

ภาคผนวก

มหาวิทยาลัยเชียงใหม่
Chiang Mai University

ตารางที่ 1 ข้อมูลดัชนีตลาดหลักทรัพย์ และหลักทรัพย์ในกลุ่มพลังงาน

Date	Set Index	BANPU	BCP	COCO	EGCOMP	LANNA
2/11/43	280.30	17.75	4.70	12.00	31.75	26.50
3/11/43	287.84	18.00	4.70	11.75	31.25	26.75
6/11/43	291.93	18.00	4.70	12.00	31.50	28.00
7/11/43	292.36	18.50	4.80	12.00	31.00	29.50
8/11/43	299.37	18.25	4.80	12.00	31.25	29.75
9/11/43	293.59	18.75	4.80	12.00	30.75	29.50
10/11/43	293.23	18.50	4.80	12.75	31.25	29.50
13/11/43	287.18	18.50	4.70	12.25	30.75	29.00
14/11/43	288.28	18.25	4.70	12.25	31.25	29.00
15/11/43	288.75	18.00	4.70	12.50	30.50	29.00
16/11/43	289.99	18.25	4.70	12.25	30.50	29.50
17/11/43	294.71	18.75	4.70	13.50	31.00	29.75
20/11/43	288.41	18.25	4.60	13.00	30.50	30.75
21/11/43	287.06	18.00	4.70	13.00	30.25	31.75
22/11/43	283.58	17.75	4.60	13.00	30.00	32.00
23/11/43	284.22	17.75	4.50	12.75	30.00	32.00
24/11/43	285.42	17.75	4.70	13.00	30.25	33.00
27/11/43	284.73	17.75	4.60	13.00	30.25	32.75
28/11/43	283.67	17.75	4.50	12.75	30.00	36.75
29/11/43	282.90	17.75	4.50	13.00	29.50	37.50
30/11/43	277.92	17.50	4.50	13.00	29.50	37.00
1/12/43	273.86	17.50	4.30	12.75	29.25	34.00
4/12/43	271.47	17.50	4.30	13.25	29.00	32.75
6/12/43	272.03	17.50	4.30	12.75	29.75	33.75
7/12/43	273.71	17.50	4.30	13.00	29.75	32.75
8/12/43	273.69	17.25	4.30	13.00	29.50	31.25
12/12/43	269.62	17.00	4.30	13.00	29.75	31.00
13/12/43	271.92	17.00	4.30	13.00	29.75	30.00

Date	Set Index	BANPU	BCP	COCO	EGCOMP	LANNA
26/1/44	332.13	18.50	5.20	13.50	30.00	31.50
29/1/44	332.54	18.75	5.00	13.50	31.25	31.50
30/1/44	325.21	18.25	5.00	13.00	30.50	31.50
31/1/44	332.77	18.50	5.00	13.00	30.50	31.25
1/2/44	330.46	18.25	5.00	13.00	30.75	31.00
2/2/44	334.10	18.50	5.00	13.00	30.75	31.00
5/2/44	329.08	18.00	5.00	13.00	30.50	31.00
6/2/44	334.10	17.75	4.90	13.00	30.50	30.25
7/2/44	327.51	18.00	4.90	13.00	30.50	30.25
9/2/44	324.72	17.75	4.80	12.75	31.00	30.25
12/2/44	318.20	18.25	4.80	12.00	32.00	30.00
13/2/44	322.04	20.75	4.80	11.75	31.50	30.00
14/2/44	315.25	20.25	4.70	12.00	31.50	30.25
15/2/44	315.15	20.50	4.60	12.25	31.50	30.25
16/2/44	316.00	21.00	4.60	12.25	31.50	30.25
19/2/44	309.64	20.75	4.60	12.25	31.25	32.75
20/2/44	312.32	21.25	4.50	13.00	31.75	35.50
21/2/44	310.23	22.00	4.50	14.50	32.00	35.00
22/2/44	309.02	22.00	4.50	14.50	32.00	35.00
23/2/44	324.24	22.75	4.70	14.50	32.50	35.00
26/2/44	321.33	22.75	4.60	14.50	33.75	34.00
27/2/44	326.92	23.25	4.90	14.50	34.00	34.00
28/2/44	325.20	19.50	4.80	16.50	33.75	33.25
1/3/44	316.22	18.75	4.70	16.75	33.25	32.00
2/3/44	306.05	18.00	4.5	16.75	33.25	30.00
5/3/44	300.24	18.00	4.50	16.75	32.50	30.00
6/3/44	299.81	17.50	4.50	16.75	32.50	30.00
7/3/44	306.35	17.50	4.60	16.75	33.00	30.00
8/3/44	301.76	17.75	4.70	16.75	33.00	30.00

Date	Set Index	BANPU	BCP	COCO	EGCOMP	LANNA
9/3/44	307.00	17.75	4.60	16.75	33.50	30.25
12/3/44	304.87	18.00	4.50	16.75	33.50	30.25
13/3/44	302.76	18.00	4.60	16.75	34.00	30.00
14/3/44	299.93	18.25	4.50	16.75	34.00	30.00
15/3/44	296.10	18.00	4.50	16.75	33.50	30.00
16/3/44	293.00	18.00	4.50	16.75	33.25	30.00
19/3/44	291.22	17.75	4.40	16.75	33.00	32.25
20/3/44	293.14	18.00	4.50	16.75	32.75	35.00
21/3/44	291.22	18.00	4.40	16.75	33.00	35.00
22 /3/44	289.42	18.00	4.30	16.75	32.50	32.25
23/3/44	290.25	17.75	4.40	16.75	33.00	35.00
26/3/44	293.80	17.75	4.40	16.75	33.25	35.00
27/3/44	291.02	17.75	4.40	16.75	33.00	35.00
28/3/44	287.10	17.50	4.50	16.75	33.00	35.00
29/3/44	287.88	17.50	4.40	17.00	32.75	35.50
30/3/44	291.94	17.75	4.40	17.00	32.50	35.50
2/4/44	290.11	18.00	4.50	16.75	32.50	35.25
3/4/44	285.57	17.75	4.40	16.75	30.75	35.75
4/4/44	279.16	17.75	4.40	14.25	30.00	35.50
5/4/44	282.02	18.00	4.40	16.00	30.00	35.00
9/4/44	278.25	18.00	4.30	15.00	30.75	35.25
10/4/44	279.16	17.75	4.20	16.75	30.75	35.25
11/4/44	282.02	17.75	4.30	17.00	31.00	35.25
12/4/44	291.28	18.25	4.50	16.75	31.50	35.25
17/4/44	286.62	17.75	4.60	15.25	31.00	35.25
18/4/44	297.33	18.25	4.40	15.25	31.50	35.25
19/4/44	298.07	18.00	4.40	16.00	31.25	35.25
20/4/44	292.58	18.00	4.20	15.75	31.00	35.00
23/4/44	290.54	18.00	4.30	15.75	31.00	35.00

Date	Set Index	BANPU	BCP	COCO	EGCOMP	LANNA
9/3/44	307.00	17.75	4.60	16.75	33.50	30.25
12/3/44	304.87	18.00	4.50	16.75	33.50	30.25
13/3/44	302.76	18.00	4.60	16.75	34.00	30.00
14/3/44	299.93	18.25	4.50	16.75	34.00	30.00
15/3/44	296.10	18.00	4.50	16.75	33.50	30.00
16/3/44	293.00	18.00	4.50	16.75	33.25	30.00
19/3/44	291.22	17.75	4.40	16.75	33.00	32.25
20/3/44	293.14	18.00	4.50	16.75	32.75	35.00
21/3/44	291.22	18.00	4.40	16.75	33.00	35.00
22/3/44	289.42	18.00	4.30	16.75	32.50	32.25
23/3/44	290.25	17.75	4.40	16.75	33.00	35.00
26/3/44	293.80	17.75	4.40	16.75	33.25	35.00
27/3/44	291.02	17.75	4.40	16.75	33.00	35.00
28/3/44	287.10	17.50	4.50	16.75	33.00	35.00
29/3/44	287.88	17.50	4.40	17.00	32.75	35.50
30/3/44	291.94	17.75	4.40	17.00	32.50	35.50
2/4/44	290.11	18.00	4.50	16.75	32.50	35.25
3/4/44	285.57	17.75	4.40	16.75	30.75	35.75
4/4/44	279.16	17.75	4.40	14.25	30.00	35.50
5/4/44	282.02	18.00	4.40	16.00	30.00	35.00
9/4/44	278.25	18.00	4.30	15.00	30.75	35.25
10/4/44	279.16	17.75	4.20	16.75	30.75	35.25
11/4/44	282.02	17.75	4.30	17.00	31.00	35.25
12/4/44	291.28	18.25	4.50	16.75	31.50	35.25
17/4/44	286.62	17.75	4.60	15.25	31.00	35.25
18/4/44	297.33	18.25	4.40	15.25	31.50	35.25
19/4/44	298.07	18.00	4.40	16.00	31.25	35.25
20/4/44	292.58	18.00	4.20	15.75	31.00	35.00
23/4/44	290.54	18.00	4.30	15.75	31.00	35.00

Date	Set Index	BANP	BCP	COCO	EGCOMP	LANNA
24/4/44	296.95	18.00	4.40	16.00	31.00	35.00
25/4/44	296.86	18.25	4.40	16.00	31.25	35.00
26/4/44	297.14	18.25	4.30	16.00	30.75	35.25
27/4/44	297.21	18.75	4.40	16.50	30.75	35.00
30/4/44	300.63	19.00	4.30	15.75	31.00	35.00
Date	Set Index	PTTEP	RATCH	SUSCO	TIG	UGP
2/11/43	280.30	114.00	14.25	1.70	13.50	70.00
3/11/43	287.84	117.00	14.00	1.70	13.50	70.00
6/11/43	291.93	118.00	13.75	1.70	13.50	73.00
7/11/43	292.36	120.00	14.00	1.80	13.75	72.00
8/11/43	299.37	126.00	14.25	1.80	14.00	72.00
9/11/43	293.59	118.00	13.75	1.70	14.00	73.00
10/11/43	293.23	115.00	13.75	1.80	14.00	73.00
13/11/43	287.18	114.00	13.50	1.70	13.75	73.00
14/11/43	288.28	116.00	13.75	1.70	13.75	73.00
15/11/43	288.75	116.00	13.75	1.70	13.50	73.00
16/11/43	289.99	117.00	13.75	1.80	13.50	72.00
17/11/43	294.71	119.00	13.75	1.80	13.75	71.50
20/11/43	288.41	116.00	13.50	1.80	13.50	71.50
21/11/43	287.06	116.00	13.50	1.70	13.50	70.50
22/11/43	283.58	116.00	13.25	1.80	13.50	70.50
23/11/43	284.22	118.00	13.00	1.80	13.50	70.50
24/11/43	285.42	118.00	13.00	1.70	13.50	72.00
27/11/43	284.73	118.00	13.00	1.70	13.25	72.00
28/11/43	283.67	116.00	13.00	1.70	13.50	72.00
29/11/43	282.90	117.00	13.00	1.70	13.50	71.00
30/11/43	277.92	112.00	13.00	1.60	13.50	69.00
1/12/43	273.86	109.00	13.00	1.60	13.00	69.00
4/12/43	271.47	107.00	12.50	1.60	13.25	69.00

Date	Set Index	PTTEP	RATCH	SUSCO	TIG	UGP
7/12/43	273.71	105.00	13.00	1.60	13.25	70.00
6/12/43	272.03	106.00	12.75	1.60	13.50	72.00
8/12/43	273.69	102.00	13.00	1.70	13.25	70.00
12/12/43	269.62	96.50	13.00	1.60	13.25	71.00
13/12/43	271.92	100.00	13.00	1.60	13.00	71.00
14/12/43	271.29	97.50	13.25	1.60	13.00	71.00
15/12/43	273.17	97.50	13.25	1.60	13.00	71.00
18/12/43	271.19	99.50	13.00	1.60	13.00	70.50
19/12/43	271.09	99.00	13.00	1.60	13.00	70.50
20/12/43	269.91	99.50	12.75	1.60	12.75	70.50
21/12/43	269.85	97.50	12.50	1.60	12.75	70.50
22/12/43	267.09	97.00	12.75	1.50	13.00	72.50
26/12/43	264.86	97.00	12.50	1.50	12.75	72.00
27/12/43	266.47	97.00	12.75	1.60	12.75	72.00
28/12/43	267.71	99.00	13.00	1.60	12.75	71.00
29/12/43	269.19	100.00	12.75	1.60	13.00	71.50
3/1/44	272.03	100.00	12.75	1.60	13.00	71.00
4/1/44	278.75	103.00	13.00	1.60	13.00	72.00
5/1/44	286.76	104.00	13.00	1.70	13.00	72.00
8/1/44	295.84	103.00	13.25	1.70	13.00	71.50
9/1/44	298.37	104.00	13.00	1.70	13.00	71.00
10/1/44	293.65	104.00	13.00	1.60	13.00	71.00
11/1/44	295.06	104.00	13.25	1.70	13.00	71.00
12/1/44	311.25	107.00	13.25	1.70	13.25	71.50
15/1/44	317.51	112.00	13.50	1.80	13.25	71.50
16/1/44	308.42	109.00	13.25	1.70	13.00	71.50
17/1/44	314.98	111.00	13.25	1.80	13.25	71.50
18/1/44	314.26	109.00	13.25	1.70	13.00	71.00
19/1/44	316.86	109.00	13.25	1.70	13.25	71.00

Date	Set Index	PTTEP	RATCH	SUSCO	TIG	UGP
22/1/44	319.09	109.00	13.25	1.80	13.25	71.00
23/1/44	325.62	110.00	13.25	1.90	13.25	71.00
24/1/44	325.59	110.00	13.00	1.90	13.50	72.00
25/1/44	339.68	113.00	13.25	2.20	13.50	71.00
26/1/44	332.13	110.00	13.25	2.30	13.50	71.50
29/1/44	332.54	108.00	13.00	2.30	13.25	71.50
30/1/44	325.21	108.00	13.00	2.40	13.50	71.50
31/1/44	332.77	111.00	13.00	2.40	13.50	71.50
1/2/44	330.46	107.00	13.00	2.40	13.25	72.00
2/2/44	334.10	109.00	13.25	2.40	13.50	75.00
5/2/44	329.08	108.00	13.00	2.20	12.75	75.00
6/2/44	334.10	104.00	13.00	2.00	12.50	75.50
7/2/44	327.51	104.00	13.00	2.10	12.75	76.50
9/2/44	324.72	99.50	13.00	2.00	12.50	77.00
12/2/44	318.20	98.00	13.00	1.90	12.75	77.00
13/2/44	322.04	98.50	13.25	2.00	13.00	77.00
14/2/44	315.25	96.00	13.00	1.90	13.00	77.00
15/2/44	315.15	98.00	13.00	1.90	13.00	80.00
16/2/44	316.00	100.00	13.00	1.90	13.00	81.00
19/2/44	309.64	98.00	13.00	2.00	12.75	80.00
20/2/44	312.32	98.50	12.75	1.90	13.25	81.00
21/2/44	310.23	100.00	13.00	2.00	13.25	81.00
22/2/44	309.02	102.00	13.00	1.90	13.00	82.00
23/2/44	324.24	108.00	13.25	2.00	13.25	82.00
26/2/44	321.33	106.00	14.00	1.90	13.25	81.00
27/2/44	326.92	108.00	13.75	2.00	13.75	82.00
28/2/44	325.20	106.00	13.50	2.00	13.50	85.00
1/3/44	316.22	102.00	13.50	1.90	13.25	85.00
2/3/44	306.05	100.00	13.25	1.80	12.75	84.00

Date	Set Index	PTTEP	RATCH	SUSCO	TIG	UGP
6/3/44	299.81	101.00	13.75	1.80	12.75	84.00
7/3/44	306.35	103.00	14.00	1.80	12.75	84.00
8/3/44	301.76	101.00	14.25	1.80	12.75	82.00
5/3/44	300.24	99.00	13.75	1.80	12.75	84.00
9/3/44	307.00	101.00	14.25	1.90	13.00	82.00
12/3/44	304.87	101.00	14.25	1.90	13.00	82.00
13/3/44	302.76	103.00	14.25	1.80	12.75	82.00
14/3/44	299.93	102.00	14.25	1.80	13.00	82.00
15/3/44	296.10	100.00	14.25	1.70	12.75	82.00
16/3/44	293.00	100.00	14.50	1.70	12.75	81.50
19/3/44	291.22	100.00	14.50	1.80	12.50	81.50
20/3/44	293.14	100.00	14.75	1.80	12.75	81.50
21/3/44	291.22	99.50	15.25	1.80	12.75	81.50
22 /3/44	289.42	100.00	15.00	1.80	12.50	81.00
23/3/44	290.25	99.00	15.25	1.80	12.50	81.00
26/3/44	293.80	99.00	15.00	1.80	12.75	81.00
27/3/44	291.02	98.50	14.75	1.70	13.00	81.50
28/3/44	287.10	100.00	14.50	1.70	13.00	85.00
29/3/44	287.88	99.50	15.00	1.70	13.00	87.50
30/3/44	291.94	102.00	15.00	1.70	13.00	87.00
2/4/44	290.11	100.00	15.25	1.70	13.00	87.00
3/4/44	285.57	100.00	14.75	1.70	13.00	88.50
4/4/44	279.16	97.00	14.75	1.70	13.00	86.00
5/4/44	282.02	96.50	14.75	1.60	13.00	86.00
9/4/44	278.25	95.00	14.75	1.70	13.00	74.00
10/4/44	279.16	94.50	14.75	1.60	12.75	74.00
11/4/44	282.02	95.50	14.75	1.70	12.75	74.00
12/4/44	291.28	97.00	15.00	1.80	13.00	73.00
17/4/44	286.62	96.50	15.00	1.60	13.00	73.00

Date	Set Index	PTTEP	RATCH	SUSCO	TIG	UGP
19/4/44	298.07	96.00	15.00	1.70	13.00	75.00
20/4/44	292.58	95.50	15.00	1.60	13.00	74.00
23/4/44	290.54	96.50	15.00	1.70	13.00	74.00
18/4/44	297.33	97.00	15.00	1.70	13.00	73.00
24/4/44	296.95	100.00	15.00	1.70	13.00	75.00
25/4/44	296.86	103.00	15.25	1.70	13.00	76.00
26/4/44	297.14	103.00	15.00	1.70	13.00	76.00
27/4/44	297.21	106.00	15.25	1.70	16.50	76.00
30/4/44	300.63	104.00	15.50	1.80	19.00	76.00

Date	BBL	KTB	SCB	TFB	Everage	Rr
13/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
14/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
15/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
16/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
19/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
20/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
21/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
22 /3/44	2.50	2.50	2.50	2.50	2.50	0.0068
23/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
26/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
27/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
28/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
29/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
30/3/44	2.50	2.50	2.50	2.50	2.50	0.0068
2/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
3/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
4/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
5/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
9/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
10/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
11/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
12/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
17/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
18/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
19/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
20/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
23/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
24/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
25/4/44	2.50	2.50	2.5	2.50	2.50	0.0068

Date	BBL	KTB	SCB	TFB	Everage	R _r
26/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
27/4/44	2.50	2.50	2.50	2.50	2.50	0.0068
30/4/44	2.50	2.50	2.50	2.50	2.50	0.0068

มหาวิทยาลัยเชียงใหม่
Chiang Mai University

ตารางที่ 3 ผลตอบแทนจากตลาด และผลตอบแทนจากหลักทรัพย์

Date	Rmt	RBANPU	RBCP	RCOCO	REGCOMP	RLANNA
2/11/43	0.189	-2.740	-2.083	-7.692	-3.053	1.923
3/11/43	2.690	1.408	0.000	-2.083	-1.575	0.943
6/11/43	1.421	0.000	0.000	2.128	0.800	4.673
7/11/43	0.147	2.778	2.128	0.000	-1.587	5.357
8/11/43	2.398	-1.351	0.000	0.000	0.806	0.847
9/11/43	-1.931	2.740	0.000	0.000	-1.600	-0.840
10/11/43	-0.123	-1.333	0.000	6.250	1.626	0.000
13/11/43	-2.063	0.000	-2.083	-3.922	-1.600	-1.695
14/11/43	0.383	-1.351	0.000	0.000	1.626	0.000
15/11/43	0.163	-1.370	0.000	2.041	-2.400	0.000
16/11/43	0.429	1.389	0.000	-2.000	0.000	1.724
17/11/43	1.628	2.740	0.000	10.204	1.639	0.847
20/11/43	-2.138	-2.667	-2.128	-3.704	-1.613	3.361
21/11/43	-0.468	-1.370	2.174	0.000	-0.820	3.252
22/11/43	-1.212	-1.389	-2.128	0.000	-0.826	0.787
23/11/43	0.226	0.000	-2.174	-1.923	0.000	0.000
24/11/43	0.422	0.000	4.444	1.961	0.833	3.125
27/11/43	-0.242	0.000	-2.128	0.000	0.000	-0.758
28/11/43	-0.372	0.000	-2.174	-1.923	-0.826	12.214
29/11/43	-0.271	0.000	0.000	1.961	-1.667	2.041
30/11/43	-1.760	-1.408	0.000	0.000	0.000	-1.333
1/12/43	-1.461	0.000	-4.444	-1.923	-0.847	-8.108
4/12/43	-0.873	0.000	0.000	3.922	-0.855	-3.676
6/12/43	0.206	0.000	0.000	-3.774	2.586	3.053
7/12/43	0.618	0.000	0.000	1.961	0.000	-2.963
8/12/43	-0.007	-1.429	0.000	0.000	-0.840	-4.580
12/12/43	-1.487	-1.449	0.000	0.000	0.847	-0.800
13/12/43	0.853	0.000	0.000	0.000	0.000	-3.226

Date	Rmt	RBANPU	RBCP	RCOCO	REGCOMP	RLANNA
14/12/43	-0.232	0.000	-2.326	0.000	0.000	0.000
15/12/43	0.693	0.000	2.381	0.000	0.840	0.000
18/12/43	-0.725	0.000	-2.326	-1.923	0.000	0.000
19/12/43	-0.037	0.000	2.381	3.922	0.000	4.167
20/12/43	-0.435	0.000	0.000	-1.887	-0.833	-4.000
21/12/43	-0.022	0.000	-2.326	0.000	0.840	0.000
22/12/43	-1.023	-1.471	-2.381	-1.923	-1.667	0.000
26/12/43	-0.835	-1.493	2.439	0.000	-0.847	0.000
27/12/43	0.608	0.000	-2.381	0.000	1.709	0.000
28/12/43	0.465	1.515	2.439	0.000	-0.840	0.000
29/12/43	0.553	1.493	0.000	1.961	1.695	0.000
3/1/44	1.055	1.471	0.000	1.923	0.000	0.000
4/1/44	2.470	1.449	0.000	-1.887	0.000	6.667
5/1/44	2.874	1.429	0.000	0.000	0.000	5.469
8/1/44	3.166	0.000	2.381	0.000	5.000	-5.926
9/1/44	0.855	2.817	0.000	3.846	-2.381	-0.787
10/1/44	-1.582	-2.740	0.000	-1.852	0.000	0.000
11/1/44	0.480	-1.408	-2.326	0.000	-2.439	-0.794
12/1/44	5.487	4.286	4.762	3.774	4.167	0.000
15/1/44	2.011	5.479	9.091	1.818	4.000	2.400
16/1/44	-2.863	-6.494	-4.167	-3.571	-4.615	-1.563
17/1/44	2.127	2.778	4.348	1.852	0.806	0.000
18/1/44	-0.229	-1.351	-2.083	-3.636	1.600	0.000
19/1/44	0.827	0.000	-2.128	0.000	1.575	0.000
22/1/44	0.704	0.000	2.174	1.887	0.000	0.000
23/1/44	2.046	0.000	0.000	1.852	0.000	0.000
24/1/44	-0.009	1.370	2.128	-1.818	-0.775	0.000
25/1/44	4.328	0.000	12.500	3.704	1.563	0.000
26/1/44	-2.223	0.000	-3.704	-3.571	-7.692	0.000

Date	Rmt	RBANPU	RBCP	RCOCO	REGCOMP	RLANNA
29/1/44	0.123	1.351	-3.846	0.000	4.167	0.000
30/1/44	-2.204	-2.667	0.000	-3.704	-2.400	0.000
31/1/44	2.325	1.370	0.000	0.000	0.000	-0.794
1/2/44	-0.694	-1.351	0.000	0.000	0.820	-0.800
2/2/44	1.101	1.370	0.000	0.000	0.000	0.000
5/2/44	-1.503	-2.703	0.000	0.000	-0.813	0.000
6/2/44	1.525	-1.389	-2.000	0.000	0.000	-2.419
7/2/44	-1.972	1.408	0.000	0.000	0.000	0.000
9/2/44	-0.852	-1.389	-2.041	-1.923	1.639	0.000
12/2/44	-2.008	2.817	0.000	-5.882	3.226	-0.826
13/2/44	1.207	13.699	0.000	-2.083	-1.563	0.000
14/2/44	-2.108	-2.410	-2.083	2.128	0.000	0.833
15/2/44	-0.032	1.235	-2.128	2.083	0.000	0.000
16/2/44	0.270	2.439	0.000	0.000	0.000	0.000
19/2/44	-2.013	-1.190	0.000	0.000	-0.794	8.264
20/2/44	0.866	2.410	-2.174	6.122	1.600	8.397
21/2/44	-0.669	3.529	0.000	11.538	0.787	-1.408
22/2/44	-0.390	0.000	0.000	0.000	0.000	0.000
23/2/44	4.925	3.409	4.444	0.000	1.563	0.000
26/2/44	-0.897	0.000	-2.128	0.000	3.846	-2.857
27/2/44	1.740	2.198	6.522	0.000	0.741	0.000
28/2/44	-0.526	-16.129	-2.041	13.793	-0.735	-2.206
1/3/44	-2.761	-3.846	-2.083	1.515	-1.481	-3.759
2/3/44	-3.216	-4.000	-4.255	0.000	0.000	-6.250
5/3/44	-1.898	0.000	0.000	0.000	-2.256	0.000
6/3/44	-0.143	-2.778	0.000	0.000	0.000	0.000
7/3/44	2.181	0.000	2.222	0.000	1.538	0.000
8/3/44	-1.498	1.429	2.174	0.000	0.000	0.000
9/3/44	1.736	0.000	-2.128	0.000	1.515	0.833

Date	Rmt	RBANPU	RBCP	RCOCO	REGCOMP	RLANNA
12/3/44	-0.694	1.408	-2.174	0.000	0.000	0.000
13/3/44	-0.692	0.000	2.222	0.000	1.493	-0.826
14/3/44	-0.935	1.389	-2.174	0.000	0.000	0.000
15/3/44	-1.277	-1.370	0.000	0.000	-1.471	0.000
16/3/44	-1.047	0.000	0.000	0.000	-0.746	0.000
19/3/44	-0.608	-1.389	-2.222	0.000	-0.752	7.500
20/3/44	0.659	1.408	2.273	0.000	-0.758	8.527
21/3/44	-0.655	0.000	-2.222	0.000	0.763	0.000
22/3/44	-0.618	0.000	-2.273	0.000	-1.515	-7.857
23/3/44	0.287	-1.389	2.326	0.000	1.538	8.527
26/3/44	1.223	0.000	0.000	0.000	0.758	0.000
27/3/44	-0.946	0.000	0.000	0.000	-0.752	0.000
28/3/44	-1.347	-1.408	2.273	0.000	0.000	0.000
29/3/44	0.272	0.000	-2.222	1.493	-0.758	1.429
30/3/44	1.410	1.429	0.000	0.000	-0.763	0.000
2/4/44	-0.627	1.408	2.273	-1.471	0.000	-0.704
3/4/44	-1.565	-1.389	-2.222	0.000	-5.385	1.418
4/4/44	-2.245	0.000	0.000	-14.925	-2.439	-0.699
5/4/44	1.025	1.408	0.000	12.281	0.000	-1.408
9/4/44	-1.337	0.000	-2.273	-6.250	2.500	0.714
10/4/44	0.327	-1.389	-2.326	11.667	0.000	0.000
11/4/44	1.025	0.000	2.381	1.493	0.813	0.000
12/4/44	3.283	2.817	4.651	-1.471	1.613	0.000
17/4/44	-1.600	-2.740	2.222	-8.955	-1.587	0.000
18/4/44	3.737	2.817	-4.348	0.000	1.613	0.000
19/4/44	0.249	-1.370	0.000	4.918	-0.794	0.000
20/4/44	-1.842	0.000	-4.545	-1.563	-0.800	-0.709
23/4/44	-0.697	0.000	2.381	0.000	0.000	0.000
24/4/44	2.206	0.000	2.326	1.587	0.000	0.000

Date	Rmt	RBANPU	RBCP	RCOCO	REGCOMP	RLANNA
25/4/44	-0.030	1.389	0.000	0.000	0.806	0.000
26/4/44	0.094	0.000	-2.273	0.000	-1.600	0.714
27/4/44	0.024	2.740	2.326	3.125	0.000	-0.709
30/4/44	1.151	1.333	-2.273	-4.545	0.813	0.000

Date	Rmt	RPTTEP	PRATCH	RSUSCO	RTIG	RUGP
2/11/43	0.189	0.885	0.000	-5.556	-3.571	0.000
3/11/43	2.690	2.632	-1.754	0.000	0.000	0.000
6/11/43	1.421	0.855	-1.786	0.000	0.000	4.286
7/11/43	0.147	1.695	1.818	5.882	1.852	-1.370
8/11/43	2.398	5.000	1.786	0.000	1.818	0.000
9/11/43	-1.931	-6.349	-3.509	-5.556	0.000	1.389
10/11/43	-0.123	-2.542	0.000	5.882	0.000	0.000
13/11/43	-2.063	-0.870	-1.818	-5.556	-1.786	0.000
14/11/43	0.383	1.754	1.852	0.000	0.000	0.000
15/11/43	0.163	0.000	0.000	0.000	-1.818	0.000
16/11/43	0.429	0.862	0.000	5.882	0.000	-1.370
17/11/43	1.628	1.709	0.000	0.000	1.852	-0.694
20/11/43	-2.138	-2.521	-1.818	0.000	-1.818	0.000
21/11/43	-0.468	0.000	0.000	-5.556	0.000	-1.399
22/11/43	-1.212	0.000	-1.852	5.882	0.000	0.000
23/11/43	0.226	1.724	-1.887	0.000	0.000	0.000
24/11/43	0.422	0.000	0.000	-5.556	0.000	2.128
27/11/43	-0.242	0.000	0.000	0.000	-1.852	0.000
28/11/43	-0.372	-1.695	0.000	0.000	1.887	0.000
29/11/43	-0.271	0.862	0.000	0.000	0.000	-1.389
30/11/43	-1.760	-4.274	0.000	-5.882	0.000	-2.817
1/12/43	-1.461	-2.679	0.000	0.000	-3.704	0.000
4/12/43	-0.873	-1.835	-3.846	0.000	1.923	0.000

Date	Rmt	RPTTEP	PRATCH	RSUSCO	RTIG	RUGP
6/12/43	0.206	-0.935	2.000	0.000	1.887	4.348
7/12/43	0.618	-0.943	1.961	0.000	-1.852	-2.778
8/12/43	-0.007	-2.857	0.000	6.250	0.000	0.000
12/12/43	-1.487	-5.392	0.000	-5.882	0.000	1.429
13/12/43	0.853	3.627	0.000	0.000	-1.887	0.000
14/12/43	-0.232	-2.500	1.923	0.000	0.000	0.000
15/12/43	0.693	0.000	0.000	0.000	0.000	0.000
18/12/43	-0.725	2.051	-1.887	0.000	0.000	-0.704
19/12/43	-0.037	-0.503	0.000	0.000	0.000	0.000
20/12/43	-0.435	0.505	-1.923	0.000	-1.923	0.000
21/12/43	-0.022	-2.010	-1.961	0.000	0.000	0.000
22/12/43	-1.023	-0.513	2.000	-6.250	1.961	2.837
26/12/43	-0.835	0.000	-1.961	0.000	-1.923	-0.690
27/12/43	0.608	0.000	2.000	6.667	0.000	0.000
28/12/43	0.465	2.062	1.961	0.000	0.000	-1.389
29/12/43	0.553	1.010	-1.923	0.000	1.961	0.704
3/1/44	1.055	0.000	0.000	0.000	0.000	-0.699
4/1/44	2.470	3.000	1.961	0.000	0.000	1.408
5/1/44	2.874	0.971	0.000	6.250	0.000	0.000
8/1/44	3.166	-0.962	1.923	0.000	0.000	-0.694
9/1/44	0.855	0.971	-1.887	0.000	0.000	-0.699
10/1/44	-1.582	0.000	0.000	-5.882	0.000	0.000
11/1/44	0.480	0.000	1.923	6.250	0.000	0.000
12/1/44	5.487	2.885	0.000	0.000	1.923	0.704
15/1/44	2.011	4.673	1.887	5.882	0.000	0.000
16/1/44	-2.863	-2.679	-1.852	-5.556	-1.887	0.000
17/1/44	2.127	1.835	0.000	5.882	1.923	0.000
18/1/44	-0.229	-1.802	0.000	-5.556	-1.887	-0.699
19/1/44	0.827	0.000	0.000	0.000	1.923	0.000

Date	Rmt	RPTTEP	PRATCH	RSUSCO	RTIG	RUGP
22/1/44	0.704	0.000	0.000	5.882	0.000	0.000
23/1/44	2.046	0.917	0.000	5.556	0.000	0.000
24/1/44	-0.009	0.000	-1.887	0.000	1.887	1.408
25/1/44	4.328	2.727	1.923	15.789	0.000	-1.389
26/1/44	-2.223	-2.655	0.000	4.545	0.000	0.704
29/1/44	0.123	-1.818	-1.887	0.000	-1.852	0.000
30/1/44	-2.204	0.000	0.000	4.348	1.887	0.000
31/1/44	2.325	2.778	0.000	0.000	0.000	0.000
1/2/44	-0.694	-3.604	0.000	0.000	-1.852	0.699
2/2/44	1.101	1.869	1.923	0.000	1.887	4.167
5/2/44	-1.503	-0.917	-1.887	-8.333	-5.556	0.000
6/2/44	1.525	-3.704	0.000	-9.091	-1.961	0.667
7/2/44	-1.972	0.000	0.000	5.000	2.000	1.325
9/2/44	-0.852	-4.327	0.000	-4.762	-1.961	0.654
12/2/44	-2.008	-1.508	0.000	-5.000	2.000	0.000
13/2/44	1.207	0.510	1.923	5.263	1.961	0.000
14/2/44	-2.108	-2.538	-1.887	-5.000	0.000	0.000
15/2/44	-0.032	2.083	0.000	0.000	0.000	3.896
16/2/44	0.270	2.041	0.000	0.000	0.000	1.250
19/2/44	-2.013	-2.000	0.000	5.263	-1.923	-1.235
20/2/44	0.866	0.510	-1.923	-5.000	3.922	1.250
21/2/44	-0.669	1.523	1.961	5.263	0.000	0.000
22/2/44	-0.390	2.000	0.000	-5.000	-1.887	1.235
23/2/44	4.925	5.882	1.923	5.263	1.923	0.000
26/2/44	-0.897	-1.852	5.660	-5.000	0.000	-1.220
27/2/44	1.740	1.887	-1.786	5.263	3.774	1.235
28/2/44	-0.526	-1.852	-1.818	0.000	-1.818	3.659
1/3/44	-2.761	-3.774	0.000	-5.000	-1.852	0.000
2/3/44	-3.216	-1.961	-1.852	-5.263	-3.774	-1.176

Date	Rmt	RPTTEP	PRATCH	RSUSCO	RTIG	RUGP
5/3/44	-1.898	0.000	3.774	0.000	0.000	0.000
6/3/44	-0.143	-1.000	0.000	0.000	0.000	0.000
7/3/44	2.181	4.040	1.818	0.000	0.000	0.000
8/3/44	-1.498	-1.942	1.786	0.000	0.000	-2.381
9/3/44	1.736	0.000	0.000	5.556	1.961	0.000
12/3/44	-0.694	0.000	0.000	0.000	0.000	0.000
13/3/44	-0.692	1.980	0.000	-5.263	-1.923	0.000
14/3/44	-0.935	-0.971	0.000	0.000	1.961	0.000
15/3/44	-1.277	-1.961	0.000	-5.556	-1.923	0.000
16/3/44	-1.047	0.000	1.754	0.000	0.000	-0.610
19/3/44	-0.608	0.000	0.000	5.882	-1.961	0.000
20/3/44	0.659	0.000	1.724	0.000	2.000	0.000
21/3/44	-0.655	-0.500	3.390	0.000	0.000	0.000
22/3/44	-0.618	0.503	-1.639	0.000	-1.961	-0.613
23/3/44	0.287	-1.000	1.667	0.000	0.000	0.000
26/3/44	1.223	0.000	-1.639	0.000	2.000	0.000
27/3/44	-0.946	-0.505	-1.667	-5.556	1.961	0.617
28/3/44	-1.347	1.523	-1.695	0.000	0.000	4.294
29/3/44	0.272	-0.500	3.448	0.000	0.000	2.941
30/3/44	1.410	2.513	0.000	0.000	0.000	-0.571
2/4/44	-0.627	-1.961	1.667	0.000	0.000	0.000
3/4/44	-1.565	0.000	-3.279	0.000	0.000	1.724
4/4/44	-2.245	-3.000	0.000	0.000	0.000	-2.825
5/4/44	1.025	-0.515	0.000	-5.882	0.000	0.000
9/4/44	-1.337	-1.554	0.000	6.250	0.000	-13.953
10/4/44	0.327	-0.526	0.000	-5.882	-1.923	0.000
11/4/44	1.025	1.058	0.000	6.250	0.000	0.000
12/4/44	3.283	1.571	1.695	5.882	1.961	-1.351
17/4/44	-1.600	-0.515	0.000	-11.111	0.000	0.000

Date	Rmt	RPTTEP	PRATCH	RSUSCO	RTIG	RUGP
18/4/44	3.737	0.518	0.000	6.250	0.000	0.000
19/4/44	0.249	-1.031	0.000	0.000	0.000	2.740
20/4/44	-1.842	-0.521	0.000	-5.882	0.000	-1.333
23/4/44	-0.697	1.047	0.000	6.250	0.000	0.000
24/4/44	2.206	3.627	0.000	0.000	0.000	1.351
25/4/44	-0.030	3.000	1.667	0.000	0.000	1.333
26/4/44	0.094	0.000	-1.639	0.000	0.000	0.000
27/4/44	0.024	2.913	1.667	0.000	26.923	0.000
30/4/44	1.151	-1.887	1.639	5.882	15.152	0.000

ตารางที่ 4 ส่วนต่างของผลตอบแทนจากตลาด กับผลตอบแทนที่ไร้ความเสี่ยง

DATE	$R_t - R_f$	$R_{BANPU} - R_f$	$R_{BGR} - R_f$	$R_{COCO} - R_f$	$R_{EGGOME} - R_f$	$R_{LANNA} - R_f$
2/11/43	0.181	1.421	2.166	2.120	0.786	1.915
3/11/43	2.682	1.400	-0.008	-2.092	-1.583	0.935
6/11/43	1.413	-0.008	-0.008	2.119	0.792	4.665
7/11/4	0.139	2.770	2.119	-0.008	-1.596	5.349
8/11/43	2.390	-1.360	-0.008	-0.008	0.798	0.839
9/11/43	-1.939	2.732	-0.008	-0.008	-1.608	-0.849
10/11/43	-0.131	-1.342	-0.008	6.242	1.618	-0.008
13/11/43	-2.071	-0.008	-2.092	-3.930	-1.608	-1.703
14/11/43	0.375	-1.360	-0.008	-0.008	1.618	-0.008
15/11/43	0.155	-1.378	-0.008	2.033	-2.408	-0.008
16/11/43	0.421	1.381	-0.008	-2.008	-0.008	1.716
17/11/43	1.619	2.732	-0.008	10.196	1.631	0.839
20/11/43	-2.146	-2.675	-2.136	-3.712	-1.621	3.353
21/11/43	-0.476	-1.378	2.166	-0.008	-0.828	3.244
22/11/43	-1.220	-1.397	-2.136	-0.008	-0.835	0.779
23/11/43	0.217	-0.008	-2.182	-1.931	-0.008	-0.008
24/11/43	0.414	-0.008	4.436	1.953	0.825	3.117
27/11/43	-0.250	-0.008	-2.136	-0.008	-0.008	-0.766
28/11/43	-0.380	-0.008	-2.182	-1.931	-0.835	12.206
29/11/43	-0.280	-0.008	-0.008	1.953	-1.675	2.033
30/11/43	-1.769	-1.417	-0.008	-0.008	-0.008	-1.342
1/12/43	-1.469	-0.008	-4.453	-1.931	-0.856	-8.116
4/12/43	-0.881	-0.008	-0.008	3.913	-0.863	-3.685
6/12/43	0.198	-0.008	-0.008	-3.782	2.578	3.045
7/12/43	0.609	-0.008	-0.008	1.953	-0.008	-2.971
8/12/43	-0.016	-1.437	-0.008	-0.008	-0.849	-4.588
12/12/43	-1.495	-1.457	-0.008	-0.008	0.839	-0.808
13/12/43	0.845	-0.008	-0.008	-0.008	-0.008	-3.234
14/12/43	-0.240	-0.008	-2.334	-0.008	-0.008	-0.008

DATE	R_{Rf}	$R_{BAND}-R_{Rf}$	$R_{DC}-R_{Rf}$	$R_{COCO}-R_{Rf}$	$R_{RECOMP}-R_{Rf}$	$R_{LANNA}-R_{Rf}$
15/12/43	0.685	-0.008	2.373	-0.008	0.832	-0.008
18/12/43	-0.733	-0.008	-2.334	-1.931	-0.008	-0.008
19/12/43	-0.045	-0.008	2.373	3.913	-0.008	4.158
20/12/43	-0.443	-0.008	-0.008	-1.895	-0.842	-4.008
21/12/43	-0.030	-0.008	-2.334	-0.008	0.832	-0.008
22/12/43	-1.031	-1.479	-2.389	-1.931	-1.675	-0.008
26/12/43	-0.843	-1.501	2.431	-0.008	-0.856	-0.008
27/12/43	0.600	-0.008	-2.389	-0.008	1.701	-0.008
28/12/43	0.457	1.507	2.431	-0.008	-0.849	-0.008
29/12/43	0.545	1.484	-0.008	1.953	1.687	-0.008
3/1/44	1.047	1.462	-0.008	1.915	-0.008	-0.008
4/1/44	2.462	1.441	-0.008	-1.895	-0.008	6.658
5/1/44	2.865	1.420	-0.008	-0.008	-0.008	5.461
8/1/44	3.158	-0.008	2.373	-0.008	4.992	-5.934
9/1/44	0.847	2.809	-0.008	3.838	-2.389	-0.796
10/1/44	-1.590	-2.748	-0.008	-1.860	-0.008	-0.008
11/1/44	0.472	-1.417	-2.334	-0.008	-2.447	-0.802
12/1/44	5.479	4.278	4.754	3.765	4.158	-0.008
15/1/44	2.003	5.471	9.083	1.810	3.992	2.392
16/1/44	-2.871	-6.502	-4.175	-3.580	-4.624	-1.571
17/1/44	2.119	2.770	4.340	1.844	0.798	-0.008
18/1/44	-0.237	-1.360	-2.092	-3.645	1.592	-0.008
19/1/44	0.819	-0.008	-2.136	-0.008	1.567	-0.008
22/1/44	0.696	-0.008	2.166	1.879	-0.008	-0.008
23/1/44	2.038	-0.008	-0.008	1.844	-0.008	-0.008
24/1/44	-0.017	1.362	2.119	-1.826	-0.783	-0.008
25/1/44	4.319	-0.008	12.492	3.696	1.554	-0.008
26/1/44	-2.231	-0.008	-3.712	-3.580	-7.701	-0.008
29/1/44	0.115	1.343	-3.854	-0.008	4.158	-0.008

DATE	$R_m - R_f$	$R_{BANPU} - R_f$	$R_{BCEP} - R_f$	$R_{COCO} - R_f$	$R_{REGCOMP} - R_f$	$R_{LANNA} - R_f$
30/1/44	-2.212	-2.675	-0.008	-3.712	-2.408	-0.008
31/1/44	2.316	1.362	-0.008	-0.008	-0.008	-0.802
1/2/44	-0.702	-1.360	-0.008	-0.008	0.811	-0.808
2/2/44	1.093	1.362	-0.008	-0.008	-0.008	-0.008
5/2/44	-1.511	-2.711	-0.008	-0.008	-0.821	-0.008
6/2/44	1.517	-1.397	-2.008	-0.008	-0.008	-2.428
7/2/44	-1.981	1.400	-0.008	-0.008	-0.008	-0.008
9/2/44	-0.860	-1.397	-2.049	-1.931	1.631	-0.008
12/2/44	-2.016	2.809	-0.008	-5.890	3.218	-0.834
13/2/44	1.200	13.692	-0.007	-2.090	-1.569	-0.007
14/2/44	-2.115	-2.416	-2.090	2.121	-0.007	0.827
15/2/44	-0.039	1.228	-2.134	2.077	-0.007	-0.007
16/2/44	0.263	2.432	-0.007	-0.007	-0.007	-0.007
19/2/44	-2.019	-1.197	-0.007	-0.007	-0.800	8.258
20/2/44	0.859	2.403	-2.181	6.116	1.593	8.390
21/2/44	-0.676	3.523	-0.007	11.532	0.781	-1.415
22/2/44	-0.397	-0.007	-0.007	-0.007	-0.007	-0.007
23/2/44	4.918	3.402	4.438	-0.007	1.556	-0.007
26/2/44	-0.904	-0.007	-2.134	-0.007	3.839	-2.864
27/2/44	1.733	2.191	6.515	-0.007	0.734	-0.007
28/2/44	-0.533	-16.136	-2.048	13.786	-0.742	-2.213
1/3/44	-2.768	-3.853	-2.090	1.508	-1.488	-3.766
2/3/44	-3.223	-4.007	-4.262	-0.007	-0.007	-6.257
5/3/44	-1.905	-0.007	-0.007	-0.007	-2.262	-0.007
6/3/44	-0.150	-2.785	-0.007	-0.007	-0.007	-0.007
7/3/44	2.175	-0.007	2.215	-0.007	1.532	-0.007
8/3/44	-1.505	1.422	2.167	-0.007	-0.007	-0.007
9/3/44	1.730	-0.007	-2.134	-0.007	1.508	0.827
12/3/44	-0.701	1.402	-2.181	-0.007	-0.007	-0.007

DATE	$R_n - R_f$	$R_{BAND} - R_f$	$R_{BOP} - R_f$	$R_{CDO} - R_f$	$R_{CDOIMP} - R_f$	$R_{LANNA} - R_f$
13/3/44	-0.699	-0.007	2.215	-0.007	1.486	-0.833
14/3/44	-0.942	1.382	-2.181	-0.007	-0.007	-0.007
15/3/44	-1.284	-1.377	-0.007	-0.007	-1.477	-0.007
16/3/44	-1.054	-0.007	-0.007	-0.007	-0.753	-0.007
19/3/44	-0.614	-1.396	-2.229	-0.007	-0.759	7.493
20/3/44	0.652	1.402	2.266	-0.007	-0.764	8.520
21/3/44	-0.662	-0.007	-2.229	-0.007	0.757	-0.007
22/3/44	-0.625	-0.007	-2.280	-0.007	-1.522	-7.864
23/3/44	0.280	-1.396	2.319	-0.007	1.532	8.520
26/3/44	1.216	-0.007	-0.007	-0.007	0.751	-0.007
27/3/44	-0.953	-0.007	-0.007	-0.007	-0.759	-0.007
28/3/44	-1.354	-1.415	2.266	-0.007	-0.007	-0.007
29/3/44	0.265	-0.007	-2.229	1.486	-0.764	1.422
30/3/44	1.404	1.422	-0.007	-0.007	-0.770	-0.007
2/4/44	-0.634	1.402	2.266	-1.477	-0.007	-0.711
3/4/44	-1.572	-1.396	-2.229	-0.007	-5.391	1.412
4/4/44	-2.251	-0.007	-0.007	-14.932	-2.446	-0.706
5/4/44	1.018	1.402	-0.007	12.274	-0.007	-1.415
9/4/44	-1.344	-0.007	-2.280	-6.257	2.493	0.707
10/4/44	0.320	-1.396	-2.332	11.660	-0.007	-0.007
11/4/44	1.018	-0.007	2.374	1.486	0.806	-0.007
12/4/44	3.277	2.810	4.644	-1.477	1.606	-0.007
17/4/44	-1.607	-2.747	2.215	-8.962	-1.594	-0.007
18/4/44	3.730	2.810	-4.355	-0.007	1.606	-0.007
19/4/44	0.242	-1.377	-0.007	4.911	-0.800	-0.007
20/4/44	-1.849	-0.007	-4.552	-1.569	-0.807	-0.716
23/4/44	-0.704	-0.007	2.374	-0.007	-0.007	-0.007
24/4/44	2.199	-0.007	2.319	1.581	-0.007	-0.007
25/4/44	-0.037	1.382	-0.007	-0.007	0.800	-0.007

DATE	$R_n - R_f$	$R_{TRANSP} - R_f$	$R_{REG} - R_f$	$R_{RECO} - R_f$	$R_{RECOMP} - R_f$	$R_{LANNA} - R_f$
26/4/44	0.088	-0.007	-2.280	-0.007	-1.607	0.707
27/4/44	0.017	2.733	2.319	3.118	-0.007	-0.716
30/4/44	1.144	1.327	-2.280	-4.552	0.806	-0.007
Date	$R_n - R_f$	$R_{PTER} - R_f$	$R_{RATCH} - R_f$	$R_{SUSCO} - R_f$	$R_{TIG} - R_f$	$R_{UGG} - R_f$
2/11/43	0.181	0.877	-0.008	-0.008	-0.008	-0.008
3/11/43	2.682	2.623	-1.763	-0.008	-0.008	-0.008
6/11/43	1.413	0.847	-1.794	-0.008	-0.008	4.278
7/11/43	0.139	1.687	1.810	5.874	1.844	-1.378
8/11/43	2.390	4.992	1.778	-0.008	1.810	-0.008
9/11/43	-1.939	-6.357	-3.517	-5.564	-0.008	1.381
10/11/43	-0.131	-2.551	-0.008	5.874	-0.008	-0.008
13/11/43	-2.071	-0.878	-1.826	-5.564	-1.794	-0.008
14/11/43	0.375	1.746	1.844	-0.008	-0.008	-0.008
15/11/43	0.155	-0.008	-0.008	-0.008	-1.826	-0.008
16/11/43	0.421	0.854	-0.008	5.874	-0.008	-1.378
17/11/43	1.619	1.701	-0.008	-0.008	1.844	-0.703
20/11/43	-2.146	-2.529	-1.826	-0.008	-1.826	-0.008
21/11/43	-0.476	-0.008	-0.008	-5.564	-0.008	-1.407
22/11/43	-1.220	-0.008	-1.860	5.874	-0.008	-0.008
23/11/43	0.217	1.716	-1.895	-0.008	-0.008	-0.008
24/11/43	0.414	-0.008	-0.008	-5.564	-0.008	2.119
27/11/43	-0.250	-0.008	-0.008	-0.008	-1.860	-0.008
28/11/43	-0.380	-1.703	-0.008	-0.008	1.879	-0.008
29/11/43	-0.280	0.854	-0.008	-0.008	-0.008	-1.397
30/11/43	-1.769	-4.282	-0.008	-5.891	-0.008	-2.825
1/12/43	-1.469	-2.687	-0.008	-0.008	-3.712	-0.008
4/12/43	-0.881	-1.843	-3.854	-0.008	1.915	-0.008
6/12/43	0.198	-0.943	1.992	-0.008	1.879	4.340
7/12/43	0.609	-0.952	1.953	-0.008	-1.860	-2.786

Date	$R_{\text{A}} - R_f$	$R_{\text{REIT}} - R_f$	$R_{\text{NATREN}} - R_f$	$R_{\text{USCO}} - R_f$	$R_{\text{TRG}} - R_f$	$R_{\text{LUCR}} - R_f$
8/12/43	-0.016	-2.865	-0.008	6.242	-0.008	-0.008
12/12/43	-1.495	-5.400	-0.008	-5.891	-0.008	1.420
13/12/43	0.845	3.619	-0.008	-0.008	-1.895	-0.008
14/12/43	-0.240	-2.508	1.915	-0.008	-0.008	-0.008
15/12/43	0.685	-0.008	-0.008	-0.008	-0.008	-0.008
18/12/43	-0.733	2.043	-1.895	-0.008	-0.008	-0.712
19/12/43	-0.045	-0.511	-0.008	-0.008	-0.008	-0.008
20/12/43	-0.443	0.497	-1.931	-0.008	-1.931	-0.008
21/12/43	-0.030	-2.018	-1.969	-0.008	-0.008	-0.008
22/12/43	-1.031	-0.521	1.992	-6.258	1.953	2.829
26/12/43	-0.843	-0.008	-1.969	-0.008	-1.931	-0.698
27/12/43	0.600	-0.008	1.992	6.658	-0.008	-0.008
28/12/43	0.457	2.054	1.953	-0.008	-0.008	-1.397
29/12/43	0.545	1.002	-1.931	-0.008	1.953	0.696
3/1/44	1.047	-0.008	-0.008	-0.008	-0.008	-0.708
4/1/44	2.462	2.992	1.953	-0.008	-0.008	1.400
5/1/44	2.865	0.963	-0.008	6.242	-0.008	-0.008
8/1/44	3.158	-0.970	1.915	-0.008	-0.008	-0.703
9/1/44	0.847	0.963	-1.895	-0.008	-0.008	-0.708
10/1/44	-1.590	-0.008	-0.008	-5.891	-0.008	-0.008
11/1/44	0.472	-0.008	1.915	6.242	-0.008	-0.008
12/1/44	5.479	2.876	-0.008	-0.008	1.915	0.696
15/1/44	2.003	4.665	1.879	5.874	-0.008	-0.008
16/1/44	-2.871	-2.687	-1.860	-5.564	-1.895	-0.008
17/1/44	2.119	1.827	-0.008	5.874	1.915	-0.008
18/1/44	-0.237	-1.810	-0.008	-5.564	-1.895	-0.708
19/1/44	0.819	-0.008	-0.008	-0.008	1.915	-0.008
22/1/44	0.696	-0.008	-0.008	5.874	-0.008	-0.008
23/1/44	2.038	0.909	-0.008	5.547	-0.008	-0.008

Date	$R_{\text{B}}-R_f$	$R_{\text{KATE}}-R_f$	$R_{\text{KATE}}-R_f$	$R_{\text{SUSCO}}-R_f$	$R_{\text{NG}}-R_f$	$R_{\text{UAT}}-R_f$
24/1/44	-0.017	-0.008	-1.895	-0.008	1.879	1.400
25/1/44	4.319	2.719	1.915	15.781	-0.008	-1.397
26/1/44	-2.231	-2.663	-0.008	4.537	-0.008	0.696
29/1/44	0.115	-1.826	-1.895	-0.008	-1.860	-0.008
30/1/44	-2.212	-0.008	-0.008	4.340	1.879	-0.008
31/1/44	2.316	2.770	-0.008	-0.008	-0.008	-0.008
1/2/44	-0.702	-3.612	-0.008	-0.008	-1.860	0.691
2/2/44	1.093	1.861	1.915	-0.008	1.879	4.158
5/2/44	-1.511	-0.926	-1.895	-8.342	-5.564	-0.008
6/2/44	1.517	-3.712	-0.008	-9.099	-1.969	0.658
7/2/44	-1.981	-0.008	-0.008	4.992	1.992	1.316
9/2/44	-0.860	-4.335	-0.008	-4.770	-1.969	0.645
12/2/44	-2.016	-1.515	-0.008	-5.008	1.992	-0.008
13/2/44	1.200	0.503	1.916	5.256	1.954	-0.007
14/2/44	-2.115	-2.545	-1.894	-5.007	-0.007	-0.007
15/2/44	-0.039	2.077	-0.007	-0.007	-0.007	3.889
16/2/44	0.263	2.034	-0.007	-0.007	-0.007	1.243
19/2/44	-2.019	-2.007	-0.007	5.256	-1.930	-1.241
20/2/44	0.859	0.503	-1.930	-5.007	3.915	1.243
21/2/44	-0.676	1.516	1.954	5.256	-0.007	-0.007
22/2/44	-0.397	1.993	-0.007	-5.007	-1.894	1.228
23/2/44	4.918	5.876	1.916	5.256	1.916	-0.007
26/2/44	-0.904	-1.859	5.654	-5.007	-0.007	-1.226
27/2/44	1.733	1.880	-1.793	5.256	3.767	1.228
28/2/44	-0.533	-1.859	-1.825	-0.007	-1.825	3.652
1/3/44	-2.768	-3.780	-0.007	-5.007	-1.859	-0.007
2/3/44	-3.223	-1.968	-1.859	-5.270	-3.780	-1.183
5/3/44	-1.905	-0.007	3.767	-0.007	-0.007	-0.007
6/3/44	-0.150	-1.007	-0.007	-0.007	-0.007	-0.007

Date	$R_L - R_f$	$R_{\text{гидр}} - R_f$	$R_{\text{кратч}} - R_f$	$R_{\text{суско}} - R_f$	$R_{\text{но}} - R_f$	$R_{\text{доп}} - R_f$
7/3/44	2.175	4.034	1.811	-0.007	-0.007	-0.007
8/3/44	-1.505	-1.949	1.779	-0.007	-0.007	-2.388
9/3/44	1.730	-0.007	-0.007	5.549	1.954	-0.007
12/3/44	-0.701	-0.007	-0.007	-0.007	-0.007	-0.007
13/3/44	-0.699	1.973	-0.007	-5.270	-1.930	-0.007
14/3/44	-0.942	-0.978	-0.007	-0.007	1.954	-0.007
15/3/44	-1.284	-1.968	-0.007	-5.562	-1.930	-0.007
16/3/44	-1.054	-0.007	1.748	-0.007	-0.007	-0.617
19/3/44	-0.614	-0.007	-0.007	5.876	-1.968	-0.007
20/3/44	0.652	-0.007	1.717	-0.007	1.993	-0.007
21/3/44	-0.662	-0.507	3.383	-0.007	-0.007	-0.007
22/3/44	-0.625	0.496	-1.646	-0.007	-1.968	-0.620
23/3/44	0.280	-1.007	1.660	-0.007	-0.007	-0.007
26/3/44	1.216	-0.007	-1.646	-0.007	1.993	-0.007
27/3/44	-0.953	-0.512	-1.673	-5.562	1.954	0.610
28/3/44	-1.354	1.516	-1.702	-0.007	-0.007	4.288
29/3/44	0.265	-0.507	3.441	-0.007	-0.007	2.934
30/3/44	1.404	2.506	-0.007	-0.007	-0.007	-0.578
2/4/44	-0.634	-1.968	1.660	-0.007	-0.007	-0.007
3/4/44	-1.572	-0.007	-3.285	-0.007	-0.007	1.717
4/4/44	-2.251	-3.007	-0.007	-0.007	-0.007	-2.832
5/4/44	1.018	-0.522	-0.007	-5.889	-0.007	-0.007
9/4/44	-1.344	-1.561	-0.007	6.243	-0.007	-13.960
10/4/44	0.320	-0.533	-0.007	-5.889	-1.930	-0.007
11/4/44	1.018	1.051	-0.007	6.243	-0.007	-0.007
12/4/44	3.277	1.564	1.688	5.876	1.954	-1.358
17/4/44	-1.607	-0.522	-0.007	-11.118	-0.007	-0.007
18/4/44	3.730	0.511	-0.007	6.243	-0.007	-0.007
19/4/44	0.242	-1.038	-0.007	-0.007	-0.007	2.733

Date	$R_m - R_f$	$R_{FTSE} - R_f$	$R_{KATON} - R_f$	$R_{SUSCO} - R_f$	$R_{TTC} - R_f$	$R_{UGF} - R_f$
20/4/44	-1.849	-0.528	-0.007	-5.889	-0.007	-1.340
23/4/44	-0.704	1.040	-0.007	6.243	-0.007	-0.007
24/4/44	2.199	3.620	-0.007	-0.007	-0.007	1.345
25/4/44	-0.037	2.993	1.660	-0.007	-0.007	1.327
26/4/44	0.088	-0.007	-1.646	-0.007	-0.007	-0.007
27/4/44	0.017	2.906	1.660	-0.007	26.916	-0.007
30/4/44	1.144	-1.894	1.633	5.876	15.145	-0.007

ตารางที่ 5 ผลการวิเคราะห์ถดถอยอย่างง่าย ผ่านโปรแกรมคอมพิวเตอร์เพื่อการวิเคราะห์เชิงสถิติ

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RBANPU	.	Enter

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.804	0.646	0.159	1.483335

a. Predictors: (Constant) ,BANPU

ANOVA

Model	SUM of Square	df	Mean Square	F	Sig.
1 Regression	51.297	1	21.297	23.314	0.000
Residual	257.433	117	2.200		
Total	308.730	118			

a. Predictors: (Constant) ,BANPU

b. Dependent variables : Rm-Rf

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std.Error	Beta		
1 (Constant)	0.04154	0.136		0.305	0.001
BANPU	0.250	0.052	0.408	4.828	0.000

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RBCP	.	Enter

- a. All requested variables Entered
 b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.070	0.490	0.410	1.437527

- a. Predictors: (Constant) ,BCP

ANOVA

Model		SUM of Square	Df	Mean Square	F	Sig.
1	Regression	66.951	1	66.9517	32.3994	0.000
	Residual	241.7793	117	2.066		
	Total	308.730	118			

- a. Predictors: (Constant) ,BCP
 b. Dependent variables : Rm-Rf

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std.Error	Beta		
2	(Constant)	0.07505	0.132		0.570	0.000
	BCP	0.292	0.051	0.466	5.692	0.000

- a. All requested variables Entered
 b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RCOCO	.	Enter

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.761	0.579	0.560	1.568008

a. Predictors: (Constant) ,COCO

ANOVA

Model		SUM of Square	Df	Mean Square	F	Sig.
1	Regression	21.068	1	21.068	8.569	0.004
	Residual	287.662	117	2.459		
	Total	308.730	118			

a. Predictors: (Constant) ,COCO

b. Dependent variables : Rm-Rf

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std.Error	Beta		
1	Constant)	0.03003	0.144		0.208	0.005
	RCOCO	0.119	0.040	0.261	2.927	0.004

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	REGCOMP	.	Enter

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.740	0.547	0.535	1.442340

a. Predictors: (Constant) ,EGCOMP

ANOVA

Model	SUM of Square	Df	Mean Square	F	Sig.
1 Regression	65.330	1	65.330	31.4034	0.000
Residual	243.400	117	2.080		
Total	308.730	118			

a. Predictors: (Constant) ,EGCOMP

b. Dependent variables : Rm-Rf

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std.Error	Beta		
1 (Constant)	0.06826	0.132		0.516	0.007
REGCOMP	0.428	0.076	0.460	5.604	0.000

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RLANNA	.	Enter

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.642	0.413	0.508	1.610899

a. Predictors: (Constant) ,LANNA

ANOVA

Model	SUM of Square	Df	Mean Square	F	Sig.
1 Regression	5.116	1	5.116	1.971	0.000
Residual	303.614	117	2.595		
Total	308.730	118			

a. Predictors: (Constant) ,LANNA

b. Dependent variables : Rm-Rf

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std.Error	Beta		
1 (Constant)	0.04552	0.0452		0.307	0.000
LANNA	0.07110	0.0510	0.129	1.404	0.000

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Regrssion

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RPTTEP	.	Enter

- a. All requested variables Entered
 b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.716	0.512	0.375	1.278870

- a. Predictors: (Constant) ,PTTEP

ANOVA

Model	SUM of Square	df	Mean Square	F	Sig.
1 Regression	117.376	1	117.376	71.767	0.000
Residual	191.354	117	1.636		
Total	308.730	118			

- a. Predictors: (Constant) ,PTTEP
 b. Dependent variables : Rm-Rf

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std.Error	Beta		
1 (Constant)	0.09185	0.117		0783	0.000
PTTEP	1.07301	0.056	0.617	8.472	0.005

- a. All requested variables Entered
 b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RRATCH	.	Enter

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.720	0.548	0.539	1.577007

a. Predictors: (Constant) ,RATCH

ANOVA

Model	SUM of Square	df	Mean Square	F	Sig.
1 Regression	17.757	1	17.757	7.140	0.009
Residual	290.973	117	2.487		
Total	308.730	118			

a. Predictors: (Constant) ,RATCH

b. Dependent variables : Rm-Rf

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std.Error	Beta		
1	Constant)	0.04710	0.145		0.325	0.045
	RRATCH	0.248	0.0593	0.240	2.672	0.009

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RSUSCO	.	Enter

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.714	0.509	0.507	1.476351

a. Predictors: (Constant) ,SUSCO

ANOVA

Model	SUM of Square	Df	Mean Square	F	Sig.
1 Regression	53.716	1	53.7167	24.645	0.000
Residual	255.015	117	2.180		
Total	308.730	118			

a. Predictors: (Constant) ,SUSCO

b. Dependent variables : Rm-Rf

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std.Error	Beta		
1 (Constant)	0.04508	0.135		0.333	0.000
RSUSCO	0.157	0.032	0.417	4.964	0.000

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RTIG	.	Enter

- a. All requested variables Entered
 b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.635	0.404	0.416	1.596231

- a. Predictors: (Constant) ,TIG

ANOVA

Model	SUM of Square	df	Mean Square	F	Sig.
1 Regression	10.620	1	10.620	4.168	0.043
Residual	298.111	117	2.548		
Total	308.730	118			

- a. Predictors: (Constant) ,TIG
 b. Dependent variables : Rm-Rf

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std.Error	Beta		
1 (Constant)	0.03515	0.147		0.239	0.000
RTIG	0.09403	0.046	0.185	2.042	0.043

- a. All requested variables Entered
 b. Dependent variables : Rm-Rf

Regression

Variables Entered / Removed

Model	Variable Entered	Variables Removed	Method
1	RUGP	.	Enter

a. All requested variables Entered

b. Dependent variables : Rm-Rf

Model Summary

Model	R	R Square	Adjust R Square	Std.Error of The Estimate
1	0.689	0.474	0.461	1.617939

a. Predictors: (Constant), UGP

ANOVA

Model	SUM of Square	df	Mean Square	F	Sig.
1 Regression	2.4569	1	2.456	0.93814	0.000
Residual	306.274	117	2.618		
Total	308.730	118			

a. Predictors: (Constant), UGP

b. Dependent variables : Rm-Rf

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std.Error	Beta		
1 (Constant)	0.05955	0.148		0.401	0.009
RUGP	0.07806	0.081	0.089	2.969	0.005

a. All requested variables Entered

b. Dependent variables : Rm-Rf

ประวัติผู้เขียน

ชื่อ	นางสาวน้ำฝน เสนางคนิกร
วัน เดือน ปีเกิด	24 มีนาคม 2513
ประวัติการศึกษา	สำเร็จการศึกษามัธยมศึกษาตอนปลาย โรงเรียนประชารัฐธรรมคุณ ลำปาง ปีการศึกษา 2532 สำเร็จการศึกษาปริญญาเศรษฐศาสตรบัณฑิต มหาวิทยาลัยเชียงใหม่ ปีการศึกษา 2535
ประสบการณ์	บริษัทเงินทุนหลักทรัพย์คาสเซย์ ไฟแนนซ์ จำกัด (มหาชน) บริษัทเงินทุนหลักทรัพย์นวธนกิจ จำกัด (มหาชน) บริษัทหลักทรัพย์หยวนต้า (ประเทศไทย) จำกัด บริษัทหลักทรัพย์กิมเอ็ง (ประเทศไทย) จำกัด สถาบันเทคโนโลยีราชมงคล วิทยาเขตศาลายา