Statistic	Prob.
DSET50(-1)	-1.545978	0.023892	-64.70632	0.0000
C	5.50E-05	0.000590	0.093353	0.9256
R-squared	0.772791	Mean dependent var		-1.89E-05
Adjusted R-squared	0.772606	S.D. dependent var		0.043416
S.E. of regression	0.020703	Akaike info criterion		-4.915439
Sum squared resid	0.527633	Schwarz criterion		-4.907138
Log likelihood	3032.368	Hannan-Quinn criter.		-4.912316
F-statistic	4186.907	Durbin-Watson stat		2.296070
Prob(F-statistic)	0.000000			

3.) Level with intercept and trend

Null Hypothesis: DSET50 has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on Modified AIC, MAXLAG=22)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-64.68031	0.0001
Test critical values:		
1% level	-3.965506	
5% level	-3.413460	
10% level	-3.128772	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DSET50)

Method: Least Squares

Date: 04/21/09 Time: 23:36

Sample (adjusted): 4 1236

Included observations: 1233 after adjustments

	Coefficient	Std. Error	t-Statistic	Prob.
DSET50(-1)	-1.545979	0.023902	-64.68031	0.0000
C	0.000154	0.001183	0.129788	0.8968
@TREND(1)	-1.59E-07	1.66E-06	-0.096057	0.9235
R-squared	0.772792	Mean dependent var		-1.89E-05
Adjusted R-squared	0.772423	S.D. dependent var		0.043416
S.E. of regression	0.020712	Akaike info criterion		-4.913824
Sum squared resid	0.527629	Schwarz criterion		-4.901373
Log likelihood	3032.373	Hannan-Quinn criter.		-4.909140
F-statistic	2091.773	Durbin-Watson stat		2.296086
Prob(F-statistic)	0.000000			

ภาคผนวก ข

ผลคอเรลโลแกรม

ผลคอเรลโลแกรมของผลตอบแทนดัชนีหลักทรัพย์กลุ่ม 50 หลักทรัพย์ (SET 50 Index)

1.) รูปแบบคอเรลโลแกรมของการทดสอบ Unit Root ที่ระดับ Level

Date: 04/22/09 Time: 19:08

Sample: 1 1241

Included observations: 1234

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
****	****	1	-0.546	-0.546	368.15	0.000
*	**	2	0.100	-0.281	380.62	0.000
	**	3	-0.052	-0.209	383.95	0.000
	*	4	-0.001	-0.180	383.96	0.000
	*	5	0.015	-0.127	384.23	0.000
	*	6	-0.041	-0.156	386.35	0.000
	*	7	0.048	-0.099	389.22	0.000
*	*	8	-0.073	-0.170	395.76	0.000
	*	9	0.052	-0.148	399.13	0.000
	*	10	0.013	-0.085	399.34	0.000
	*	11	-0.044	-0.133	401.81	0.000
	*	12	0.050	-0.090	404.93	0.000
	*	13	-0.023	-0.076	405.62	0.000
	*	14	0.058	0.021	409.80	0.000
*		15	-0.098	-0.065	421.86	0.000
		16	0.060	-0.049	426.40	0.000
	*	17	-0.047	-0.087	429.14	0.000
		18	0.041	-0.051	431.26	0.000
		19	0.015	0.007	431.53	0.000
		20	-0.047	-0.027	434.26	0.000
		21	0.034	-0.014	435.69	0.000
		22	-0.033	-0.039	437.10	0.000
		23	0.028	-0.040	438.11	0.000
		24	-0.019	-0.049	438.55	0.000
		25	-0.000	-0.064	438.55	0.000
		26	0.031	-0.024	439.80	0.000
		27	-0.029	-0.024	440.88	0.000
		28	0.033	0.004	442.28	0.000
		29	-0.055	-0.042	446.13	0.000
		30	0.046	-0.025	448.87	0.000
		31	-0.002	0.014	448.87	0.000
		32	-0.035	-0.038	450.39	0.000
		33	0.038	-0.005	452.22	0.000
		34	-0.033	-0.007	453.62	0.000
		35	0.029	0.005	454.69	0.000
		36	-0.034	-0.025	456.19	0.000

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2.) รูปแบบคอเรลโลแกรมของการทดสอบ Q-Stat จากแบบจำลอง ARIMA-GARCH

Date: 05/14/09 Time: 22:39

Sample: 6 1235

Included observations: 1230

Q-statistic probabilities
adjusted for 3 ARMA
term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.006	0.006	0.0391	
		2	-0.003	-0.003	0.0513	
		3	-0.009	-0.009	0.1591	
		4	0.000	0.000	0.1592	0.690
		5	0.003	0.003	0.1737	0.917
		6	0.005	0.005	0.2041	0.977
		7	0.000	0.000	0.2041	0.995
		8	0.000	0.001	0.2043	0.999
		9	0.021	0.021	0.7611	0.993
		10	-0.008	-0.008	0.8359	0.997
		11	0.007	0.007	0.8918	0.999
		12	0.024	0.024	1.6036	0.996
		13	0.011	0.011	1.7591	0.998
		14	0.031	0.031	2.9403	0.991
		15	0.009	0.009	3.0370	0.995
		16	0.001	0.002	3.0388	0.998
		17	0.005	0.006	3.0715	0.999
		18	0.002	0.002	3.0777	1.000
		19	0.007	0.008	3.1479	1.000
		20	-0.000	-0.001	3.1479	1.000
		21	-0.005	-0.006	3.1789	1.000
		22	0.003	0.003	3.1875	1.000
		23	-0.004	-0.005	3.2044	1.000
		24	0.003	0.003	3.2195	1.000
		25	-0.002	-0.003	3.2229	1.000
		26	0.006	0.004	3.2655	1.000
		27	-0.011	-0.012	3.4288	1.000
		28	-0.006	-0.008	3.4761	1.000
		29	-0.006	-0.007	3.5231	1.000
		30	0.001	0.001	3.5257	1.000
		31	0.013	0.012	3.7481	1.000
		32	0.000	0.000	3.7482	1.000
		33	-0.003	-0.003	3.7616	1.000
		34	-0.000	-0.000	3.7618	1.000
		35	0.014	0.014	3.9938	1.000
		36	-0.002	-0.002	4.0009	1.000

3.) รูปแบบคอเรลโลแกรมของการทดสอบ Q-Stat จากแบบจำลอง ARIMA GARCH-X

Date: 05/14/09 Time: 22:38

Sample: 6 1235

Included observations: 1230

Q-statistic probabilities
adjusted for 3 ARMA
term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.063	0.063	4.9048	
		2	0.001	-0.003	4.9055	
		3	-0.008	-0.008	4.9782	
		4	-0.005	-0.005	5.0154	0.025
		5	-0.005	-0.004	5.0450	0.080
		6	-0.007	-0.006	5.0991	0.165
		7	-0.009	-0.008	5.1891	0.268
		8	-0.006	-0.005	5.2371	0.388
		9	-0.007	-0.007	5.3066	0.505
		10	-0.011	-0.011	5.4681	0.603
		11	-0.007	-0.006	5.5331	0.699
		12	0.003	0.004	5.5476	0.784
		13	0.002	0.001	5.5523	0.851
		14	0.015	0.014	5.8284	0.885
		15	0.003	0.000	5.8368	0.924
		16	-0.007	-0.008	5.9051	0.950
		17	-0.003	-0.002	5.9160	0.969
		18	-0.006	-0.006	5.9605	0.980
		19	0.001	0.002	5.9631	0.988
		20	-0.010	-0.010	6.0791	0.993
		21	-0.011	-0.010	6.2244	0.995
		22	-0.011	-0.009	6.3687	0.997
		23	-0.011	-0.009	6.5078	0.998
		24	-0.008	-0.007	6.5896	0.999
		25	-0.004	-0.003	6.6100	0.999
		26	-0.006	-0.007	6.6578	1.000
		27	-0.013	-0.013	6.8641	1.000
		28	-0.008	-0.007	6.9416	1.000
		29	-0.012	-0.012	7.1158	1.000
		30	-0.008	-0.007	7.1990	1.000
		31	0.007	0.007	7.2600	1.000
		32	0.003	0.001	7.2725	1.000
		33	0.001	-0.000	7.2743	1.000
		34	0.008	0.008	7.3651	1.000
		35	0.009	0.008	7.4660	1.000
		36	-0.007	-0.008	7.5223	1.000

ภาคผนวก ค

การประมาณค่าพารามิเตอร์

การประมาณค่าพารามิเตอร์ของผลตอบแทนของดัชนีหลักทรัพย์กลุ่ม 50 หลักทรัพย์ (SET 50 Index)

1.) การประมาณค่าพารามิเตอร์จากแบบจำลอง ARIMA-GARCH

Dependent Variable: D(LOG(SET50),2)
 Method: ML - ARCH (Marquardt) - Normal distribution
 Date: 05/14/09 Time: 22:43
 Sample (adjusted): 6 1235
 Included observations: 1230 after adjustments
 Convergence achieved after 9 iterations
 Presample variance: backcast (parameter = 0.7)
 GARCH = C(5) + C(6)*RESID(-1)^2 + C(7)*GARCH(-1)

	Coefficient	Std. Error	z-Statistic	Prob.
C	8.80E-06	0.000224	0.039343	0.9686
AR(1)	-0.635271	0.035592	-17.84887	0.0000
AR(2)	-0.386821	0.032336	-11.96260	0.0000
AR(3)	-0.228066	0.030391	-7.504315	0.0000

Variance Equation

C	0.000115	1.02E-05	11.28152	0.0000
RESID(-1)^2	0.401755	0.036497	11.00790	0.0000
GARCH(-1)	0.360434	0.043898	8.210738	0.0000

R-squared	0.371379	Mean dependent var	1.10E-05
Adjusted R-squared	0.368295	S.D. dependent var	0.024629
S.E. of regression	0.019575	Akaike info criterion	-5.304279
Sum squared resid	0.468635	Schwarz criterion	-5.275171
Log likelihood	3269.132	Hannan-Quinn criter.	-5.293327
F-statistic	120.4214	Durbin-Watson stat	2.338098
Prob(F-statistic)	0.000000		

Inverted AR Roots	-0.1-0.61i	-0.1+0.61i	-0.61
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2.) การประมาณค่าพารามิเตอร์จากแบบจำลอง ARIMA GARCH-X

Dependent Variable: D(LOG(SET50),2)

Method: ML - ARCH

Date: 02/22/09 Time: 00:48

Sample (adjusted): 6 1235

Included observations: 1230 after adjustments

Convergence achieved after 100 iterations

Presample variance: backcast (parameter = 0.7)

GARCH = C(5) + C(6)*RESID(-1)^2 + C(7)*GARCH(-1) + C(8)*VCHANGE

	Coefficient	Std. Error	z-Statistic	Prob.
C	-0.000139	0.000195	-0.714257	0.4751
AR(1)	-0.680699	0.031201	-21.81648	0.0000
AR(2)	-0.420216	0.034477	-12.18835	0.0000
AR(3)	-0.237621	0.032158	-7.389152	0.0000
Variance Equation				
C	2.55E-05	4.29E-06	5.960067	0.0000
RESID(-1)^2	0.087726	0.011957	7.336981	0.0000
GARCH(-1)	0.832697	0.022530	36.95905	0.0000
VCHANGE	0.000430	6.15E-05	6.995210	0.0000
R-squared	0.377441	Mean dependent var		1.10E-05
Adjusted R-squared	0.373875	S.D. dependent var		0.024629
S.E. of regression	0.019488	Akaike info criterion		-5.352362
Sum squared resid	0.464116	Schwarz criterion		-5.319095
Log likelihood	3299.703	Hannan-Quinn criter.		-5.339846
F-statistic	105.8382	Durbin-Watson stat		2.250789
Prob(F-statistic)	0.000000			
Inverted AR Roots	-.03+.62i	-.03-.62i		-.62

ภาคผนวก ง

ตารางเปรียบเทียบการซื้อขายระหว่างแบบจำลองกับดัชนีกำลังสัมพันธ์
 การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
508.2807	508.1896	517.89				73.3			
520.6575	520.5672	513.43	51343			70.62			
519.1875	519.0992	510.24		-3.19	-319	68.68			
510.7504	510.6625	494.26				59.81			
489.4406	489.3448	502.76				62.58			
499.6206	499.5212	501.14				61.71			
499.0837	498.9894	500.92				61.58			
498.0908	498.0006	498.94				60.39			
499.8603	499.7747	496.2	49620			58.7			
494.279	494.1957	494.34		-6.8	-680	57.853			
492.5111	492.4316	473.27	47327			46.22			
465.2657	465.1712	483.46		10.19	1019	51.21			
480.2043	480.101	473.53	47353			46.66			
468.7495	468.6531	467.14		-6.39	-639	43.96			
459.5261	459.4366	462.73				42.14			
460.1784	460.0938	442.55	44255			35.01			
431.9104	431.8141	462.82		20.27	2027	45.07			
461.6834	461.5514	475.3				50.18			
479.8728	479.743	482.26				52.81			
486.5971	486.4758	467	46700			46.95			
471.1409	471.0147	481.15		5.85	585	52.24			
485.9522	485.8308	487.35				54.39			
491.8719	491.7585	497.87				57.86			
501.7407	501.6339	493.38	49338			55.9			
499.2751	499.1727	499.98		12.63	1263	58.14			
504.2968	504.198	489.1	48910			53.34			
488.9222	488.8189	496.91		7.81	781	56.14			
496.6003	496.4994	491.72	49172			53.83			
491.5658	491.4693	484.49		-7.23	-723	50.7			
479.6559	479.5616	482.73				49.93			
481.0893	480.998	480.16	48016			48.78			
476.292	476.2063	477.66		-2.5	-250	47.63			
474.0972	474.0204	465.59	46559			42.42			
460.2122	460.1387	460.63		-4.96	-496	40.47			
454.8837	454.81	471.42	47142			46.27			
470.692	470.6062	465.79				43.87			
462.9669	462.8845	464.3		-7.12	-712	43.23			
463.0431	462.9643	461.27	46127			41.89			
461.3354	461.257	464.47		3.2	320	43.87			
462.9962	462.9166	468.45	46845			46.31			
469.543	469.4601	471.12				47.95			
472.774	472.6918	467.45				45.88			
468.3585	468.2801	466.63		-1.82	-182	45.41			
466.7342	466.6578	458.07				40.7			
455.0176	454.9386	448.63				36.23			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
442.4435	442.3629	441.96				33.44			
435.7098	435.633	445.7				36.4			
441.4199	441.3408	454.16	45416			42.61			
454.289	454.2032	450.53				40.77			
450.5678	450.4821	451.78		-2.38	-238	41.71			
453.589	453.5053	451.87	45187			41.78			
453.4785	453.3956	449.99		-1.88	-188	40.66			
448.6804	448.5979	443.59				37.03			
441.2905	441.2075	444.39				37.78			
442.5691	442.4893	429.36	42936			30.46			
423.2435	423.1579	434.01		4.65	465	34.68			
430.1992	430.109	433.53	43353			34.44			
431.9604	431.8732	451.29				48.258			
454.0556	453.9528	464.53				55.73			
474.7817	474.6805	476.2				61.08			
486.9347	486.8415	466.9				55.34			
473.8473	473.7426	461.97		28.44	2844	52.53			
463.201	463.0966	462.22				52.66			
461.981	461.8823	469.23				56.31			
468.3383	468.243	478.31	47831			60.56			
481.8573	481.7627	473.78				57.55			
475.9657	475.8725	480.95		2.64	264	60.87			
485.3758	485.2857	476.45	47645			57.82			
478.1177	478.029	466.53		-9.92	-992	51.67			
462.3897	462.2996	460.54				48.33			
456.8774	456.7899	450.23				43.16			
442.6859	442.598	460.19				48.86			
457.2147	457.114	453.75	45375			45.67			
450.9343	450.8381	443.02		-10.73	-1073	40.89			
437.3366	437.2391	436.9				38.42			
433.3033	433.2087	434.04				37.28			
428.1529	428.0595	428.4	42840			35.08			
422.3045	422.2124	429.68				36.01			
426.6085	426.5137	408.14				28.63			
400.1478	400.033	416.89		-11.51	-1151	34.5	3450		
413.0042	412.8816	419.71	41971			36.32			
419.2108	419.0933	412.8				33.84			
407.8441	407.7297	411.43		-8.28	-828	33.35			
411.7154	411.6052	393.88	39388			27.84			
387.4789	387.3583	394.9		1.02	102	28.58			
388.9211	388.8035	418.03	41803			42.87			
422.21	422.0605	407.43				39.02			
406.045	405.8977	417.38		-0.65	-65	44.09			
422.3609	422.2194	412.06	41206			42.08			
416.5601	416.424	407.28		-4.78	-478	40.29			
403.6587	403.5299	414.05				43.952			
416.3081	416.1837	428.69	42869			50.87			
433.0099	432.8866	434.15				53.2			
439.8891	439.7757	435.71				53.87			
442.0731	441.9665	431.27		2.58	258	51.6			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
434.7461	434.6396	426.16				49.03			
424.877	424.7727	424.3				48.1			
421.8765	421.7774	423.38				47.61			
420.571	420.4767	413.93	41393			42.83			
409.1497	409.056	413.83		-0.1	-10	42.79			
410.6941	410.6018	414.26	41426			43.09			
412.3638	412.2754	414.96				43.61			
412.9684	412.8747	417.88				45.83			
418.966	418.8733	416.62				45.01			
417.1188	417.0309	423.23		8.97	897	50.08			
425.6479	425.5612	423.96	42396			50.62			
426.3135	426.2311	423.16		-0.8	-80	49.98			
423.9104	423.8296	428.24				53.96			
431.3085	431.2287	427.94	42794			53.69			
429.1029	429.0251	426.82		-1.12	-112	52.63			
427.0231	426.9453	434.81				58.9			
438.1762	438.0964	440.81	44081			62.87			
444.4933	444.4175	445.7				65.77			
450.0036	449.9321	443.25				63.11			
446.7101	446.6397	441.45		0.64	64	61.15			
442.4592	442.3939	442.53				61.92			
443.0084	442.9452	449.61	44961			66.56			
451.1407	451.0747	455.48				69.84			
458.9093	458.8436	456.18				70.22			
459.4269	459.362	450.51		0.9	90	63.34		33.62	3362
451.5455	451.4773	455.97				66.72			
457.6602	457.5916	451.7	45170			61.91			
450.7815	450.7131	453		1.3	130	62.79			
451.843	451.7758	444.75	44475			54.23			
442.8752	442.8067	439.82				49.86			
435.3115	435.2416	440.04				50.05			
437.5549	437.4851	436.75	43675			47.13			
432.8733	432.8048	439.93		3.18	318	50.16			
438.8571	438.7866	448.62	44862			57.37			
451.6092	451.534	443.64				52.67			
444.0087	443.9335	441.58		-7.04	-704	50.81			
441.8695	441.7989	431.1				42.6			
428.3033	428.2265	431.55				43.02			
427.3998	427.3242	433.89	43389			45.3			
432.2735	432.1984	432.11				43.86			
429.6709	429.5966	435.58		1.69	169	47.36			
436.6606	436.5859	431.67	43167			44.03			
431.4539	431.3789	424.35		-7.32	-732	38.57			
421.153	421.0773	423.52				37.99			
421.381	421.3061	418.17	41817			34.42			
413.9806	413.9045	416.34		-1.83	-183	33.27			
412.4576	412.3828	417.24	41724			34.43			
415.7921	415.7177	410.02				29.93			
406.3187	406.2449	404.7		-12.54	-1254	27.12			
400.8329	400.7611	410.94				34.85			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
410.356	410.2785	414.73	41473			37.08			
414.7925	414.7159	416.14				40.62			
417.3599	417.2867	414.95				39.71			
417.0461	416.9768	412.5		-2.23	-223	37.82			
412.4683	412.3982	413.17				38.68			
412.7641	412.6947	412.87	41287			38.42			
412.1221	412.0528	419.03				46.28			
420.3687	420.2955	425.57				53.12			
429.3375	429.265	427.82				55.23			
431.2573	431.189	421.19		8.32	832	48.32			
422.2415	422.1688	429.55				55.83			
432.3978	432.3252	432.6	43260			58.21			
435.001	434.9304	432.69				58.28			
433.3569	433.2881	433.22		0.62	62	58.73			
435.895	435.8299	434.38				59.75			
435.5286	435.4633	435.22				60.51			
435.8001	435.7375	434.05				58.84			
434.124	434.0599	442.43				66.06			
445.156	445.0884	441.67	44167			64.94			
443.5059	443.4397	446.5		4.83	483	68.57			
449.0167	448.954	448.99	44899			70.27			
452.8585	452.7983	456.22				74.58	51.52		5152
459.8211	459.7643	455.78				73.88			
459.0676	459.012	462.18		13.19	1319	77.24			
465.9731	465.9169	463.33	46333			77.79			
466.9478	466.893	458.39		-4.94	-494	69.74			
458.0594	458.0015	460.29				71.14			
461.2238	461.1712	449.62	44962			57.25			
446.022	445.9597	455.11		5.49	549	61.42			
453.166	453.1012	449.11	44911			55.09			
447.0325	446.9739	442.05		-7.06	-706	48.73			
436.7193	436.6607	440.94				47.79			
438.8607	438.8002	447.2	44720			53.24			
446.1063	446.0368	460.89				62.47			
464.9826	464.8982	474.95				69.19			
484.152	484.0654	471.51				66.07			
478.2195	478.13	466.78		19.58	1958	61.94			
470.2038	470.1144	468.33				62.76			
470.2103	470.1279	473.72				65.55			
474.0548	473.9755	474.9	47490			66.14			
475.7251	475.6515	460.14				53.62			
457.0253	456.9427	462.81		-12.09	-1209	55.27			
461.2187	461.1399	447.12	44712			45.11			
440.5044	440.4171	452.56		5.44	544	48.64			
447.2548	447.1628	451.98	45198			48.28			
450.8919	450.8035	463.77				55.42			
464.5472	464.4546	456.65				50.86			
458.5622	458.4725	454.76		2.78	278	49.69			
454.2192	454.1343	462.53				54.34			
465.9586	465.8761	453.72	45372			48.83			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
450.8292	450.7429	437.76		-15.96	-1596	40.76			
431.4332	431.3439	433.62				38.96			
428.4173	428.329	439.24	43924			42.66			
435.0043	434.9104	438.31				42.2			
434.9101	434.8182	442.09				44.78			
443.0024	442.9097	449.11				49.31			
453.495	453.4021	446.53				47.76			
447.9189	447.8263	443.6		4.36	436	45.99			
444.0829	443.9942	438.79				43.17			
437.5924	437.5071	440.42				44.41			
438.4597	438.3788	436.41	43641			41.98			
433.9091	433.832	438.64		2.23	223	43.82			
437.3668	437.2898	449.1	44910			51.61			
452.6293	452.5473	455.42				55.61			
459.5909	459.5129	451.54				52.73			
454.3393	454.2629	452.62		3.52	352	53.45			
455.545	455.4702	455.26				55.25			
457.0807	457.0076	458.67				57.54			
459.6106	459.5425	454.14	45414			53.62			
454.2087	454.1422	458.56		4.42	442	56.72			
459.9352	459.8718	451.97	45197			51.22			
450.8876	450.8275	454.36		2.39	239	53			
453.0286	452.9669	454.65	45465			53.22			
455.0945	455.0331	461.26				58.1			
462.203	462.1381	460.85				57.7			
462.9682	462.9067	460.05		5.4	540	56.87			
460.8499	460.7922	464.76				60.46			
467.464	467.4077	466.35	46635			61.62			
467.7251	467.6734	460.03		-6.32	-632	54.74			
458.979	458.9249	450.83				46.58			
447.5861	447.5277	453.42				48.89			
450.9894	450.9316	451.67	45167			47.4			
448.5486	448.4903	452.96				48.64			
451.1017	451.042	461.73				56.22			
465.0968	465.0314	465.58				59.07			
468.8449	468.7831	472.45				63.63			
477.5583	477.4998	476.56				66.07			
482.4958	482.447	472.58		20.91	2091	61.76			
474.4542	474.3991	473.75				62.53			
475.36	475.311	469.87				58.31			
469.0577	469.0101	471.54				59.58			
470.2083	470.1625	466.94	46694			54.66			
465.3586	465.3086	465.38		-1.56	-156	53.07			
462.9657	462.9164	466.76	46676			54.34			
466.2228	466.1782	468.68				56.12			
468.148	468.1022	483.39				66.81			
488.4525	488.3916	481.9				65.08			
485.8931	485.8339	490.08		23.32	2332	69.71			
495.46	495.4049	492.83	49283			71.1			
499.1168	499.0656	491.03		-1.8	-180	68.87			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
492.1868	492.1374	487.5				64.6			
488.2267	488.1767	489.46				65.87			
489.3556	489.3071	488.39	48839			64.51			
487.3575	487.3085	495.62		7.23	723	69.14			
497.0436	496.9898	500.23	50023			71.67			
503.7761	503.7235	500.63				71.89			
502.9157	502.8641	499.5		-0.73	-73	70.26			
501.6998	501.6483	497.23				66.98			
497.2416	497.1953	490.05				57.79			
486.9589	486.9083	489.21				56.8			
486.2936	486.2428	493.55	49355			60.54			
492.7416	492.6905	494.62				61.42			
494.0994	494.0495	492.08				58.09			
492.0059	491.9564	491.77		-1.78	-178	57.68			
492.1023	492.0533	491.42				57.19			
490.8836	490.8335	496.84				62.52			
497.6879	497.6353	497.75	49775			63.35			
499.1914	499.1354	501.88				66.91			
504.2317	504.179	504.35				68.86			
507.5809	507.5289	510.03				72.82			
513.3672	513.3162	514.85				75.65			
519.2479	519.1944	517.92				77.28			
521.7059	521.6543	518.08		20.33	2033	77.36			
521.0642	521.0185	509.67				63.87			
508.6016	508.5484	511.47				65.27			
510.4799	510.4218	517.6	51760			69.58			
518.3974	518.3371	518.17				69.95			
518.1378	518.0813	514.03		-3.57	-357	63.83			
514.2687	514.2153	516.17				65.51			
517.1995	517.1481	507.51	50751			54.47			
504.5772	504.5226	511.44		3.93	393	57.93			
509.7233	509.6665	517.34	51734			62.54			
519.0505	518.9907	519.34				63.98			
520.0348	519.9773	522.64				66.29			
526.1439	526.088	519.78				62.55			
521.3707	521.3144	506.03		-11.31	-1131	48.43			
501.9111	501.8413	505.04				47.6			
501.3354	501.2658	511.69	51169			53.4			
510.266	510.1927	518.34				58.36			
518.6227	518.5509	506.03				48.14			
504.6961	504.6209	506.54		-5.15	-515	48.54			
506.1711	506.0995	503.64	50364			46.374			
502.0579	501.9863	496.28		-7.36	-736	41.23			
490.3725	490.2992	488.71				36.75			
483.9431	483.8696	486.44				35.5			
481.6995	481.6264	494.88	49488			473.22			
493.7582	493.6774	493.74				42.48			
493.2425	493.1673	497.09				45.43			
498.7529	498.6802	492.3				38.92			
493.3264	493.2545	487.34		-7.54	-754	35.87			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
484.7538	484.6819	482.15				32.23			
479.0402	478.9702	475.22				34.15			
469.6391	469.5693	477.07				32.03			
473.6742	473.6037	473.06	47306			29.9			
469.7007	469.6345	468.77		-4.29	-429	28.21	46877		
464.989	464.9276	465.19				36.49			
462.5464	462.4853	472.86	47286			46.81			
472.5295	472.4619	484.83				40.37			
488.9313	488.8605	473.91				40.22			
473.9859	473.9061	473.64		0.78	78	38.85			
474.6302	474.5542	471.22				42.82			
471.1002	471.0292	475.8				49.83			
473.894	473.8225	484.97	48497			51.95			
488.5219	488.4443	488.03				41.22			
491.596	491.5205	470.52		-14.45	-1445	41.89			
468.4214	468.3274	471.42				44.83			
469.7952	469.7045	475.37	47537			42.97			
474.3017	474.2149	472.24				41.23			
468.2377	468.1589	469.28		-6.09	-609	36.08			
468.3414	468.2712	459.6	45960			35.28			
456.0453	455.9738	457.97		-1.63	-163	37.66			
453.6261	453.5559	460.58	46058			36.34			
458.4396	458.3671	458.19				36.35			
455.4343	455.3649	458.2		-2.38	-238	44.07			
457.5571	457.4867	466.32	46632			47.2			
469.0183	468.9424	470.01				55.15			
472.6553	472.5812	480.85				53.76			
486.7992	486.725	479.12				48.92			
484.009	483.9347	472.82		6.5	650	50.47			
473.118	473.0374	474.85				48.78			
476.0084	475.9297	472.7	47270			47.19			
470.8832	470.8062	470.68		-2.02	-202	43.43			
468.2588	468.1827	465.71				39.91			
463.5912	463.5153	460.61				44.5			
456.7627	456.6897	465.44				47.64			
464.1673	464.0916	468.97	46897			43.86			
469.1344	469.0594	463.99				40.34			
462.8778	462.8049	458.89		-10.08	-1008	39.24			
457.6531	457.5811	457.23				39.93			
455.2044	455.135	457.88				40.32			
455.4601	455.3941	458.23	45823			45.54			
456.8894	456.8252	462.96				44.55			
464.1755	464.1088	461.84				45.41			
462.8215	462.7563	462.6		4.37	437	49.76			
463.385	463.3193	466.49				53			
468.7554	468.6891	469.63	46963			57.48			
471.4141	471.3481	474.38				56.84			
477.531	477.4679	473.86				59.05			
476.3428	476.2798	476.2		6.57	657	52.41			
478.3266	478.2662	470.81				55.25			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
470.6127	470.5491	473.64				50.42			
473.3209	473.2594	469.43	46943			57.65			
468.2776	468.2158	477.06		7.63	763	59.97			
477.5152	477.4502	479.88	47988			59.39			
482.5819	482.5188	479.41				59.08			
480.2647	480.2046	479.18		-0.7	-70	53.86			
481.2104	481.1569	475.13				61.16			
474.2372	474.1812	483.12				57.97			
484.3428	484.2841	480.54	48054			62.71			
480.8776	480.8217	486.38		5.84	584	58.74			
487.951	487.892	483.13	48313			53.41			
484.9327	484.8748	478.37		-4.76	-476	53.77			
476.3454	476.2888	478.75				54.47			
478.2966	478.241	479.45	47945			46.11			
478.0153	477.9608	471.66				43.77			
468.2189	468.1614	469.14		-10.31	-1031	39.35			
466.4339	466.3747	463.96	46396			37			
460.334	460.2744	461.58		-2.38	-238	48			
457.1399	457.0802	446.03	44603			28.08			
439.0266	438.9545	450.32		4.29	429	33.07			
445.9797	445.9006	448.71	44871			32.17			
445.8591	445.7859	455.56				39.7			
454.3148	454.2424	463.1				46.71			
468.0155	467.9444	465.01				48.35			
468.3939	468.327	460.32		11.61	1161	44.72			
462.2479	462.1806	458.41				43.29			
458.6045	458.5437	454.76				40.62			
452.5958	452.5376	456.31				42.25			
454.2949	454.2366	455.17	45517			41.35			
453.9781	453.9197	463.95				50.14			
465.7686	465.7056	461.61				48.07			
463.2079	463.1451	468.8		13.63	1363	54.31			
471.7389	471.679	472.32	47232			57.03			
476.9534	476.899	477.15				60.51			
480.2791	480.236	476.88				60.21			
480.3393	480.2951	484.4		12.08	1208	65.26			
488.3877	488.3476	487.83	48783			67.3			
491.9226	491.8854	484.4		-3.43	-343	63.3			
485.3781	485.3432	485.19				63.83			
486.8416	486.8067	485.31				63.92			
485.6029	485.5662	481.91				59.61			
480.0611	480.0211	484.16				61.46			
484.0655	484.0242	481.38	48138			57.93			
480.3514	480.3155	477.48		-3.9	-390	53.29			
475.0015	474.9641	470.25				45.96			
466.8658	466.8294	471.01				46.79			
467.9173	467.8697	475.01	47501			51.04			
474.1249	474.0687	482.16				57.58			
483.7941	483.7292	490.39				63.6			
495.7963	495.7302	489.8				62.91			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
493.9826	493.9158	494.04		19.03	1903	65.78			
498.414	498.3525	491.4	49140			62.54			
493.4045	493.3446	494.74		3.34	334	64.9			
495.6256	495.5666	491.42	49142			60.8			
491.6256	491.5664	491.93		0.51	51	61.2			
491.0834	491.0218	495.78	49578			64.21			
497.2098	497.1438	505.57				70.48			
508.9205	508.8516	505.27				70.08		36.5	3650
508.4701	508.4033	503.08		7.3	730	67.05			
504.9046	504.8388	500.78				63.92			
501.6248	501.5564	502.69				65.36			
502.1011	502.0345	507.79	50779			68.94			
508.8506	508.7826	505.52				65.69			
505.796	505.7283	505.39		-2.4	-240	65.5			
506.0149	505.9508	502.89				61.79			
502.723	502.6587	507.91				65.96			
508.1668	508.1023	502.56	50256			58.62			
501.544	501.4809	500.18		-2.38	-238	55.65			
498.231	498.1706	500.93				56.4			
500.63	500.5714	513.48	51348			66.57			
515.8724	515.8041	510.93				63.34			
512.8443	512.7783	514.62		1.14	114	65.92			
517.517	517.4501	513.59	51359			64.55			
516.6518	516.5852	509.91		-3.68	-368	59.79			
508.4092	508.3425	512.65				62.04			
513.1216	513.0564	511.94	51194			61.08			
511.3767	511.3143	511.57		-0.37	-37	60.56			
510.7583	510.6967	511.89	51189			60.87			
512.2812	512.2213	507.27				54.22			
505.5169	505.4586	504.45		-7.44	-744	50.58			
502.2011	502.1435	505.89				52.34			
504.7192	504.6607	500.61	50061			45.89			
497.5917	497.5334	498.67		-1.94	-194	43.76			
496.1613	496.1021	497.3	49730			42.27			
495.6135	495.5566	499.11				44.94			
497.6017	497.5437	499.24				45.14			
498.9082	498.8515	495.01				40.12			
493.5745	493.5138	491.05		-6.25	-625	36.08			
489.0243	488.963	488.3				33.55			
485.5541	485.4919	487.27				32.63			
484.4108	484.3461	478.1	47810			25.82			
473.435	473.3676	476.32		-1.78	-178	24.74	47632		
472.4726	472.4009	479.99	47999			31.13			
478.6775	478.6013	472.18				26.06			
468.1013	468.0217	478.89		-1.1	-110	35.74			
479.135	479.0486	479.53	47953			36.6			
480.8245	480.7364	477.24				34.82			
475.9349	475.8493	477.4		-2.13	-213	35.05			
478.4609	478.3758	485.52	48552			45.85			
487.7971	487.7099	490.76				51.46			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
493.9623	493.8777	495.39				55.81			
499.7231	499.6419	496.74				57.02			
501.2469	501.1711	491.93		6.41	641	51.6			
492.7268	492.6507	487.75				47.38			
486.393	486.3237	488.48				48.18			
486.9518	486.8854	486.72	48672			46.36			
484.342	484.2823	483.31		-3.41	-341	42.96			
480.8014	480.7418	477.73				38.06			
474.8219	474.7619	476.56				37.1			
473.6087	473.5488	471.45	47145			33.18			
467.632	467.5695	469.54		-1.91	-191	31.82			
465.9995	465.9354	473.35	47335			37.32			
472.7431	472.6756	470.04				34.7			
468.3071	468.2404	471.72		-1.63	-163	37.11			
471.5158	471.449	469.02	46902			34.89			
468.7752	468.7109	468.85		-0.17	-17	34.74			
467.5006	467.4344	469.05	46905			35.08			
468.8567	468.7886	466.69				32.94			
465.2059	465.1401	469.7		0.65	65	38.12			
469.9228	469.8572	467.28	46728			35.73			
466.7867	466.7266	462.89		-4.39	-439	31.83			
460.7447	460.6848	461.91				31.01			
460.6136	460.5522	477	47700			51.56			
480.1175	480.0414	489.84				61.95			
496.7319	496.6596	488.21				60.18			
493.5952	493.5208	492.36		15.36	1536	63.07			
499.3331	499.2671	488.75				59.06			
491.3462	491.2816	489.5				59.63			
489.0412	488.9803	486.26				55.98			
485.6179	485.5613	486.56				56.25			
484.9726	484.9144	486.05	48605			55.63			
485.4238	485.3661	492.57				61.46			
493.6808	493.6189	492.04				60.76			
493.4283	493.3676	490.36		4.31	431	58.49			
490.6289	490.567	491.74				59.82			
493.0769	493.0127	494.23	49423			62.17			
494.8258	494.7599	498.33				65.73			
500.0251	499.9572	496.54				62.95			
497.7019	497.6318	500.2		5.97	597	66.11			
502.1354	502.0634	502.85	50285			68.22			
505.1929	505.1237	511.24				73.79			
514.7712	514.7056	525.73				80.24			
534.0367	533.9739	524.32				78.22			
529.8177	529.757	528.2		25.35	2535	79.73			
533.731	533.6741	541.27				83.8			
549.7799	549.725	538.43	53843			80.04			
541.1955	541.1372	539.65		1.22	122	80.44			
542.5132	542.4586	530.73				69.34			
530.6487	530.5875	531.12				69.53			
528.357	528.2998	530.02	53002			68.2			
								49.41	4941

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
528.3009	528.2442	529.6				67.66			
527.0153	526.9591	518.84				55.62			
515.1009	515.0411	524.35		-5.67	-567	59.58			
522.8432	522.781	526.39	52639			60.97			
526.2783	526.2164	528.99				62.74			
528.6562	528.594	524.97				58.35			
525.9154	525.8538	538.77		12.38	1238	66.9			
543.0193	542.9521	537.34	53734			65.4			
540.2614	540.1965	537.74		0.4	40	65.63			
538.9252	538.8635	534.5				62.01			
536.4663	536.4088	540.02				65.51			
540.5258	540.47	539.35	53935			64.73			
539.9311	539.8774	528.52		-10.83	-1083	53.63			
525.0291	524.9669	528.62				53.71			
526.8913	526.829	526.08	52608			51.32			
523.0592	523.0017	524.59		-1.49	-149	49.92			
520.8163	520.7619	516.96	51696			43.38			
513.5974	513.544	516.09		-0.87	-87	42.7			
512.853	512.8007	519.76	51976			46.54			
518.8246	518.7724	511.73				40.19			
508.0648	508.0111	509.48		-10.28	-1028	38.6			
507.0195	506.9646	516.38	51638			45.69			
517.268	517.2099	520.11				49.12			
520.6439	520.5873	518.43				47.66			
519.4582	519.3995	512.51		-3.87	-387	42.84			
512.3735	512.3132	512.87				43.21			
511.8895	511.8276	515.67	51567			46.18			
515.0476	514.9827	522.41				52.6			
523.8234	523.756	531.42				59.55			
536.6231	536.5524	524.62				53.21			
526.5919	526.5173	528.1		12.43	1243	55.8			
530.592	530.5183	531.47	53147			58.22			
534.2444	534.1719	532.55				58.99			
532.6512	532.583	530.28		-1.19	-119	56.62			
531.1461	531.0816	520.04				47.37			
517.0753	517.0074	507.81				39.14			
501.1377	501.0621	512.53				43.24			
508.4118	508.3313	511.68	51168			42.68			
507.9338	507.8558	514.89				45.54			
513.5277	513.4476	519.65				49.55			
522.8893	522.8079	520.5				50.25			
522.2802	522.2028	519.44		7.76	776	49.33			
520.8379	520.7622	519.03				48.95			
519.7798	519.7093	513.01				43.69			
510.8742	510.8039	510.57				41.73			
507.7946	507.7283	504.17				37.05			
500.2279	500.164	508.67				41.98			
506.46	506.3959	509.43	50943			42.8			
508.9674	508.9038	511.14				44.68			
511.0469	510.9856	507.1				41.23			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
507.3303	507.2724	503.29		-6.14	-614	38.22			
501.392	501.3355	507.03				42.64			
506.7677	506.705	509.12	50912			45.01			
508.9754	508.9115	512.64				48.83			
513.9582	513.8935	518.57				54.57			
522.5846	522.5213	536.94				66.94			
545.6467	545.576	539.71				68.33			
547.4192	547.3524	528.56		19.44	1944	57.74			
530.4199	530.3406	527.8				57.09			
529.4184	529.3405	525.23				54.84			
522.7283	522.6507	529.07				57.53			
526.7355	526.6589	533.29	53329			60.33			
534.8631	534.7876	541.69				65.24			
545.4797	545.4055	540.57				64.1			
544.0032	543.9319	538.91		5.62	562	62.36			
540.5052	540.4387	532.71				56.23			
531.953	531.8846	538.07				59.9			
537.4615	537.3911	536.63	53663			58.48			
535.9051	535.8344	533.86		-2.77	-277	55.75			
531.977	531.908	534.05				55.9			
534.2596	534.1918	539.4	53940			60.07			
540.1713	540.1049	533.79				54.27			
532.6333	532.5658	545.51		6.11	611	62.43			
548.714	548.6412	547.53	54753			63.63			
551.3963	551.324	546.14		-1.39	-139	62.16			
546.8898	546.8181	544.68				60.57			
546.8946	546.8235	531.05				48.18			
526.4902	526.4084	528.21				46.07			
523.1349	523.0535	528.11	52811			45.99			
524.4432	524.3599	518.01				38.96			
511.0833	511.0012	516.61		-11.5	-1150	38.09			
512.7778	512.6922	501.08	50108			30.07			
493.9892	493.8945	504.03		2.95	295	32.96			
498.3231	498.2254	493.36	49336			28.39			
487.5993	487.5015	482.89		-10.47	-1047	24.76	48289		
473.8839	473.7861	495.93				35.77			
496.0287	495.913	499.74	49974			38.59			
499.8235	499.7138	494.09				36.06			
493.0593	492.9542	492.52		-7.22	-722	35.36			
494.2599	494.1596	493.06				35.82			
492.5857	492.4867	502.47				43.36			
503.8835	503.7863	495.3	49530			39.55			
495.0763	494.982	486.83		-8.47	-847	35.57			
484.0304	483.9357	476.06				31.27			
471.3244	471.2329	466.93				28.16			
458.2339	458.1407	462.23				26.69			
454.5829	454.4904	444.27	44427			21.96			
433.5803	433.4835	446.22		1.95	195	23.54			
439.3205	439.2181	460	46000			33.77			
460.4663	460.3489	455.56				32.27			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
453.7433	453.6325	446.06		-13.94	-1394	29.28			
444.7837	444.6752	448.17				30.81			
448.7367	448.6323	455.9	45590			36.27			
456.0464	455.9457	456.01				36.34			
456.0852	455.989	456.12				36.42			
458.021	457.928	456.51				36.74			
458.4372	458.3495	462.27		6.37	637	41.37			
464.1664	464.0805	465.74	46574			43.98			
468.3687	468.2871	471.54				48.18			
475.3977	475.3201	476.92				51.78			
482.1681	482.0919	485.19				56.78			
491.1583	491.0888	473.51				49.06			
474.2056	474.1258	479.39		13.65	1365	52.56			
480.9162	480.8426	476.69	47669			50.83			
477.0631	477.0044	476.01		-0.68	-68	50.38			
473.2874	473.2364	477.46				51.37			
478.524	478.4746	466.89	46689			44.44			
463.0632	463.0126	459.22		-7.67	-767	40.2			
454.114	454.0693	454.14				37.64			
448.9462	448.8965	458.85	45885			41.37			
455.0984	455.0404	459.37				41.78			
457.9107	457.8536	465.7				46.71			
467.4015	467.3383	477.2				54.29			
483.8094	483.7426	474.66				52.51			
478.0732	478.0034	478.77		19.92	1992	55.07			
483.007	482.9412	481.65	48165			56.83			
485.8692	485.8059	486.06		4.41	441	59.45			
488.2582	488.1996	483.04	48304			56.9			
484.6188	484.5592	482.63		-0.41	-41	56.55			
483.0772	483.0216	478.85				53.26			
477.9066	477.851	484.65				57.36			
484.6007	484.5383	491.71	49171			61.75			
494.5991	494.5316	492.23				62.06			
494.2892	494.2237	494.86		3.15	315	63.67			
498.4441	498.3799	500.13	50013			66.7			
504.2151	504.1535	496.9				63.21			
497.7185	497.6614	488.48		-11.65	-1165	55.12			
486.43	486.3669	497.14				60.7			
498.2508	498.1864	497.38	49738			60.84			
497.2847	497.2219	500.75		3.37	337	62.91			
501.3336	501.2721	497.98	49798			60.1			
499.9681	499.9091	496.69		-1.29	-129	58.78			
496.0961	496.0413	495.48				57.51			
494.9174	494.8651	495.97				57.9			
494.7876	494.7373	489.74	48974			51.32			
487.2406	487.1918	484.82		-4.92	-492	46.8			
481.3479	481.2954	482.18				44.53			
478.9495	478.901	476.03	47603			39.7			
470.9908	470.9415	479.83		3.8	380	43.76			
477.691	477.634	478.09	47809			42.35			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
476.6607	476.6013	482.43				46.93			
482.4691	482.405	487.97				52.15			
491.3834	491.3134	493.66				56.85			
497.231	497.1603	491.11				54.28			
493.7413	493.6708	492.52		14.43	1443	55.48			
494.5629	494.4946	484.32				47.65			
482.8425	482.7694	483.36				46.82			
480.4854	480.413	477.76	47776			42.19			
474.4888	474.415	478.45		0.69	69	42.93			
475.0295	474.9556	487.1	48710			51.43			
488.6867	488.608	490.46				54.28			
492.4783	492.4033	489.61				53.43			
491.8652	491.796	494.26		7.16	716	57.37			
498.1402	498.0736	491.7	49170			54.63			
492.6147	492.5517	487.04		-4.66	-466	49.94			
485.4147	485.3537	480.07				43.88			
477.1759	477.1143	483.34				47.12			
481.0179	480.9504	484.33	48433			48.1			
483.0098	482.9424	487.29				51.02			
487.3075	487.24	483.09				46.98			
483.3571	483.2903	480.3		-4.03	-403	44.47			
478.973	478.9107	479.18				43.46			
477.9131	477.8502	476.7	47670			41.24			
474.019	473.9567	481.1		4.4	440	46.47			
480.871	480.8031	487.19	48719			52.75			
489.4605	489.3937	486.24				51.73			
487.6207	487.5586	484.42		-2.77	-277	49.75			
485.6371	485.5776	489.87				55.27			
492.3062	492.2482	488.01	48801			53.13			
488.1498	488.0897	495.74				60.07			
498.182	498.121	497.35	49735			61.35			
500.7558	500.6977	502.05		4.7	470	64.9			
504.8393	504.7857	496.21	49621			57.8			
497.5867	497.5306	502.76		6.55	655	62.73			
504.4513	504.3936	504.47	50447			63.91			
506.6587	506.6011	508.29				66.47			
509.6327	509.5748	511.29				68.37			
515.0409	514.9838	513.67				69.83			
516.2074	516.1519	510.64		6.17	617	65.68			
511.6128	511.5701	508.64				63.01			
508.2128	508.1785	502.07				55.1			
499.3489	499.3071	504.55				57.28			
502.4296	502.379	511.42	51142			62.68			
512.4582	512.398	509.71				60.63			
509.7098	509.6467	512.03		0.61	61	62.43			
514.0584	513.9947	513.78	51378			63.78			
516.154	516.0903	517.48		3.7	370	66.51			
519.008	518.9444	517.26	51726			66.19			
518.9027	518.8389	521.32		4.06	406	69.14			
523.5352	523.4726	518.84	51884			65.39			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
519.8143	519.751	516.46		-2.38	-238	61.91			
515.6077	515.5477	514.47				59.09			
513.5908	513.5302	513.31				57.44			
511.2775	511.2184	512.18				55.81			
510.464	510.4035	512.39	51239			56.06			
511.3453	511.286	506.04				47.35			
503.4776	503.4136	504.23		-8.16	-816	45.2			
501.6638	501.5985	508	50800			50.27			
507.497	507.4258	507.35				49.42			
506.1632	506.0921	503.06		-4.94	-494	44.12			
501.6579	501.5863	512.47				55.42			
515.0327	514.958	506.59	50659			48.78			
506.1034	506.0252	514.02		7.43	743	55.96			
515.4402	515.3618	515.93	51593			57.61			
519.5643	519.4894	518.81				60.03			
520.0584	519.986	519.97		4.04	404	61			
523.1213	523.0498	522.74				63.28			
524.7921	524.7205	522.03				62.28			
523.2969	523.2241	517.95				56.69			
517.1138	517.0424	516.04				54.24			
514.7681	514.6985	513.56				51.15			
511.2458	511.1783	513.41				50.96			
511.2849	511.2178	516.68	51668			54.88			
516.6463	516.5767	512				48.86			
510.6138	510.5477	430.96		-85.72	-8572	18.04			
407.3578	407.1121	483.15				42.72			
479.0502	478.7236	470.16	47016			39.37			
464.2952	463.9938	473.78		3.62	362	40.76			
462.1996	461.9208	476.55	47655			41.87			
489.0966	488.8346	480.17				43.35			
479.5882	479.344	479.55		3	300	43.15			
481.642	481.4171	474.54				41.46			
474.0523	473.843	473.27				41.02			
472.2525	472.0608	458.99				36.36			
453.1375	452.9574	450.76				33.96			
443.2128	443.0499	436.5				30.25			
427.2767	427.1245	441.17				32.84			
434.2906	434.1435	428.73	42873			29.68			
421.6326	421.495	433.84		5.11	511	32.55			
429.7238	429.5898	445.87	44587			38.88			
449.8766	449.7448	453.12				42.39			
456.5078	456.3861	461.38				46.19			
469.5594	469.4471	460.42				45.81			
466.5721	466.4652	456.71		10.84	1084	44.3			
458.4454	458.3415	459.47				45.73			
461.0848	460.9871	461.39	46139			46.76			
461.7141	461.622	459.04				45.62			
458.3067	458.2205	455.65		-5.74	-574	43.96			
454.8578	454.776	460.75				47.08			
461.4148	461.3352	462.52	46252			48.16			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
463.1275	463.0515	460.01				46.71			
459.6808	459.6091	457.27		-5.25	-525	45.11			
457.1643	457.0957	456.66				44.74			
455.6015	455.5373	456.89				44.92			
455.6005	455.5361	457.98	45798			45.83			
457.5098	457.4455	468.3				53.65			
471.7122	471.6409	471.09				55.52			
474.8735	474.8075	470.05		12.07	1207	54.63			
472.5096	472.4449	470.94				55.29			
473.8447	473.7811	484.22				63.72			
489.1448	489.0808	487.58	48758			65.5			
491.9894	491.9332	489.84		2.26	226	66.68			
494.037	493.9849	485.37				62.15			
488.2316	488.1764	489.56				64.58			
490.8209	490.7676	486.59	48659			61.56			
486.3199	486.2713	481.74		-4.85	-485	56.89			
479.0162	478.9697	480.31				55.55			
478.9191	478.868	483.9	48390			58.21			
482.9612	482.9071	485.01				59.03			
484.7567	484.7027	485.75				59.59			
486.4622	486.4093	484.43				58.05			
485.1306	485.077	482.8		-1.1	-110	56.12			
482.2052	482.1516	479.21				52.02			
477.4576	477.4019	475.66				48.26			
472.8889	472.8286	477.85				50.63			
476.469	476.4063	476.4	47640			49.03			
474.8945	474.8318	472.79		-3.61	-361	45.2			
470.7108	470.6475	469.2				41.71			
467.2619	467.2007	470.55				43.48			
468.936	468.871	469.74	46974			42.64			
468.2116	468.1478	471				44.43			
470.4646	470.3999	472.99				47.23			
474.0101	473.9452	469.57				43.2			
468.9151	468.8498	472.21		2.47	247	46.96			
472.7074	472.6386	469.42	46942			43.67			
468.9482	468.8773	467.92		-1.5	-150	41.97			
466.2782	466.206	469.92				45.05			
470.1702	470.0948	468.24	46824			42.98			
467.1766	467.104	472.42		4.18	418	49.21			
473.2107	473.1394	474.79	47479			52.39			
476.701	476.6336	475.84				53.77			
477.0418	476.9769	475.33		0.54	54	52.96			
476.7581	476.6937	467.67				42.66			
465.7459	465.6734	470.73				47.09			
469.7571	469.6841	471.93	47193			48.76			
471.4789	471.404	476.62				54.77			
477.0508	476.9759	482.15				60.64			
486.0348	485.9596	487.87				65.6			
492.2434	492.1752	487.29				64.71			
490.6589	490.5926	483.68		11.75	1175	59.314			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
484.6261	484.5583	484.34				59.97			
484.7382	484.6759	489.31				64.61			
490.1472	490.0872	487.02	48702			61.09			
486.7199	486.6554	489.14		2.12	212	63.09			
490.1648	490.1001	486.82	48682			59.49			
487.2683	487.206	482.55		-4.27	-427	53.43			
480.32	480.2554	482.43				53.27			
481.24	481.1758	481.08				51.36			
479.1801	479.1158	480.11		-0.97	-97	49.97			
478.3008	478.2396	484.28	48428			55.53			
484.9601	484.8973	484.74				56.11			
485.3504	485.289	488.28		4	400	60.39			
489.9468	489.8842	491.97	49197			64.3			
495.0615	494.9992	497.46				69.17			
500.8512	500.7897	500.73				71.65			
504.6589	504.6029	506.54		14.57	1457	75.43		23.65	2365
511.0839	511.0316	502.73	50273			68.94			
504.8238	504.7684	497.66		-5.07	-507	61.36			
496.7621	496.7024	498.05				61.71			
497.4066	497.3459	497.92	49792			61.51			
496.0383	495.9747	502.42				65.64			
502.559	502.4951	503.2				66.32			
504.5687	504.503	510.71				72.02			
514.016	513.9506	512.41				73.13			
516.0485	515.9858	515.36		17.44	1744	74.98			
518.2025	518.1462	514.86				74.05			
517.4608	517.4064	518.82				76.54			
520.7705	520.7214	517.43	51743			73.86			
518.4871	518.4446	509.67		-7.76	-776	61.03			
507.3123	507.2668	508.37				59.18			
506.4923	506.4451	516.09	51609			65.82			
516.3357	516.2823	515.76				65.33			
515.4474	515.3905	523.4		7.31	731	70.75			
526.7632	526.7025	536.28	53628			77.22			
544.2709	544.2058	549.36				81.66			
558.3828	558.3189	539.85				70.85			
544.3918	544.3158	538.88		2.6	260	69.84			
541.4701	541.3972	537.97				68.84			
538.6526	538.5827	532.16				62.69			
527.5771	527.5114	534.94				64.33			
533.781	533.7191	526.5	52650			56.24			
523.1561	523.0936	513.3		-13.2	-1320	46.41			
506.0948	506.0256	519.8				50.96			
517.4588	517.3826	527.43	52743			55.71			
527.0429	526.9623	544.6				64.13			
550.098	550.0077	542.3				62.42			
549.0657	548.9771	553.36		25.93	2593	66.98			
561.3887	561.3048	552.01	55201			65.93			
558.1531	558.0697	548.01		-4	-400	62.78			
547.7192	547.6392	541.21				57.73			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
540.2448	540.1681	543.34				58.85			
541.082	541.008	546.09	54609			60.31			
545.199	545.1269	551.15				62.91			
552.1155	552.0425	550.01				61.92			
551.8473	551.7761	562.99		16.9	1690	68.06			
568.3824	568.3067	580.94	58094			74.24			
591.2849	591.2071	590.27				76.75			
600.2486	600.1763	588.43		7.49	749	75.19			
596.8228	596.7491	595.59				77.14			
603.4735	603.4009	604.82				79.39			
611.5139	611.4449	616.83	61683			81.88			
623.9511	623.8836	606.28				73.47			
609.3373	609.263	603.96		-12.87	-1287	71.72			
604.7229	604.648	615.83				75			
619.8288	619.7538	614.34	61434			73.84			
613.8658	613.7956	612.97		-1.37	-137	72.73			
613.6006	613.5326	610.24				70.46			
611.401	611.3384	606.31				67.21			
603.598	603.5351	608.65				68.15			
607.389	607.3272	619.31	61931			72.09			
621.8147	621.7456	635.07				76.68			
642.3802	642.3073	638.21				77.47			
645.8722	645.8021	638.56		19.25	1925	77.57			
644.9118	644.8471	621.67				64.01			
620.548	620.4681	617.33				61.06			
612.2812	612.2059	596.58				49.34			
586.0768	585.9948	593.99				48.09			
583.2767	583.1956	599.53	59953			50.94			
595.7468	595.6602	581.79				42.84			
572.3623	572.2707	580.54		-18.99	-1899	425.33			
575.8585	575.7676	595.22	59522			49.88			
597.5413	597.4414	579.63				43.39			
574.0142	573.9108	574.35		-20.87	-2087	41.42			
570.9001	570.7994	564.45	56445			37.95			
560.4647	560.3656	548.47		-15.98	-1598	33.12			
536.5833	536.4844	532.05				29.03			
520.0732	519.9758	537.7				32.13	53770		
530.1479	530.0403	564.86	56486			44.66			
568.2043	568.0704	542.14				38.29			
539.0253	538.8844	559.88		-4.98	-498	44.9			
566.0129	565.8707	565.55	56555			46.86			
574.4448	574.3139	565.06				46.71			
564.0752	563.9512	565.16				46.74			
570.3231	570.2104	563.87	56387			46.28			
564.6148	564.509	567.96		4.09	409	48.05			
568.6996	568.5986	568.01	56801			48.07			
568.7455	568.6491	586.31		18.3	1830	55.64			
592.6072	592.5067	592.96	59296			58.03			
600.9262	600.8337	585.28				54.38			
587.8262	587.731	588.15		-4.81	-481	55.51			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
592.5844	592.493	584.6	58460			53.74			
584.2433	584.1554	577.9		-6.7	-670	50.47			
573.4583	573.3749	573.97				48.61			
570.8903	570.8096	578.19	57819			50.71			
576.321	576.24	578.28				50.76			
576.9591	576.8822	582.44				52.96			
583.4802	583.4042	586.66				55.16			
589.9985	589.9284	578.44				50.204			
577.5479	577.4763	578.16		-0.03	-3	50.08			
577.5398	577.4686	587.07	58707			55.09			
589.2049	589.134	590.35				56.841			
591.5641	591.4938	604.7				63.41			
611.7144	611.6387	608.9				65.09			
616.7749	616.7023	607.32		20.25	2025	63.9			
611.2301	611.1552	615.13				67.1			
621.3796	621.304	614.02	61402			66.2			
616.2693	616.1945	616.03		2.01	201	67.06			
617.2764	617.204	621.88				69.49			
625.8141	625.7431	622.03	62203			69.55			
623.547	623.4778	618.89		-3.14	-314	66.5			
619.3092	619.2423	617.3				64.95			
617.2251	617.1578	620.03				66.4			
619.7822	619.7149	629.55	62955			70.92			
632.1185	632.0486	633.83				72.7	96.13	9613	
637.6799	637.6099	639.45				74.87			
644.677	644.609	652.56				79.06			
661.338	661.271	651.63				78.07			
656.7178	656.6511	661.72		32.17	3217	80.88			
668.41	668.3467	660.7	66070			79.76			
665.8676	665.8074	651.98		-8.72	-872	703.8			
650.3821	650.3176	644.75				64.34			
642.2216	642.1589	644.65				64.26			
640.7742	640.7197	631.14	63114			53.67			
623.4416	623.3794	636.39		5.25	525	56.66			
632.6974	632.6254	661.3	66130			67.4			
668.117	668.0256	662.91				67.96			
667.5642	667.4777	681.82		20.52	2052	73.62			
694.4334	694.3456	673.67	67367			68.04			
682.3459	682.253	672.79		-0.88	-88	67.44			
674.0731	673.9818	669.2				64.95			
670.6588	670.5718	661.86				60.06			
656.4076	656.3217	643				49.71			
634.2856	634.1944	655.48				55.21			
652.2575	652.1591	649.93	64993			52.46			
646.1314	646.0389	644.73		-5.2	-520	49.95			
639.3386	639.2515	645.09				50.13			
645.6326	645.5473	634.5				45.06			
628.8878	628.8011	630.34		-4.16	-416	43.21			
625.0197	624.9336	633.55	63355			45.08			
631.4992	631.4168	628.04				42.49			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
623.7433	623.6665	622.06		-11.49	-1149	39.82			
618.1956	618.1211	606.41				33.82			
599.6111	599.5307	606.21				33.75			
599.6846	599.6023	587.39	58739			27.9			
577.2951	577.2113	589.77		2.38	238	29.56	58977		
581.9842	581.8962	603	60300			38.11			
604.2411	604.1415	610.48				42.36			
612.1376	612.0419	602.11				39.12			
604.2601	604.1684	599.68		-3.32	-332	38.21			
601.1125	601.0202	621.31				49.52			
627.8191	627.7203	622.63	62263			50.12			
626.1509	626.0552	608.9		-13.73	-1373	44.23			
608.1069	608.0087	610.88				45.23			
613.197	613.1034	620.77	62077			50.04			
622.109	622.0163	616.89				48.25			
615.1791	615.089	616.72		-4.05	-405	48.17			
617.7833	617.7016	611.34	61134			45.55			
611.0599	610.9793	611.54		0.2	20	45.67			
609.1119	609.0316	614.08	61408			47.24			
613.7598	613.6845	598.41				39.64			
592.7797	592.6978	595.34		-18.74	-1874	38.34			
590.7137	590.6357	587.61	58761			35.2			
582.0501	581.9721	575.75		-11.86	-1186	31.02			
565.9035	565.8214	594.8				42.79			
595.5384	595.4278	620.3	62030			54.09			
629.5634	629.4434	618.04				53.09			
624.6489	624.5303	626.87		6.57	657	56.47			
638.7296	638.6153	630.73	63073			57.9			
640.0837	639.9767	616.9		-13.83	-1383	51.39			
614.4423	614.3299	608.77				47.97			
605.2744	605.1692	598.38				43.94			
591.3707	591.27	586.37				39.79			
575.3973	575.3	589.82				41.5			
583.9838	583.8835	598.46	59846			45.66			
597.346	597.2454	580.22				39.3			
574.4019	574.2987	576.92		-21.54	-2154	38.27			
573.4254	573.3281	573.05	57305			37.03			
569.58	569.4849	562.88		-10.17	-1017	33.93			
553.8847	553.7923	558.83				32.75			
553.3825	553.2888	573.14	114054.86			40.59			
573.7647	573.659	571.38				39.97			
571.2606	571.1618	550.85		-22.29	-2229	33.56			
545.4707	545.3651	531.45				28.85			
523.1423	523.0339	531.17				28.79			
522.1409	522.0351	521.07	52107			26.55			
509.8673	509.7642	547.37		26.3	2630	39.72			
548.4134	548.2769	533.59	53359			36.07			
534.0443	533.9131	542.7		9.11	911	40			
544.3205	544.1958	549.86	54986			42.96			
558.4037	558.2865	567.17				49.46			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
572.9351	572.825	588.59				56.13			
604.1473	604.0411	587.72				55.8			
598.2258	598.1233	584.78		34.92	3492	54.66			
591.7823	591.6855	572.83				50.17			
573.0599	572.9596	570.63				49.37			
566.0169	565.9229	581.37				53.3			
581.2224	581.1266	579.04	57904			52.35			
577.7208	577.6292	589.33		10.29	1029	56.08			
593.3617	593.2723	599.12	59912			59.33			
607.1362	607.0501	601.28				60.04			
605.7719	605.6918	598.05		-1.07	-107	58.41			
601.7387	601.6622	595.82				57.26			
596.8413	596.7666	605.24				60.78			
607.4477	607.3748	598.79	59879			57.3			
597.8551	597.7826	597.73		-1.06	-106	56.72			
596.7455	596.6765	607.59				60.68			
611.4091	611.3376	604.56	60456			58.9			
604.2756	604.2036	602.32		-2.24	-224	57.55			
602.204	602.1382	611.21				61.33			
615.1443	615.0752	614.37	61437			62.6			
616.4143	616.3517	610.73		-3.64	-364	60.14			
611.3198	611.2558	600.33				53.66			
598.6044	598.5368	594.52				50.39			
589.9548	589.888	596.73				51.6			
593.0606	592.9957	592.18	59218			48.96			
587.6908	587.6308	581.23		-10.95	-1095	43.22			
575.5276	575.4661	593.02				50.01			
593.4766	593.4037	598.63	59863			52.9			
600.2741	600.2041	588.23				47.43			
585.7795	585.7056	591.03		-7.6	-760	48.96			
592.9097	592.8393	582.03	58203			44.48			
579.1942	579.1161	585.77		3.74	374	46.67			
582.5517	582.4747	582.19	58219			44.85			
580.8964	580.8218	573.61		-8.58	-858	40.75			
568.428	568.3537	576.9				42.9			
575.8057	575.7295	580.63	58063			45.33			
580.1198	580.0418	591.03				51.52			
593.7574	593.6783	588.43				50			
591.6698	591.5935	592.35		11.72	1172	52.29			
595.6058	595.531	594.44	59444			53.51			
598.017	597.9477	587.61		-6.83	-683	49.08			
585.9241	585.853	593.19				52.54			
594.3558	594.2832	593.84	59384			52.94			
594.5955	594.5251	593.48		-0.36	-36	52.67			
592.7699	592.7016	591.99				51.52			
592.7104	592.6426	594.1				53.09			
594.3143	594.2476	593.63	59363			52.68			
593.5109	593.4461	589.74		-3.89	-389	49.31			
588.2534	588.1884	594.56				53.3			
595.3427	595.278	599.9	59990			57.31			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
601.8914	601.827	610.05				63.69			
614.5431	614.4767	609.38				63.02			
613.8526	613.788	605.84		5.94	594	59.46			
607.5197	607.4551	613.28				64.05			
616.9045	616.8391	602.72	60272			54.6			
600.3386	600.268	600.23		-2.49	-249	52.63			
597.0743	597.0066	598.33				51.11			
596.7571	596.6906	602.74	60274			54.4			
600.5524	600.4871	601.06				52.94			
600.5715	600.5065	599.3				51.38			
598.4938	598.4268	607.44		4.7	470	57.59			
610.1844	610.1175	610.42	61042			59.62			
612.6244	612.5597	612.95				61.32			
615.4607	615.3968	615.5				63			
619.3441	619.2823	612.5				59.7			
613.2129	613.1515	608.18		-2.24	-224	55.22			
606.9245	606.8619	605.27				52.37			
603.1212	603.0603	612.76				58.34			
612.7293	612.6657	617.77	61777			61.78			
619.6085	619.5443	630.36				68.77			
636.309	636.2448	633.19				70.1			
640.0758	640.015	641.94		24.17	2417	73.8		52.17	5217
648.965	648.91	632.95	63295			64.91			
635.7459	635.6822	631.8		-1.15	-115	63.85			
631.1908	631.1334	617.33				52.29			
612.7421	612.6781	616				51.374			
609.4553	609.3919	597.84	59784			40.8			
588.9116	588.8429	597.61		-0.23	-23	40.69			
589.2554	589.1796	597.82	59782			40.85			
594.1093	594.0329	580.33				32.79			
570.6475	570.5663	576.82		-21	-2100	31.44			
571.1062	571.0263	578.16	57816			32.58			
574.4537	574.3702	579.1				33.41			
574.8916	574.808	585.19				38.69			
586.6489	586.5662	576.08				34.31			
575.1064	575.0241	566.1		-12.06	-1206	30.26			
561.8009	561.718	566.14				30.3			
563.2256	563.1426	566.04	56604			30.26			
561.9716	561.8929	559.31				27.53			
554.7085	554.6309	563.09		-2.95	-295	31.28			
562.3947	562.3148	554.78	55478			27.87			
551.7524	551.6721	546.04		-8.74	-874	24.8			
540.1701	540.0907	528.58				20.06			
520.2569	520.1716	550.46				36.46			
549.2684	549.1521	549.39	54939			36.07			
549.3965	549.2851	544.92				34.42			
542.9304	542.822	556.49		7.1	710	41.86			
564.1286	564.0202	553.32	55332			40.5			
554.1309	554.0245	554.41		1.09	109	41.21			
554.8528	554.7538	548.95	54895			38.73			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
549.5326	549.439	541.76		-7.19	-719	35.69			
537.4296	537.3364	527.46				30.55			
520.3611	520.2661	528.37				31.23			
522.3741	522.28	519.66	51966			28.37			
512.8916	512.7976	512.89		-6.77	-677	26.35			
505.359	505.2657	511.38				25.91			
507.7035	507.6085	511.86	51186			26.34			
508.266	508.1719	519.14				32.63			
519.5907	519.4923	508.65				28.81			
506.8224	506.7257	489.22		-22.64	-2264	23.36			
481.8553	481.7497	469.63				19.37			
458.5973	458.4879	464.87				18.55			
452.9091	452.8002	484.35	48435			31.45			
481.2387	481.099	480.24				30.36			
478.4241	478.293	489.37		5.02	502	35.7			
493.6309	493.5055	486.8	48680			34.89			
492.2905	492.1732	481.75		-5.05	-505	33.29			
480.0691	479.9554	482.02				33.46			
482.3858	482.281	474.1	47410			30.89			
470.0797	469.9768	467.74		-6.36	-636	28.97			
462.5194	462.4217	473.85				33.27			
472.674	472.5726	475.57	47557			34.47			
474.5789	474.479	472.42				33.29			
471.3612	471.2669	466.43		-9.14	-914	31.1			
465.3644	465.2722	475.04				37.46			
475.9616	475.866	499.95	49995			51.43			
508.5014	508.388	487.6				45.95			
490.2563	490.1338	498.11		-1.84	-184	50.76			
505.0126	504.8953	496.78	49678			50.15			
502.8096	502.6971	499.57		2.79	279	51.47			
498.9822	498.8757	501.5				52.4			
505.0435	504.9446	493.66	49366			48.33			
491.7547	491.6577	489.56		-4.1	-410	46.3			
487.1359	487.0436	488.01				45.53			
485.3902	485.3036	476.22	47622			40.03			
469.5366	469.448	480.77		4.55	455	42.89			
477.8345	477.7423	478.83	47883			41.97			
476.7887	476.7056	472.48				39.02			
467.9543	467.8679	478.03		-0.8	-80	42.81			
478.7688	478.675	484.08	48408			46.7			
485.7428	485.6495	485.25				47.44			
486.5962	486.5089	478.05		-6.03	-603	43.42			
478.3776	478.297	465.32				37.39			
461.0063	460.9186	457.02				34.07			
450.1438	450.0544	461.17				37.08			
456.3505	456.2565	453.18	45318			33.87			
447.2628	447.1655	469.7		16.52	1652	44.55			
471.6063	471.4905	467.64	46764			43.6			
470.7685	470.6611	461.19		-6.45	-645	40.69			
459.6221	459.5159	453.66				37.54			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณRSI	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
453.0346	452.93	459.92				41.59			
458.2153	458.1186	450.64	45064			37.69			
446.3939	446.301	436.41		-14.23	-1423	32.63			
428.9766	428.8816	420.72				28.15			
412.0907	411.9945	419.19				27.75			
410.2298	410.1292	439.03	43903			39.72			
438.7363	438.6042	430.95				37.03			
429.4735	429.3486	425.88		-13.15	-1315	35.41			
425.3597	425.238	436.44				41.19			
441.7739	441.6512	437.54	43754			41.77			
437.7222	437.6052	435.25		-2.29	-229	40.86			
435.4425	435.3311	420.57				35.52			
417.9573	417.843	417.23				34.42			
412.2367	412.1301	415.2				33.73			
410.5143	410.4136	418.5	41850			35.96			
414.9327	414.8357	412.98				33.91			
410.8455	410.7576	382.91		-35.59	-3559	25.39			
372.5355	372.4092	367.38				22.27			
355.2356	355.1174	340.62				18.15			
323.3531	323.2263	348.14				22.49			
335.0413	334.8894	311.16	31116			17.56			
294.8488	294.6732	333.16		22	2200	27.72			
326.1094	325.8758	351.93	35193			35.08			
359.0342	358.796	335.08				31.93			
329.9047	329.6674	333.27		-18.66	-1866	31.61			
337.2017	336.984	328	32800			30.62			
327.1977	326.9933	333.2		5.2	520	32.85			
329.2871	329.096	334.85	33485			33.57			
335.3245	335.1466	323.44				31.07			
319.9792	319.8083	298.4		-36.45	-3645	26.41			
289.544	289.3595	263.17				21.52			
246.3253	246.1085	273.52				25.86			
261.9514	261.7049	261.3	26130			24.16			
249.4268	249.1995	281.53		20.23	2023	32.12			
278.5197	278.2517	288.76	28876			34.75			
297.09	296.838	315.69				43.54			
327.8779	327.6315	321.98				45.39			
339.1265	338.8992	321.95		33.19	3319	45.38			
330.9005	330.6808	327.01				47			
336.8743	336.6719	327.58				47.19			
330.6243	330.4342	321.25				45.25			
320.2883	320.1093	309.83				41.9			
305.9307	305.7609	304.18				40.32			
298.598	298.4435	302.81				39.92			
297.5381	297.3929	299.65	29965			38.97			
294.723	294.5852	303.75				40.93			
302.6288	302.4963	291.93				37.22			
288.3844	288.2529	282.99		-16.66	-1666	34.66			
277.2802	277.1558	271.2				31.57			
264.2901	264.1714	274.51				33.36			

การซื้อขายดัชนีตามสัญญาณของ GARCH-X Model การซื้อตามสัญญาณ RSI

UPPER	LOWER	SET50	เงินลงทุน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)	สัญญาณ RSI	เงิน ณ จุดซื้อ	P/L (จุด)	P/L (บาท)
268.4232	268.3022	265.14	26514			30.89			
259.0623	258.9447	270.36		5.22	522	33.83			
267.4546	267.3264	274.24	27424			36.01			
275.9096	275.7846	269.91				34.64			
268.2527	268.1295	279.83		5.59	559	40.25			
283.9209	283.7927	270.86	27086			37.15			
270.6981	270.5631	267.96		-2.9	-290	36.17			
265.5065	265.3777	272.89				39.09			
274.4096	274.281	272.89	27289			39.09			
271.5146	271.3888	287.09		14.2	1420	47.16			
291.9805	291.8349	298.25	29825			52.48			
307.2173	307.078	299.32				52.97			
305.4377	305.304	299.22		0.97	97	52.92			
305.1816	305.053	308.76				57.44			
314.8456	314.7234	315.26	31526			60.25			
320.1757	320.0598	315.96				60.55			
319.657	319.5465	320.43		5.17	517	62.51			
325.6497	325.5459	315.71	31571			59.17			
317.0108	316.9083	305.11		-10.6	-1060	52.41			
301.524	301.4146	309.6				54.76			
308.4419	308.33	308.47	30847			54.04			
306.2341	306.1264	312.58				56.31			
311.856	311.743	313.79				56.98			
316.1022	315.9867	313.67				56.89			
314.3896	314.273	316.45		7.98	798	58.58			
318.4883	318.3747	340.13	34013			69.57			
349.1108	348.9716	335.73				66.07			
341.1572	341.0191	326.77		-13.36	-1336	59.49			
327.7932	327.6567	328.25				60.19			
331.2271	331.1023	323	32300			56.44			
319.1012	318.9822	317.08		-5.92	-592	52.47			
312.0896	311.9826	301.33				43.67			
294.4493	294.3413	306.33				46.72			
301.6587	301.5473	295.38	29538			41.42			
289.1913	289.0836	302.64		7.26	726	45.81			
รวม			15503043	12.58	1258		258995	343	34300
จำนวนสัญญาณ				3.12	312			7	7
ผลตอบแทนต่อเงินลงทุน					0.0001				0.13243

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ประวัติผู้เขียน

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วัน เดือน ปี เกิด	14 มีนาคม 2511
ประวัติการศึกษา	สำเร็จการศึกษามัธยมศึกษาตอนปลาย โรงเรียนแม่แตง ปีการศึกษา 2530 สำเร็จการศึกษาระดับปริญญาตรี เศรษฐศาสตรบัณฑิต มหาวิทยาลัยเชียงใหม่ 2534
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