



ภาคผนวก

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ตารางแสดงอัตราส่วนการลงทุนในแต่ละหลักทรัพย์ของกลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz โดยใช้ข้อมูลปี 2547-2549 เป็นปีจัดกลุ่ม

หลักทรัพย์	ค่าถ่วงน้ำหนัก	ค่าเฉลี่ย	ส่วนเบี่ยงเบนมาตรฐาน
ADVANC	0.00%	-0.00013	0.01797
AMATA	0.00%	-0.00027	0.02713
AOT	1.24%	0.00051	0.03997
ATC	0.00%	-0.00156	0.02740
BANPU	0.00%	-0.00011	0.01660
BAY	0.00%	0.00040	0.01759
BBL	0.00%	-0.00082	0.02178
BEC	0.00%	0.00005	0.02078
BECL	5.40%	-0.00003	0.02116
BGH	1.77%	-0.00131	0.02828
BH	3.47%	-0.00023	0.02124
CCET	7.19%	0.00034	0.02063
CPALL	0.00%	0.00004	0.01652
CPF	1.33%	0.00031	0.02117
CPN	0.00%	-0.00006	0.00922
DELTA	1.67%	0.00032	0.02438
EGCO	1.45%	-0.00006	0.01559
GLOW	10.89%	0.00090	0.02061
HANA	1.19%	-0.00016	0.00874
IRPC	0.00%	0.00036	0.01946
ITD	0.00%	0.00095	0.03079
KBANK	0.00%	0.00196	0.02589
KK	0.00%	0.00017	0.01978
KSL	3.40%	0.00133	0.02720

หลักทรัพย์	ค่าถ่วงน้ำหนัก	ค่าเฉลี่ย	ส่วนเบี่ยงเบนมาตรฐาน
KTB	0.00%	-0.00062	0.02520
LH	0.00%	0.00017	0.02250
MAKRO	1.75%	0.00131	0.01997
MCOT	0.14%	-0.00037	0.02417
MINT	0.67%	0.00018	0.02136
PSL	0.00%	-0.00065	0.03448
PTT	0.00%	0.00055	0.03912
PTTCH	24.56%	0.00036	0.02169
PTTEP	0.00%	0.00061	0.01336
RATCH	1.32%	0.00023	0.01700
RCL	0.00%	-0.00039	0.02022
RRC	21.12%	0.00135	0.02095
SCB	0.00%	0.00033	0.01876
SCC	0.00%	0.00032	0.02187
SCCC	0.00%	0.00049	0.01577
SCIB	0.00%	0.00157	0.01917
SSI	0.00%	0.00202	0.02242
TCAP	0.00%	0.00009	0.01486
THAI	1.09%	0.00013	0.02323
TMB	0.00%	0.00019	0.01761
TOP	0.88%	0.00054	0.02044
TPC	4.47%	0.00073	0.02216
TPIPL	0.00%	-0.00055	0.03052
TRUE	0.00%	0.00046	0.01741
TTA	0.00%	0.00008	0.02918
TUF	5.01%	0.00003	0.02317

ตารางแสดงอัตราส่วนการลงทุนในแต่ละหลักทรัพย์ของกลุ่มหลักทรัพย์การลงทุนที่มีการลงทุนในทุกหุ้นเท่าๆกัน โดยใช้ข้อมูลปี 2547-2549 เป็นปีจัดกลุ่ม

หลักทรัพย์	ค่าถ่วงน้ำหนัก	ค่าเฉลี่ย	ส่วนเบี่ยงเบนมาตรฐาน
ADVANC	2.00%	-0.00013	0.01797
AMATA	2.00%	-0.00027	0.02713
AOT	2.00%	0.00051	0.03997
ATC	2.00%	-0.00156	0.02740
BANPU	2.00%	-0.00011	0.01660
BAY	2.00%	0.00040	0.01759
BBL	2.00%	-0.00082	0.02178
BEC	2.00%	0.00005	0.02078
BECL	2.00%	-0.00003	0.02116
BGH	2.00%	-0.00131	0.02828
BH	2.00%	-0.00023	0.02124
CCET	2.00%	0.00034	0.02063
CPALL	2.00%	0.00004	0.01652
CPF	2.00%	0.00031	0.02117
CPN	2.00%	-0.00006	0.00922
DELTA	2.00%	0.00032	0.02438
EGCO	2.00%	-0.00006	0.01559
GLOW	2.00%	0.00090	0.02061
HANA	2.00%	-0.00016	0.00874
IRPC	2.00%	0.00036	0.01946
ITD	2.00%	0.00095	0.03079
KBANK	2.00%	0.00196	0.02589
KK	2.00%	0.00017	0.01978
KSL	2.00%	0.00133	0.02720

หลักทรัพย์	ค่าถ่วงน้ำหนัก	ค่าเฉลี่ย	ส่วนเบี่ยงเบนมาตรฐาน
KTB	2.00%	-0.00062	0.02520
LH	2.00%	0.00017	0.02250
MAKRO	2.00%	0.00131	0.01997
MCOT	2.00%	-0.00037	0.02417
MINT	2.00%	0.00018	0.02136
PSL	2.00%	-0.00065	0.03448
PTT	2.00%	0.00055	0.03912
PTTCH	2.00%	0.00036	0.02169
PTTEP	2.00%	0.00061	0.01336
RATCH	2.00%	0.00023	0.01700
RCL	2.00%	-0.00039	0.02022
RRC	2.00%	0.00135	0.02095
SCB	2.00%	0.00033	0.01876
SCC	2.00%	0.00032	0.02187
SCCC	2.00%	0.00049	0.01577
SCIB	2.00%	0.00157	0.01917
SSI	2.00%	0.00202	0.02242
TCAP	2.00%	0.00009	0.01486
THAI	2.00%	0.00013	0.02323
TMB	2.00%	0.00019	0.01761
TOP	2.00%	0.00054	0.02044
TPC	2.00%	0.00073	0.02216
TPIPL	2.00%	-0.00055	0.03052
TRUE	2.00%	0.00046	0.01741
TTA	2.00%	0.00008	0.02918
TUF	2.00%	0.00003	0.02317

ตารางแสดงอัตราส่วนการลงทุนในแต่ละหลักทรัพย์ของกลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบ โดยใช้ข้อมูลปี 2547-2549 เป็นปีจัดกลุ่ม

หลักทรัพย์	ค่าถ่วงน้ำหนัก	ค่าเฉลี่ย	ส่วนเบี่ยงเบนมาตรฐาน
ADVANC	0.00%	-0.00013	0.01797
AMATA	0.00%	-0.00027	0.02713
AOT	0.00%	0.00051	0.03997
ATC	0.00%	-0.00156	0.02740
BANPU	0.00%	-0.00011	0.01660
BAY	0.00%	0.00040	0.01759
BBL	0.00%	-0.00082	0.02178
BEC	0.00%	0.00005	0.02078
BECL	0.00%	-0.00003	0.02116
BGH	18.20%	-0.00131	0.02828
BH	1.58%	-0.00023	0.02124
CCET	1.52%	0.00034	0.02063
CPALL	0.00%	0.00004	0.01652
CPF	0.00%	0.00031	0.02117
CPN	0.00%	-0.00006	0.00922
DELTA	0.00%	0.00032	0.02438
EGCO	0.00%	-0.00006	0.01559
GLOW	5.66%	0.00090	0.02061
HANA	0.00%	-0.00016	0.00874
IRPC	0.00%	0.00036	0.01946
ITD	0.00%	0.00095	0.03079
KBANK	0.00%	0.00196	0.02589
KK	0.00%	0.00017	0.01978
KSL	0.28%	0.00133	0.02720

หลักทรัพย์	ค่าถ่วงน้ำหนัก	ค่าเฉลี่ย	ส่วนเบี่ยงเบนมาตรฐาน
KTB	0.00%	-0.00062	0.02520
LH	0.00%	0.00017	0.02250
MAKRO	0.00%	0.00131	0.01997
MCOT	0.00%	-0.00037	0.02417
MINT	0.00%	0.00018	0.02136
PSL	0.00%	-0.00065	0.03448
PTT	0.00%	0.00055	0.03912
PTTCH	15.71%	0.00036	0.02169
PTTEP	0.00%	0.00061	0.01336
RATCH	0.00%	0.00023	0.01700
RCL	0.00%	-0.00039	0.02022
RRC	13.16%	0.00135	0.02095
SCB	0.00%	0.00033	0.01876
SCC	0.00%	0.00032	0.02187
SCCC	0.00%	0.00049	0.01577
SCIB	0.00%	0.00157	0.01917
SSI	0.00%	0.00202	0.02242
TCAP	0.00%	0.00009	0.01486
THAI	0.00%	0.00013	0.02323
TMB	0.00%	0.00019	0.01761
TOP	0.00%	0.00054	0.02044
TPC	0.00%	0.00073	0.02216
TPIPL	0.00%	-0.00055	0.03052
TRUE	0.00%	0.00046	0.01741
TTA	43.89%	0.00008	0.02918
TUF	0.00%	0.00003	0.02317

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
6/1/2547	-0.005651747	17/2/2547	0.001592198	31/3/2547	0.004107847	20/5/2547	-0.00386134	5/7/2547	0.0018497
7/1/2547	-0.00692536	18/2/2547	0.000641731	1/4/2547	0.007556684	21/5/2547	0.007817819	6/7/2547	0.001989679
8/1/2547	0.004168851	19/2/2547	-0.002149058	2/4/2547	0.007268486	24/5/2547	-0.005403679	7/7/2547	0.001262984
9/1/2547	0.004742912	20/2/2547	0.002397615	5/4/2547	0.00689479	25/5/2547	-0.003354248	8/7/2547	-0.000842326
12/1/2547	0.003803638	23/2/2547	0.001111057	7/4/2547	-0.008066225	26/5/2547	0.004055901	9/7/2547	0.001595129
13/1/2547	-0.001047481	24/2/2547	0.001416788	8/4/2547	-0.003470455	27/5/2547	0.005374612	12/7/2547	0.00049129
14/1/2547	0.000454585	25/2/2547	-0.004395576	9/4/2547	-0.001153435	28/5/2547	0.008280449	13/7/2547	-0.003950326
15/1/2547	-0.007521888	26/2/2547	-0.001551225	12/4/2547	0.005786568	31/5/2547	0.000415993	14/7/2547	-0.002900329
16/1/2547	0.002529428	27/2/2547	0.003661054	16/4/2547	0.003530254	1/6/2547	-0.005364698	15/7/2547	-0.002069702
19/1/2547	0.001952646	1/3/2547	-0.002620873	19/4/2547	-0.004218794	3/6/2547	-0.002310594	16/7/2547	-0.00137717
20/1/2547	-0.001386472	2/3/2547	-0.002337626	20/4/2547	2.04862E-05	4/6/2547	0.004093756	19/7/2547	-0.002211043
21/1/2547	0.002343176	3/3/2547	-5.19337E-06	21/4/2547	0.001930031	7/6/2547	0.002397721	20/7/2547	0.002430766
22/1/2547	-0.002982668	4/3/2547	0.001051399	22/4/2547	-0.005069302	8/6/2547	-0.002274003	21/7/2547	0.000790725
23/1/2547	-0.004610927	8/3/2547	0.00174344	23/4/2547	0.003155921	9/6/2547	0.000503185	22/7/2547	0.001589692
26/1/2547	-0.005694616	9/3/2547	-0.000121735	26/4/2547	-0.006272645	10/6/2547	-0.000585607	23/7/2547	0.002404275
27/1/2547	0.002388334	10/3/2547	-0.006305342	27/4/2547	0.004098844	11/6/2547	0.001140178	26/7/2547	-0.00671626
28/1/2547	-0.002945742	11/3/2547	-0.00249044	28/4/2547	-0.000810477	14/6/2547	-8.766E-05	27/7/2547	0.002194352
29/1/2547	0.001442662	12/3/2547	-0.004248156	29/4/2547	-0.005764494	15/6/2547	-0.000111695	28/7/2547	0.001912305
30/1/2547	-0.004281225	15/3/2547	-0.007708031	30/4/2547	-0.003094314	16/6/2547	0.000766974	29/7/2547	0.000163061
2/2/2547	-0.009234618	16/3/2547	-0.007220765	4/5/2547	-0.001976567	17/6/2547	0.000454716	30/7/2547	0.003878661
3/2/2547	0.004050941	17/3/2547	0.00141956	6/5/2547	-0.003085633	18/6/2547	0.000579776	3/8/2547	9.15636E-05
4/2/2547	0.010205193	18/3/2547	0.004444609	7/5/2547	-0.002145379	21/6/2547	0.00134737	4/8/2547	-0.002374234
5/2/2547	0.005796086	19/3/2547	0.000724329	10/5/2547	-0.019134257	22/6/2547	-0.000995357	5/8/2547	-0.000389432
6/2/2547	-0.008085152	22/3/2547	-0.001323072	11/5/2547	0.005837961	23/6/2547	0.000512852	6/8/2547	-0.005158854
9/2/2547	0.004508527	23/3/2547	-0.001934743	12/5/2547	0.004838574	24/6/2547	0.001703451	9/8/2547	-0.00393494
10/2/2547	-0.0014925	24/3/2547	-0.000641108	13/5/2547	-0.000626682	25/6/2547	0.002574963	10/8/2547	-0.00185711
11/2/2547	0.005803102	25/3/2547	-0.005659089	14/5/2547	0.003909124	28/6/2547	0.002088496	11/8/2547	-0.000215594
12/2/2547	0.00472285	26/3/2547	0.003015209	17/5/2547	-0.013185903	29/6/2547	0.002232143	13/8/2547	0.003105129
13/2/2547	-0.0006538	29/3/2547	-0.007604159	18/5/2547	-0.0008943	30/6/2547	0.000714544	16/8/2547	0.000386473
16/2/2547	-0.001787739	30/3/2547	0.002412533	19/5/2547	0.011267865	2/7/2547	-0.001496342	17/8/2547	0.002225014

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz(ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
18/8/2547	-0.000358075	29/9/2547	-0.001582004	11/11/2547	0.001699176	27/12/2547	-0.00331264	9/2/2548	0.00069733
19/8/2547	0.001474717	30/9/2547	0.001336201	12/11/2547	0.002866977	28/12/2547	0.000854438	10/2/2548	-0.000577508
20/8/2547	-0.000761665	1/10/2547	0.006594591	15/11/2547	0.000172755	29/12/2547	0.000680766	11/2/2548	-0.004701611
23/8/2547	0.004403757	4/10/2547	0.006795194	16/11/2547	-0.000603565	30/12/2547	0.001575398	14/2/2548	0.003014526
24/8/2547	-0.00263111	5/10/2547	0.000362683	17/11/2547	0.003592226	4/1/2548	0.002795112	15/2/2548	0.004601587
25/8/2547	0.001751784	6/10/2547	-0.00202149	18/11/2547	-0.000771239	5/1/2548	0.000785195	16/2/2548	2.62777E-05
26/8/2547	0.000618407	7/10/2547	0.000505181	19/11/2547	0.002254058	6/1/2548	9.875E-05	17/2/2548	-0.000884896
27/8/2547	0.00023921	8/10/2547	0.000366442	22/11/2547	-0.002132192	7/1/2548	0.000191266	18/2/2548	-0.001176353
30/8/2547	0.000627377	11/10/2547	0.003237051	23/11/2547	0.002995549	10/1/2548	8.57641E-05	21/2/2548	-0.000985566
31/8/2547	0.002820278	12/10/2547	-0.004814217	24/11/2547	-0.002660048	11/1/2548	-0.000990703	22/2/2548	0.002999042
1/9/2547	0.000308478	13/10/2547	0.001015662	25/11/2547	0.000874797	12/1/2548	-1.45599E-05	24/2/2548	0.00019964
2/9/2547	-0.001300066	14/10/2547	-0.006631089	26/11/2547	0.000209857	13/1/2548	0.0003637	25/2/2548	0.001312149
3/9/2547	0.001882554	15/10/2547	0.003444415	29/11/2547	0.000870521	14/1/2548	-0.00053197	28/2/2548	0.000901254
6/9/2547	-0.000266386	18/10/2547	-0.004202864	30/11/2547	-0.000487379	17/1/2548	0.003761872	1/3/2548	-0.005177906
7/9/2547	0.00071077	19/10/2547	0.008725875	1/12/2547	-0.002096359	18/1/2548	0.002135443	2/3/2548	-0.001845473
8/9/2547	-0.001088776	20/10/2547	-0.00293483	2/12/2547	0.00046477	19/1/2548	-0.000231267	3/3/2548	0.001486214
9/9/2547	0.003568096	21/10/2547	-0.000255877	3/12/2547	0.000133834	20/1/2548	-0.000681294	4/3/2548	-0.000579032
10/9/2547	0.001306762	22/10/2547	0.001706111	7/12/2547	0.001182466	21/1/2548	-0.003239363	7/3/2548	0.00453786
13/9/2547	0.005949369	26/10/2547	-0.004042879	8/12/2547	-0.000923638	24/1/2548	-0.001242135	8/3/2548	-0.001638344
14/9/2547	0.001915115	27/10/2547	-0.009560924	9/12/2547	0.00032539	25/1/2548	0.004917482	9/3/2548	-0.001778716
15/9/2547	0.007385081	28/10/2547	7.38866E-05	13/12/2547	-0.000550762	26/1/2548	0.001662823	10/3/2548	0.000116063
16/9/2547	-0.001417633	29/10/2547	0.007672982	14/12/2547	0.000871475	27/1/2548	0.002630435	11/3/2548	-0.002270997
17/9/2547	0.001743511	1/11/2547	-0.001653111	15/12/2547	0.001014854	28/1/2548	0.001875625	14/3/2548	-0.005644924
20/9/2547	-0.003212423	2/11/2547	0.000127515	16/12/2547	0.001654097	31/1/2548	0.005276075	15/3/2548	0.001577186
21/9/2547	-0.002485223	3/11/2547	0.00391647	17/12/2547	0.001592741	1/2/2548	0.00309827	16/3/2548	0.00032141
22/9/2547	-0.000104366	4/11/2547	0.000849641	20/12/2547	0.001820093	2/2/2548	0.002600385	17/3/2548	0.006025337
23/9/2547	-0.002471046	5/11/2547	0.001556112	21/12/2547	-0.001037394	3/2/2548	0.004828457	18/3/2548	-0.000786825
24/9/2547	0.002037089	8/11/2547	-0.003143388	22/12/2547	-0.000990941	4/2/2548	-0.004454855	21/3/2548	-0.00145734
27/9/2547	-0.003344651	9/11/2547	0.002284324	23/12/2547	-0.00187258	7/2/2548	0.001874241	22/3/2548	0.000714623
28/9/2547	-0.002458797	10/11/2547	-0.002766095	24/12/2547	-0.000217067	8/2/2548	0.003826632	23/3/2548	0.000724963

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz(ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
24/3/2548	-0.002607068	13/5/2548	-0.0025216	27/6/2548	-0.002165187	10/8/2548	0.00863991	22/9/2548	0.003389106
25/3/2548	0.000321248	16/5/2548	-0.001395142	28/6/2548	-0.002062383	11/8/2548	0.004440325	23/9/2548	-0.002521405
28/3/2548	0.000565231	17/5/2548	-0.002708656	29/6/2548	0.00525171	15/8/2548	-0.010693856	26/9/2548	-0.001596096
29/3/2548	-0.001217991	18/5/2548	-0.003982062	30/6/2548	-0.002513802	16/8/2548	0.002252477	27/9/2548	0.001777955
30/3/2548	-0.002287443	19/5/2548	-0.000801373	4/7/2548	-0.003497539	17/8/2548	-0.004769558	28/9/2548	-0.003552493
31/3/2548	0.001993454	20/5/2548	-0.001635207	5/7/2548	-0.003807909	18/8/2548	0.003423313	29/9/2548	-0.000821772
1/4/2548	0.003185705	24/5/2548	0.000888752	6/7/2548	1.37774E-05	19/8/2548	0.006395182	30/9/2548	0.004083117
4/4/2548	-0.00176365	25/5/2548	-0.002947538	7/7/2548	-0.005707904	22/8/2548	0.003355866	3/10/2548	0.00114424
5/4/2548	0.002071876	26/5/2548	0.003676071	8/7/2548	0.00602578	23/8/2548	-0.002631284	4/10/2548	0.000649119
7/4/2548	0.000558175	27/5/2548	0.000684922	11/7/2548	0.001432074	24/8/2548	0.004227673	5/10/2548	0.003698287
8/4/2548	-0.000760272	30/5/2548	0.004222164	12/7/2548	-0.001563726	25/8/2548	0.000864763	6/10/2548	-0.003917737
11/4/2548	0.005134872	31/5/2548	0.005148621	13/7/2548	-6.81853E-05	26/8/2548	0.000390939	7/10/2548	0.002561195
12/4/2548	0.001062437	1/6/2548	0.002013995	14/7/2548	0.00290864	29/8/2548	4.85819E-05	10/10/2548	-0.001633506
18/4/2548	-0.001919891	2/6/2548	0.001481756	15/7/2548	-0.001883368	30/8/2548	-0.000198839	11/10/2548	0.001088217
19/4/2548	-0.001583969	3/6/2548	-0.002491582	18/7/2548	0.000615397	31/8/2548	0.002416022	12/10/2548	-0.000718294
20/4/2548	-0.003724678	6/6/2548	0.001131697	19/7/2548	0.002416768	1/9/2548	0.001677424	13/10/2548	-0.003357889
21/4/2548	-0.002136356	7/6/2548	-0.000923039	20/7/2548	0.003277779	2/9/2548	-0.001539968	14/10/2548	-0.000771162
22/4/2548	0.001823942	8/6/2548	0.000821229	21/7/2548	-0.000291971	5/9/2548	0.001513336	17/10/2548	-0.002114278
25/4/2548	-0.005532942	9/6/2548	-0.004018295	25/7/2548	0.006147239	6/9/2548	0.002553192	18/10/2548	0.002228391
26/4/2548	-0.005151889	10/6/2548	0.003461676	26/7/2548	0.002160404	7/9/2548	-0.000832448	19/10/2548	-0.003784159
27/4/2548	0.001032292	13/6/2548	-0.001902051	27/7/2548	0.006327414	8/9/2548	0.003495928	20/10/2548	-0.001076475
28/4/2548	-0.003735045	14/6/2548	0.000835638	28/7/2548	0.004871428	9/9/2548	-0.001442278	21/10/2548	-0.002500611
29/4/2548	7.18394E-05	15/6/2548	0.004096792	29/7/2548	-0.002471731	12/9/2548	0.001035453	25/10/2548	-0.004376904
3/5/2548	0.004116536	16/6/2548	-0.003320923	1/8/2548	0.001506842	13/9/2548	-0.001770936	26/10/2548	0.006293568
4/5/2548	0.003057139	17/6/2548	0.002460071	2/8/2548	-0.000653639	14/9/2548	0.007220696	27/10/2548	-0.001544191
6/5/2548	0.00914424	20/6/2548	-0.007281574	3/8/2548	0.001209457	15/9/2548	-0.002888255	28/10/2548	-0.001370926
9/5/2548	-0.003995886	21/6/2548	0.00213665	4/8/2548	-0.003660906	16/9/2548	-0.002035467	31/10/2548	-0.000365036
10/5/2548	-0.001432922	22/6/2548	-0.00282751	5/8/2548	-0.001499771	19/9/2548	0.000202118	1/11/2548	0.006019091
11/5/2548	-0.005202943	23/6/2548	0.007316095	8/8/2548	-0.00060292	20/9/2548	0.002305469	2/11/2548	0.004277894
12/5/2548	0.002313876	24/6/2548	-0.000143926	9/8/2548	-0.006789247	21/9/2548	0.004317837	3/11/2548	0.003956284

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz(ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
4/11/2548	-0.001808929	20/12/2548	0.004259756	1/2/2549	-0.003832932	16/3/2549	0.004240607	4/5/2549	-0.004213585
7/11/2548	-0.000550741	21/12/2548	0.002854577	2/2/2549	-0.016142828	17/3/2549	0.001512523	8/5/2549	0.003495887
8/11/2548	-0.001770215	22/12/2548	-0.004546333	3/2/2549	0.000622519	20/3/2549	-0.002419039	9/5/2549	-0.00441956
9/11/2548	0.000594122	23/12/2548	0.006753845	6/2/2549	0.00949599	21/3/2549	-0.002009019	10/5/2549	-0.004613775
10/11/2548	-0.000919373	26/12/2548	0.00159423	7/2/2549	-0.002533462	22/3/2549	-0.000683805	11/5/2549	0.004434003
11/11/2548	-0.001475598	27/12/2548	-0.001356045	8/2/2549	-0.001969404	23/3/2549	0.001274739	15/5/2549	-0.012797277
14/11/2548	-0.00535782	28/12/2548	0.006759124	9/2/2549	0.001381201	24/3/2549	0.002214231	16/5/2549	-0.003720337
15/11/2548	0.002612461	29/12/2548	0.004069337	10/2/2549	0.002426542	27/3/2549	0.008271605	17/5/2549	0.004809206
16/11/2548	-0.001021146	30/12/2548	-0.001096876	14/2/2549	-0.007526136	28/3/2549	0.00177504	18/5/2549	-0.010567835
17/11/2548	0.001253331	31/1/2549	0.005074966	15/2/2549	-0.000233076	29/3/2549	-0.000919112	19/5/2549	-0.010012125
18/11/2548	0.002902082	4/1/2549	0.008680575	16/2/2549	0.007949121	30/3/2549	0.005751221	22/5/2549	-0.03135229
21/11/2548	0.001657882	5/1/2549	-0.004302587	17/2/2549	0.004523751	31/3/2549	-0.001134206	23/5/2549	0.012317339
22/11/2548	0.001082072	6/1/2549	0.003703857	20/2/2549	-0.006228275	3/4/2549	0.006605285	24/5/2549	-0.010671418
23/11/2548	-0.005243032	9/1/2549	0.010966511	21/2/2549	0.0028457	4/4/2549	-0.007795724	25/5/2549	-0.022103438
24/11/2548	0.001618859	10/1/2549	-0.002101142	22/2/2549	0.000155326	5/4/2549	0.01730008	26/5/2549	0.016517433
25/11/2548	0.001973399	11/1/2549	0.006439351	23/2/2549	0.002117941	7/4/2549	0.003001751	29/5/2549	0.004494321
28/11/2548	-0.000629941	12/1/2549	-0.005172126	24/2/2549	0.005370513	10/4/2549	-0.007242829	30/5/2549	-0.002995788
29/11/2548	-0.002525026	13/1/2549	0.00275243	27/2/2549	0.006281885	11/4/2549	-0.009804423	31/5/2549	0.009937992
30/11/2548	0.005021942	16/1/2549	0.006121803	28/2/2549	-0.006593074	12/4/2549	0.005714005	1/6/2549	-0.007805138
1/12/2548	-0.005078422	17/1/2549	-0.003830319	1/3/2549	0.012237681	17/4/2549	0.003429405	2/6/2549	0.015012842
2/12/2548	0.00099877	18/1/2549	-0.006049002	2/3/2549	0.002019448	18/4/2549	-0.000383058	5/6/2549	0.000756671
6/12/2548	0.004140239	19/1/2549	0.007803064	3/3/2549	0.002802277	20/4/2549	0.010250085	6/6/2549	-0.015196296
7/12/2548	0.007539235	20/1/2549	0.007009548	6/3/2549	-0.002071243	21/4/2549	-0.001434358	7/6/2549	-0.020644541
8/12/2548	-0.00153504	23/1/2549	-0.001599569	7/3/2549	-0.006455318	24/4/2549	-0.002664494	8/6/2549	-0.00827873
9/12/2548	0.003042763	24/1/2549	-0.001331532	8/3/2549	-0.01726007	25/4/2549	-0.002096982	9/6/2549	0.002411595
13/12/2548	-0.000281761	25/1/2549	0.012306356	9/3/2549	0.002692757	26/4/2549	0.009580781	14/6/2549	-0.010871409
14/12/2548	0.002808322	26/1/2549	-0.006172927	10/3/2549	0.002634191	27/4/2549	-0.002598733	15/6/2549	-0.001574466
15/12/2548	-0.013610616	27/1/2549	0.006866105	13/3/2549	0.006918379	28/4/2549	0.004522677	16/6/2549	0.011925645
16/12/2548	0.001930026	30/1/2549	-0.006370124	14/3/2549	0.007184451	2/5/2549	0.002358708	19/6/2549	0.000858173
19/12/2548	0.003523869	31/1/2549	-0.000502837	15/3/2549	0.002839439	3/5/2549	0.008120962	20/6/2549	-0.01072377

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz(ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
21/6/2549	0.007096742	3/8/2549	0.012861421	15/9/2549	-0.004601067	31/10/2549	0.002783971	14/12/2549	0.00358905
22/6/2549	0.006061917	4/8/2549	0.001000461	18/9/2549	0.004401012	1/11/2549	0.005901751	15/12/2549	0.00537051
23/6/2549	0.000297105	7/8/2549	0.0047937	19/9/2549	-0.008768754	2/11/2549	-0.000229681	18/12/2549	-0.003521682
26/6/2549	0.002440642	8/8/2549	0.004268739	21/9/2549	-0.004698027	3/11/2549	0.002900147	19/12/2549	-0.090998179
27/6/2549	-9.1159E-05	9/8/2549	-0.00507482	22/9/2549	-0.006310677	6/11/2549	-0.00273171	20/12/2549	0.064593673
28/6/2549	0.010983735	10/8/2549	-0.010657104	25/9/2549	0.003620615	7/11/2549	0.007266783	21/12/2549	-0.013958126
29/6/2549	0.001632015	11/8/2549	0.011383641	26/9/2549	0.007648677	8/11/2549	0.002523685	22/12/2549	0.000638596
30/6/2549	0.008904006	15/8/2549	0.001820701	27/9/2549	-0.003857532	9/11/2549	-0.002422991	25/12/2549	0.011779047
3/7/2549	0.005219426	16/8/2549	0.001007603	28/9/2549	-0.00280039	10/11/2549	-0.004357922	26/12/2549	0.00285804
4/7/2549	0.007872142	17/8/2549	-0.001337524	29/9/2549	0.001313093	13/11/2549	-0.008100293	27/12/2549	0.000628504
5/7/2549	-0.010912793	18/8/2549	0.002399855	2/10/2549	0.00636755	14/11/2549	0.003843124	28/12/2549	-0.010353302
6/7/2549	0.018579576	21/8/2549	0.003744711	3/10/2549	0.005224107	15/11/2549	0.002324257	29/12/2549	0.001036395
7/7/2549	0.00391483	22/8/2549	-0.002536445	4/10/2549	-0.001254811	16/11/2549	0.002370865		
10/7/2549	-0.008323336	23/8/2549	-0.002380275	5/10/2549	0.011224778	17/11/2549	0.00238629		
12/7/2549	-0.001498291	24/8/2549	-0.01874045	6/10/2549	0.002658687	20/11/2549	-0.006272869		
13/7/2549	-0.005969778	25/8/2549	-0.018842777	9/10/2549	0.001878397	21/11/2549	0.002829795		
14/7/2549	-0.009331646	28/8/2549	-0.019388451	10/10/2549	0.008133801	22/11/2549	0.002382769		
17/7/2549	-0.00895469	29/8/2549	0.007193113	11/10/2549	-0.005652118	23/11/2549	-0.00045501		
18/7/2549	0.013705811	30/8/2549	-0.001213638	12/10/2549	0.002195144	24/11/2549	-0.000751538		
19/7/2549	-0.001093269	31/8/2549	0.00251407	13/10/2549	0.008485831	27/11/2549	0.006059755		
20/7/2549	0.001424397	1/9/2549	0.006988046	16/10/2549	0.005863738	28/11/2549	-0.003374702		
21/7/2549	0.012724523	4/9/2549	0.002686896	17/10/2549	-0.006308239	29/11/2549	-0.001800318		
24/7/2549	0.001440652	5/9/2549	-0.007225528	18/10/2549	0.009180157	30/11/2549	0.001686411		
25/7/2549	0.00411089	6/9/2549	0.003872119	19/10/2549	-0.001075891	1/12/2549	0.001626178		
26/7/2549	0.013540643	7/9/2549	-0.011476272	20/10/2549	0.010870221	4/12/2549	0.005957576		
27/7/2549	0.011389395	8/9/2549	0.001395606	24/10/2549	0.000848063	6/12/2549	0.004863304		
28/7/2549	-0.00606524	11/9/2549	-0.007291158	25/10/2549	-0.003046547	7/12/2549	0.007497005		
31/7/2549	0.004837784	12/9/2549	-0.000141623	26/10/2549	-0.003297784	8/12/2549	-0.005622095		
1/8/2549	-0.016297801	13/9/2549	0.015347917	27/10/2549	-6.89205E-06	12/12/2549	0.006093269		
2/8/2549	0.005150364	14/9/2549	-0.002799932	30/10/2549	-0.006108581	13/12/2549	-0.009879489		

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีการลงทุนในทุกหุ้นเท่าๆกัน

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
6/1/2547	-0.015728068	17/2/2547	0.008826522	31/3/2547	0.00689426	20/5/2547	-0.020577284	5/7/2547	0.009458608
7/1/2547	-0.015791608	18/2/2547	-0.00407643	1/4/2547	0.028853229	21/5/2547	0.023634088	6/7/2547	0.014384975
8/1/2547	0.02518581	19/2/2547	-0.008808299	2/4/2547	0.028693625	24/5/2547	-0.009600546	7/7/2547	0.005874161
9/1/2547	0.014134544	20/2/2547	-0.003416599	5/4/2547	0.016704222	25/5/2547	-0.0129313	8/7/2547	-0.010147919
12/1/2547	0.011383559	23/2/2547	-0.004216372	7/4/2547	-0.012121554	26/5/2547	0.010471636	9/7/2547	0.010730191
13/1/2547	0.001227193	24/2/2547	-0.000185974	8/4/2547	-0.009385011	27/5/2547	0.025821242	12/7/2547	-0.007370953
14/1/2547	-0.003001308	25/2/2547	-0.018869525	9/4/2547	-0.00118687	28/5/2547	0.018574014	13/7/2547	0.000636666
15/1/2547	-0.022784861	26/2/2547	-0.00611838	12/4/2547	0.013923874	31/5/2547	0.001699125	14/7/2547	-0.01280635
16/1/2547	0.011609548	27/2/2547	0.023994997	16/4/2547	0.010202594	1/6/2547	-0.01221431	15/7/2547	-0.010774532
19/1/2547	-0.000659682	1/3/2547	-0.013108667	19/4/2547	-0.009746667	3/6/2547	-0.008698199	16/7/2547	-0.002059142
20/1/2547	-0.000954082	2/3/2547	-0.005050078	20/4/2547	0.006281821	4/6/2547	0.002297384	19/7/2547	-0.002258013
21/1/2547	-6.69064E-05	3/3/2547	-0.007478227	21/4/2547	-0.004146837	7/6/2547	-0.00023319	20/7/2547	0.00171402
22/1/2547	-0.008264954	4/3/2547	0.003084127	22/4/2547	-0.017718547	8/6/2547	-0.019038089	21/7/2547	0.009370054
23/1/2547	-0.009456328	8/3/2547	0.003695339	23/4/2547	-0.005238237	9/6/2547	0.000369725	22/7/2547	-0.007143985
26/1/2547	-0.029646163	9/3/2547	0.006114581	26/4/2547	-0.01706298	10/6/2547	-0.000911285	23/7/2547	-0.002363521
27/1/2547	0.01187976	10/3/2547	-0.003295454	27/4/2547	0.014684377	11/6/2547	0.002243712	26/7/2547	-0.019182487
28/1/2547	-0.019443636	11/3/2547	0.001435897	28/4/2547	-0.010060596	14/6/2547	-0.003910086	27/7/2547	0.000564838
29/1/2547	-0.01276376	12/3/2547	-0.018024305	29/4/2547	-0.019771154	15/6/2547	0.001800924	28/7/2547	0.003284922
30/1/2547	-0.02155145	15/3/2547	-0.022178686	30/4/2547	-0.010487068	16/6/2547	0.016911185	29/7/2547	-0.005609789
2/2/2547	-0.035375462	16/3/2547	-0.010401671	4/5/2547	-0.00858914	17/6/2547	-0.002162215	30/7/2547	0.010172032
3/2/2547	0.040938608	17/3/2547	0.010837763	6/5/2547	-0.016113418	18/6/2547	-0.00047361	3/8/2547	-0.007785816
4/2/2547	0.026469258	18/3/2547	0.019162995	7/5/2547	0.003548949	21/6/2547	0.008439103	4/8/2547	-0.014463693
5/2/2547	0.027816579	19/3/2547	-0.007428499	10/5/2547	-0.051273992	22/6/2547	0.001660808	5/8/2547	-0.000663302
6/2/2547	-0.025495039	22/3/2547	-0.001984398	11/5/2547	0.021774582	23/6/2547	-0.003140529	6/8/2547	-0.015484796
9/2/2547	0.025103702	23/3/2547	-0.004361666	12/5/2547	0.009258298	24/6/2547	0.016855798	9/8/2547	-0.008274682
10/2/2547	0.004125586	24/3/2547	0.001149233	13/5/2547	-0.015499143	25/6/2547	0.014068455	10/8/2547	-0.001092751
11/2/2547	0.010132595	25/3/2547	-0.017184458	14/5/2547	0.000704586	28/6/2547	0.012752203	11/8/2547	-0.016042803
12/2/2547	-0.002129355	26/3/2547	0.002731587	17/5/2547	-0.043898916	29/6/2547	-0.000240398	13/8/2547	-0.005728088
13/2/2547	0.005794916	29/3/2547	-0.019813909	18/5/2547	0.004564555	30/6/2547	-0.00387274	16/8/2547	0.010743362
16/2/2547	-0.015810172	30/3/2547	0.003989743	19/5/2547	0.051925752	2/7/2547	-0.000358043	17/8/2547	0.007951546

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีการลงทุนในทุกหุ้นเท่าๆกัน (ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
18/8/2547	0.006225841	29/9/2547	-4.15899E-05	11/11/2547	0.002251162	27/12/2547	-0.010207192	9/2/2548	0.003313609
19/8/2547	-0.003752977	30/9/2547	0.010174631	12/11/2547	0.017982789	28/12/2547	-0.000550354	10/2/2548	-2.07647E-05
20/8/2547	-0.006551382	1/10/2547	0.023201131	15/11/2547	0.00864889	29/12/2547	0.001089382	11/2/2548	-0.011949269
23/8/2547	0.004528881	4/10/2547	0.019745832	16/11/2547	-0.003881314	30/12/2547	0.004914457	14/2/2548	0.00473903
24/8/2547	0.002235119	5/10/2547	-0.002800903	17/11/2547	0.003099066	4/1/2548	0.020859687	15/2/2548	0.013457998
25/8/2547	0.014330102	6/10/2547	-0.003035553	18/11/2547	0.003751856	5/1/2548	0.000116159	16/2/2548	0.006189268
26/8/2547	0.014949581	7/10/2547	0.002447971	19/11/2547	0.004197101	6/1/2548	0.012577613	17/2/2548	-0.00619584
27/8/2547	0.001725446	8/10/2547	0.003922681	22/11/2547	-0.008409167	7/1/2548	0.005658514	18/2/2548	0.001767085
30/8/2547	-0.008834972	11/10/2547	0.000549339	23/11/2547	0.007200638	10/1/2548	-0.003020526	21/2/2548	-0.012781299
31/8/2547	0.016553248	12/10/2547	-0.025321691	24/11/2547	-0.010045021	11/1/2548	-0.001014637	22/2/2548	0.007679234
1/9/2547	0.004831179	13/10/2547	0.002367131	25/11/2547	0.007111766	12/1/2548	0.00450341	24/2/2548	0.004294069
2/9/2547	-0.00060553	14/10/2547	-0.023377579	26/11/2547	0.002195889	13/1/2548	-0.003721847	25/2/2548	0.001458928
3/9/2547	0.000405002	15/10/2547	0.009055593	29/11/2547	0.015299722	14/1/2548	0.008415353	28/2/2548	-0.006082033
6/9/2547	0.001317	18/10/2547	-0.00453477	30/11/2547	0.001907609	17/1/2548	0.011311215	1/3/2548	-0.002063998
7/9/2547	-0.002008825	19/10/2547	0.02243481	1/12/2547	-0.005188927	18/1/2548	0.002519811	2/3/2548	-0.014446518
8/9/2547	0.00039555	20/10/2547	-0.011858041	2/12/2547	0.008835738	19/1/2548	0.001145262	3/3/2548	0.000415135
9/9/2547	0.014143361	21/10/2547	-0.003587684	3/12/2547	0.005671358	20/1/2548	-0.00039608	4/3/2548	0.005825623
10/9/2547	0.00129076	22/10/2547	0.013876137	7/12/2547	-0.007202088	21/1/2548	-0.013306834	7/3/2548	0.01656917
13/9/2547	0.019908627	26/10/2547	-0.014320688	8/12/2547	-0.013709641	24/1/2548	0.00038185	8/3/2548	-0.013903818
14/9/2547	0.000122066	27/10/2547	-0.029234107	9/12/2547	0.003979198	25/1/2548	0.01198501	9/3/2548	-0.003451356
15/9/2547	0.017742551	28/10/2547	-0.003895857	13/12/2547	-0.006101244	26/1/2548	0.001012583	10/3/2548	-0.00187998
16/9/2547	2.31985E-05	29/10/2547	0.009251714	14/12/2547	0.001054797	27/1/2548	0.00092233	11/3/2548	-0.008239025
17/9/2547	0.006154964	1/11/2547	-0.002432754	15/12/2547	0.012788855	28/1/2548	0.00214375	14/3/2548	-0.016576457
20/9/2547	-0.005562436	2/11/2547	0.011524555	16/12/2547	0.005280072	31/1/2548	0.005638669	15/3/2548	-0.002130993
21/9/2547	-0.011076557	3/11/2547	0.009613775	17/12/2547	0.009258204	1/2/2548	0.008481332	16/3/2548	0.011206413
22/9/2547	0.00196728	4/11/2547	-0.004682654	20/12/2547	0.007978079	2/2/2548	0.00287916	17/3/2548	0.001476886
23/9/2547	-0.018773002	5/11/2547	-0.00144458	21/12/2547	-0.007088369	3/2/2548	0.012066841	18/3/2548	0.004690454
24/9/2547	0.005251736	8/11/2547	-0.004633584	22/12/2547	0.00344375	4/2/2548	-0.000472383	21/3/2548	-0.007834243
27/9/2547	-0.010264593	9/11/2547	0.008328704	23/12/2547	-0.003465267	7/2/2548	0.005714354	22/3/2548	-0.004626092
28/9/2547	-0.011128988	10/11/2547	-0.008710395	24/12/2547	0.001734149	8/2/2548	0.008603331	23/3/2548	-0.007976326

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีการลงทุนในทุกหุ้นเท่าๆกัน (ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
24/3/2548	-0.009342654	13/5/2548	0.000873071	27/6/2548	-0.008233025	10/8/2548	0.007839337	22/9/2548	0.004740469
25/3/2548	0.003659855	16/5/2548	-0.009807255	28/6/2548	-0.002509439	11/8/2548	-0.001850644	23/9/2548	0.000557113
28/3/2548	-0.002981731	17/5/2548	-0.00483875	29/6/2548	0.004641964	15/8/2548	-0.012513437	26/9/2548	-0.001692959
29/3/2548	-0.006139189	18/5/2548	0.007052799	30/6/2548	-0.009927481	16/8/2548	-0.008417072	27/9/2548	0.001631294
30/3/2548	-0.007733679	19/5/2548	0.005997938	4/7/2548	-0.012750998	17/8/2548	-0.000884363	28/9/2548	-0.00263738
31/3/2548	0.009684724	20/5/2548	-0.007660949	5/7/2548	-0.00663809	18/8/2548	0.006511847	29/9/2548	-0.000418482
1/4/2548	0.02221607	24/5/2548	-0.007453197	6/7/2548	-0.003536177	19/8/2548	0.012801117	30/9/2548	0.005747947
4/4/2548	-0.016166534	25/5/2548	-0.010395102	7/7/2548	-0.029674166	22/8/2548	0.01374071	3/10/2548	-0.003573512
5/4/2548	-0.004300699	26/5/2548	0.003668653	8/7/2548	0.009010936	23/8/2548	-0.003063528	4/10/2548	-0.004858277
7/4/2548	-0.006010717	27/5/2548	0.003310069	11/7/2548	-0.000956547	24/8/2548	0.005359261	5/10/2548	0.002920826
8/4/2548	0.006847467	30/5/2548	0.005639581	12/7/2548	0.00833776	25/8/2548	-0.005965974	6/10/2548	-0.005364246
11/4/2548	0.012903186	31/5/2548	0.00241989	13/7/2548	0.012446958	26/8/2548	0.00483997	7/10/2548	0.000501431
12/4/2548	0.006768733	1/6/2548	0.001707473	14/7/2548	0.00857165	29/8/2548	-0.002905713	10/10/2548	-0.001200859
18/4/2548	-0.024403462	2/6/2548	0.005776954	15/7/2548	-0.004441978	30/8/2548	0.003675354	11/10/2548	-0.000162425
19/4/2548	0.003583453	3/6/2548	0.002713073	18/7/2548	-0.005120583	31/8/2548	0.004873323	12/10/2548	-0.000241045
20/4/2548	0.00741011	6/6/2548	0.005713495	19/7/2548	-0.005806383	1/9/2548	0.016200181	13/10/2548	-0.004012238
21/4/2548	-0.005293237	7/6/2548	-0.000534759	20/7/2548	0.002021844	2/9/2548	0.00326955	14/10/2548	-0.004303697
22/4/2548	-0.003972787	8/6/2548	0.001013589	21/7/2548	0.000872482	5/9/2548	-0.001632382	17/10/2548	-0.006041495
25/4/2548	-0.019086909	9/6/2548	-0.007617488	25/7/2548	0.013990788	6/9/2548	-0.003660178	18/10/2548	0.000217095
26/4/2548	-0.004351553	10/6/2548	0.0027503	26/7/2548	-0.001867732	7/9/2548	0.005009043	19/10/2548	-0.011503162
27/4/2548	0.00144287	13/6/2548	-0.006431706	27/7/2548	0.01371237	8/9/2548	0.007315834	20/10/2548	0.000763109
28/4/2548	-0.010964118	14/6/2548	0.008466932	28/7/2548	0.003190801	9/9/2548	-0.003383835	21/10/2548	0.001353265
29/4/2548	-0.002133606	15/6/2548	0.005348684	29/7/2548	0.00326544	12/9/2548	0.001366161	25/10/2548	-0.009612347
3/5/2548	0.01421486	16/6/2548	-0.001039148	1/8/2548	-0.000844361	13/9/2548	-0.003390174	26/10/2548	0.009717626
4/5/2548	0.007044796	17/6/2548	-0.000217015	2/8/2548	0.005679891	14/9/2548	0.010029222	27/10/2548	-0.001670304
6/5/2548	0.01957148	20/6/2548	-0.01314314	3/8/2548	0.008488563	15/9/2548	-0.010402805	28/10/2548	-0.005786242
9/5/2548	-0.002672658	21/6/2548	0.009639542	4/8/2548	-0.002351607	16/9/2548	-0.002801152	31/10/2548	0.002542101
10/5/2548	-0.006165749	22/6/2548	-0.003243413	5/8/2548	0.001552142	19/9/2548	0.00076825	1/11/2548	0.016385513
11/5/2548	0.002124698	23/6/2548	0.013320013	8/8/2548	-0.000338049	20/9/2548	0.011573174	2/11/2548	0.008275244
12/5/2548	-0.003149594	24/6/2548	-0.003342842	9/8/2548	-0.004624416	21/9/2548	0.00121139	3/11/2548	0.006890459

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีการลงทุนในทุกหุ้นเท่าๆกัน (ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
4/11/2548	-0.000734721	20/12/2548	0.009470243	1/2/2549	-0.003602634	16/3/2549	-0.004763214	4/5/2549	-0.006553796
7/11/2548	-0.006386278	21/12/2548	0.001040838	2/2/2549	-0.018913533	17/3/2549	-0.00304205	8/5/2549	0.018700068
8/11/2548	-0.004441731	22/12/2548	-0.003234083	3/2/2549	0.003182236	20/3/2549	-0.005228093	9/5/2549	0.006150943
9/11/2548	0.00139319	23/12/2548	0.002628607	6/2/2549	0.002214004	21/3/2549	0.000416905	10/5/2549	0.002668361
10/11/2548	-0.004154923	26/12/2548	0.002264367	7/2/2549	-0.000583566	22/3/2549	-0.010960491	11/5/2549	-0.000536491
11/11/2548	-0.003483507	27/12/2548	0.007202646	8/2/2549	-0.007946794	23/3/2549	0.003267534	15/5/2549	-0.020200864
14/11/2548	-0.005659338	28/12/2548	0.003162773	9/2/2549	-5.81871E-05	24/3/2549	0.003869593	16/5/2549	-0.005092111
15/11/2548	0.00251484	29/12/2548	0.010252329	10/2/2549	0.00571646	27/3/2549	0.007020045	17/5/2549	0.004548605
16/11/2548	-0.00557355	30/12/2548	0.004035058	14/2/2549	-0.010323387	28/3/2549	-0.004419675	18/5/2549	-0.01959803
17/11/2548	-0.004711949	31/1/2549	0.016616979	15/2/2549	-0.000755084	29/3/2549	-0.006872842	19/5/2549	-0.006013167
18/11/2548	0.00467546	4/1/2549	0.027802566	16/2/2549	0.010540469	30/3/2549	0.010818902	22/5/2549	-0.032681536
21/11/2548	-0.002959037	5/1/2549	-0.004442012	17/2/2549	0.007515769	31/3/2549	0.003231293	23/5/2549	0.002921718
22/11/2548	0.002124525	6/1/2549	0.006683236	20/2/2549	-0.00975748	3/4/2549	0.013105923	24/5/2549	-0.022064335
23/11/2548	-0.012424904	9/1/2549	0.020666763	21/2/2549	-0.00614184	4/4/2549	0.004834625	25/5/2549	-0.024026811
24/11/2548	-0.00048212	10/1/2549	-0.005983469	22/2/2549	-0.000956038	5/4/2549	0.030931466	26/5/2549	0.026186056
25/11/2548	-0.001225987	11/1/2549	0.003302945	23/2/2549	0.0046424	7/4/2549	0.001713795	29/5/2549	0.00171192
28/11/2548	-0.008528539	12/1/2549	-0.014863886	24/2/2549	0.010314274	10/4/2549	-0.014107552	30/5/2549	-0.008861245
29/11/2548	0.004200586	13/1/2549	0.005492862	27/2/2549	0.021570512	11/4/2549	-0.003695972	31/5/2549	-0.001168205
30/11/2548	0.001314138	16/1/2549	-0.002519416	28/2/2549	-0.013637549	12/4/2549	0.000310243	1/6/2549	0.002138223
1/12/2548	-0.008821529	17/1/2549	-0.005112003	1/3/2549	0.009805241	17/4/2549	0.00174935	2/6/2549	0.017680126
2/12/2548	-0.00086621	18/1/2549	-0.020331929	2/3/2549	0.007254058	18/4/2549	0.002809055	5/6/2549	-0.011003511
6/12/2548	0.02682078	19/1/2549	0.011738236	3/3/2549	0.00330902	20/4/2549	0.011785417	6/6/2549	-0.016783963
7/12/2548	0.019325153	20/1/2549	0.00326381	6/3/2549	-0.003715597	21/4/2549	0.001025228	7/6/2549	-0.021416649
8/12/2548	-0.007709683	23/1/2549	-0.000363119	7/3/2549	-0.017270585	24/4/2549	-0.009782677	8/6/2549	-0.014673956
9/12/2548	0.009301499	24/1/2549	-0.006341022	8/3/2549	-0.023128756	25/4/2549	-0.004948966	9/6/2549	-0.002362865
13/12/2548	-0.005182541	25/1/2549	0.015514049	9/3/2549	0.004722028	26/4/2549	0.013389668	14/6/2549	-0.034668082
14/12/2548	0.006334852	26/1/2549	-0.000259323	10/3/2549	0.002093233	27/4/2549	0.002554477	15/6/2549	0.004758034
15/12/2548	-0.006383799	27/1/2549	0.00476867	13/3/2549	0.002575897	28/4/2549	-0.000361733	16/6/2549	0.027194573
16/12/2548	-0.000799585	30/1/2549	-0.007514022	14/3/2549	0.009369695	2/5/2549	-0.00247515	19/6/2549	-0.004059547
19/12/2548	0.002371466	31/1/2549	0.005759831	15/3/2549	0.008413274	3/5/2549	0.007934274	20/6/2549	-0.01488599

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่มีการลงทุนในทุกหุ้นเท่าๆกัน (ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
21/6/2549	0.006062732	3/8/2549	0.013723792	15/9/2549	-0.0010044	31/10/2549	0.00995073	14/12/2549	0.000297801
22/6/2549	0.008358178	4/8/2549	0.00482999	18/9/2549	0.008761893	1/11/2549	0.010473012	15/12/2549	0.007196648
23/6/2549	0.002394533	7/8/2549	0.007560701	19/9/2549	-0.006584382	2/11/2549	0.000714424	18/12/2549	-0.007922213
26/6/2549	0.003012061	8/8/2549	0.004708735	21/9/2549	-0.010821628	3/11/2549	0.002817407	19/12/2549	-0.143283938
27/6/2549	-0.003338483	9/8/2549	-0.006620187	22/9/2549	-0.022176056	6/11/2549	0.004226506	20/12/2549	0.112688503
28/6/2549	0.007246724	10/8/2549	-0.014380301	25/9/2549	0.004222638	7/11/2549	0.007733782	21/12/2549	-0.023637479
29/6/2549	0.006029167	11/8/2549	0.010394492	26/9/2549	0.005836591	8/11/2549	0.003530722	22/12/2549	0.004401806
30/6/2549	0.008736353	15/8/2549	0.004847692	27/9/2549	0.001592599	9/11/2549	0.00771167	25/12/2549	0.008243844
3/7/2549	0.000812408	16/8/2549	0.006304089	28/9/2549	-0.00670908	10/11/2549	-0.002056168	26/12/2549	0.007751851
4/7/2549	0.015200055	17/8/2549	0.001939235	29/9/2549	-0.002530127	13/11/2549	-0.005424585	27/12/2549	-0.001149805
5/7/2549	-0.017517943	18/8/2549	-0.000752474	2/10/2549	2.96705E-05	14/11/2549	-0.002928835	28/12/2549	-0.011399712
6/7/2549	0.011030599	21/8/2549	-0.003632603	3/10/2549	0.00316492	15/11/2549	-0.000114165	29/12/2549	-0.000637703
7/7/2549	0.004083736	22/8/2549	-0.001901342	4/10/2549	0.013181956	16/11/2549	-0.001851053		
10/7/2549	-0.010278683	23/8/2549	-0.008087492	5/10/2549	0.016254028	17/11/2549	0.004168378		
12/7/2549	-0.000137133	24/8/2549	-0.009724807	6/10/2549	-1.28768E-06	20/11/2549	-0.012053746		
13/7/2549	-0.016452646	25/8/2549	0.001186908	9/10/2549	-3.89613E-06	21/11/2549	0.0002066		
14/7/2549	-0.018524592	28/8/2549	-0.012043762	10/10/2549	0.007635823	22/11/2549	0.002819411		
17/7/2549	-0.019571809	29/8/2549	0.008721114	11/10/2549	-0.002319394	23/11/2549	-0.001671526		
18/7/2549	0.016052364	30/8/2549	0.002959601	12/10/2549	0.009512734	24/11/2549	-0.005939785		
19/7/2549	-0.001108395	31/8/2549	0.005760619	13/10/2549	0.005581083	27/11/2549	0.018356594		
20/7/2549	0.012008064	1/9/2549	0.009129013	16/10/2549	0.005425163	28/11/2549	-0.010833896		
21/7/2549	0.02257464	4/9/2549	0.010388337	17/10/2549	-0.008747739	29/11/2549	0.005675407		
24/7/2549	-0.00137583	5/9/2549	-0.004407789	18/10/2549	-0.011761518	30/11/2549	0.003609317		
25/7/2549	0.00624753	6/9/2549	0.000907328	19/10/2549	0.001780458	1/12/2549	0.003526		
26/7/2549	0.009037452	7/9/2549	-0.008063556	20/10/2549	0.005483145	4/12/2549	0.000624165		
27/7/2549	0.012919508	8/9/2549	0.004241297	24/10/2549	0.010789659	6/12/2549	0.007729137		
28/7/2549	-0.004799407	11/9/2549	-0.004993042	25/10/2549	0.003729127	7/12/2549	0.001609726		
31/7/2549	0.001121488	12/9/2549	0.002583954	26/10/2549	-0.010430105	8/12/2549	-0.006732915		
1/8/2549	-0.013171025	13/9/2549	0.017201145	27/10/2549	-0.003587632	12/12/2549	0.001747738		
2/8/2549	0.007852917	14/9/2549	0.002620204	30/10/2549	-0.01124038	13/12/2549	-0.007053452		

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบ

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
6/1/2547	-0.005097243	17/2/2547	0.008704627	31/3/2547	-0.004818755	20/5/2547	-0.020894344	5/7/2547	0.007053097
7/1/2547	0.007575101	18/2/2547	0.001291979	1/4/2547	0.012896772	21/5/2547	0.027736604	6/7/2547	0.034650934
8/1/2547	0.026227814	19/2/2547	-0.002171052	2/4/2547	-0.002404198	24/5/2547	-0.004054301	7/7/2547	0.002769351
9/1/2547	0.011512705	20/2/2547	-0.007447532	5/4/2547	0.030425615	25/5/2547	0.000960901	8/7/2547	-0.014307608
12/1/2547	0.012205658	23/2/2547	-0.003010257	7/4/2547	-0.005508267	26/5/2547	-0.002305312	9/7/2547	0.013290585
13/1/2547	0.023548431	24/2/2547	-0.00549984	8/4/2547	-0.010687283	27/5/2547	0.007579554	12/7/2547	-0.00970909
14/1/2547	0.003052969	25/2/2547	-0.022842851	9/4/2547	-0.020415734	28/5/2547	0.029775989	13/7/2547	0.014272843
15/1/2547	-0.022339303	26/2/2547	0.001018825	12/4/2547	0.009209836	31/5/2547	0.000233996	14/7/2547	-0.011266552
16/1/2547	0.006679408	27/2/2547	0.02307575	16/4/2547	-0.013521496	1/6/2547	-0.021033889	15/7/2547	-0.032493408
19/1/2547	-0.007391614	1/3/2547	-0.010654791	19/4/2547	-0.023469748	3/6/2547	-0.01540705	16/7/2547	-0.006835462
20/1/2547	-0.006934426	2/3/2547	-0.000865165	20/4/2547	0.009089402	4/6/2547	0.004425228	19/7/2547	0.018815705
21/1/2547	0.012355754	3/3/2547	-0.026643337	21/4/2547	-0.011595103	7/6/2547	-0.009373088	20/7/2547	-0.007769506
22/1/2547	-0.000139479	4/3/2547	0.009653501	22/4/2547	-0.012394968	8/6/2547	-0.027616573	21/7/2547	0.006762377
23/1/2547	-0.004333894	8/3/2547	-0.004314476	23/4/2547	0.002459671	9/6/2547	-0.004879336	22/7/2547	0.00674307
26/1/2547	-0.016504568	9/3/2547	0.00451554	26/4/2547	-0.01902465	10/6/2547	-0.001972528	23/7/2547	0.010748987
27/1/2547	0.006032144	10/3/2547	0.003823415	27/4/2547	0.00661121	11/6/2547	0.004115471	26/7/2547	-0.028803478
28/1/2547	-0.003505867	11/3/2547	-0.003021175	28/4/2547	-0.002186746	14/6/2547	-0.00786961	27/7/2547	-0.002068295
29/1/2547	-0.021417873	12/3/2547	-0.023928692	29/4/2547	-0.022770138	15/6/2547	-0.008455868	28/7/2547	0.006732641
30/1/2547	-0.02034489	15/3/2547	-0.025003621	30/4/2547	-0.007969429	16/6/2547	0.024731017	29/7/2547	0.00081214
2/2/2547	-0.041782803	16/3/2547	-0.017854154	4/5/2547	-0.027206978	17/6/2547	-0.014649954	30/7/2547	0.019479007
3/2/2547	0.027310884	17/3/2547	0.010030658	6/5/2547	-0.029369576	18/6/2547	-0.00031502	3/8/2547	-0.011314178
4/2/2547	0.028159103	18/3/2547	0.016766911	7/5/2547	0.035850862	21/6/2547	0.000920077	4/8/2547	-0.013345779
5/2/2547	0.017841393	19/3/2547	-0.014705691	10/5/2547	-0.047351687	22/6/2547	0.00727887	5/8/2547	0.035037822
6/2/2547	-0.00503683	22/3/2547	0.007070692	11/5/2547	0.029707703	23/6/2547	-0.005495764	6/8/2547	-0.013545155
9/2/2547	0.02370511	23/3/2547	0.003862	12/5/2547	0.003212242	24/6/2547	0.026806631	9/8/2547	-0.016430637
10/2/2547	-0.006516015	24/3/2547	0.015566192	13/5/2547	-0.021066422	25/6/2547	0.033921016	10/8/2547	-0.002400918
11/2/2547	0.000808315	25/3/2547	0.00328674	14/5/2547	-0.005360984	28/6/2547	0.038576533	11/8/2547	-0.00054947
12/2/2547	-0.004055523	26/3/2547	-0.008011619	17/5/2547	-0.028888824	29/6/2547	0.025656727	13/8/2547	-0.000775894
13/2/2547	0.008782919	29/3/2547	-0.00631676	18/5/2547	0.022846214	30/6/2547	0.012549795	16/8/2547	0.015133936
16/2/2547	-0.006988994	30/3/2547	0.005796232	19/5/2547	0.040401861	2/7/2547	-0.003546278	17/8/2547	0.00509845

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบ (ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
18/8/2547	-0.001252531	29/9/2547	0.005272377	11/11/2547	-0.000974811	27/12/2547	0.000300815	9/2/2548	0.004261573
19/8/2547	-0.006096325	30/9/2547	0.005700272	12/11/2547	0.01108868	28/12/2547	1.24662E-05	10/2/2548	0.005866982
20/8/2547	-0.004515584	1/10/2547	0.022969394	15/11/2547	-0.006894524	29/12/2547	0.002989086	11/2/2548	-0.008912764
23/8/2547	0.00188257	4/10/2547	0.024241278	16/11/2547	-0.006961353	30/12/2547	0.006035976	14/2/2548	0.002979585
24/8/2547	0.012643984	5/10/2547	0.028036275	17/11/2547	0.008546616	4/1/2548	0.002744954	15/2/2548	0.019667385
25/8/2547	0.018079193	6/10/2547	0.002506228	18/11/2547	-0.003681536	5/1/2548	-0.011633535	16/2/2548	0.014701013
26/8/2547	0.006374128	7/10/2547	0.044358036	19/11/2547	-0.000878976	6/1/2548	-0.007374319	17/2/2548	0.001314557
27/8/2547	0.004737946	8/10/2547	-0.006685936	22/11/2547	-0.004057967	7/1/2548	0.00306286	18/2/2548	0.000312112
30/8/2547	0.004012009	11/10/2547	0.009446879	23/11/2547	0.006068595	10/1/2548	0.000906978	21/2/2548	-0.013698196
31/8/2547	0.005032253	12/10/2547	-0.031627471	24/11/2547	-0.008716094	11/1/2548	0.015721082	22/2/2548	0.006924231
1/9/2547	0.009558691	13/10/2547	0.00572435	25/11/2547	-0.015571333	12/1/2548	0.012024395	24/2/2548	-0.005752907
2/9/2547	-0.005025528	14/10/2547	-0.042232038	26/11/2547	0.004662665	13/1/2548	0.004545588	25/2/2548	-0.004349001
3/9/2547	-0.007959566	15/10/2547	-0.000154736	29/11/2547	0.032490978	14/1/2548	0.020212058	28/2/2548	-0.014862482
6/9/2547	-0.009567727	18/10/2547	-0.013803486	30/11/2547	0.010241187	17/1/2548	0.010549764	1/3/2548	0.017492938
7/9/2547	-0.001410689	19/10/2547	0.026757416	1/12/2547	-0.004666747	18/1/2548	0.001262653	2/3/2548	-0.0081276
8/9/2547	0.004746637	20/10/2547	-0.005721495	2/12/2547	0.007785059	19/1/2548	-0.010905436	3/3/2548	0.005185043
9/9/2547	0.019321017	21/10/2547	-0.024340686	3/12/2547	-0.005205279	20/1/2548	-0.006595043	4/3/2548	0.000228718
10/9/2547	0.000363742	22/10/2547	0.009208201	7/12/2547	-0.016273941	21/1/2548	-0.009694116	7/3/2548	0.0242236
13/9/2547	0.007187909	26/10/2547	-0.025669289	8/12/2547	-0.012483169	24/1/2548	-0.009529669	8/3/2548	0.001064293
14/9/2547	0.004606432	27/10/2547	-0.027280917	9/12/2547	-0.001696951	25/1/2548	0.030829575	9/3/2548	-0.00662215
15/9/2547	0.013153953	28/10/2547	0.016292711	13/12/2547	-0.017255107	26/1/2548	-0.013994901	10/3/2548	0.007944514
16/9/2547	0.028116482	29/10/2547	-0.013279577	14/12/2547	-0.001074391	27/1/2548	0.006981206	11/3/2548	-0.008980089
17/9/2547	0.034560493	1/11/2547	0.00057085	15/12/2547	-0.006470946	28/1/2548	0.003772276	14/3/2548	-0.013358733
20/9/2547	-0.027402969	2/11/2547	0.013669363	16/12/2547	-0.004218139	31/1/2548	0.005390043	15/3/2548	-0.010576232
21/9/2547	0.006795057	3/11/2547	0.006584467	17/12/2547	0.007083884	1/2/2548	0.00166821	16/3/2548	0.01323483
22/9/2547	0.007003383	4/11/2547	-0.003341105	20/12/2547	-0.010257702	2/2/2548	-0.001185664	17/3/2548	-0.013570608
23/9/2547	-0.012947376	5/11/2547	-0.001423171	21/12/2547	-0.008843236	3/2/2548	0.008564704	18/3/2548	0.006313399
24/9/2547	0.018351556	8/11/2547	-0.001626137	22/12/2547	0.022472537	4/2/2548	-0.030165484	21/3/2548	-0.005611635
27/9/2547	0.00765249	9/11/2547	0.024278716	23/12/2547	-0.003069164	7/2/2548	-0.000755742	22/3/2548	-0.00224128
28/9/2547	-0.028837259	10/11/2547	-0.00942781	24/12/2547	-0.000236899	8/2/2548	0.004195181	23/3/2548	-0.01136462

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบ (ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
24/3/2548	-0.011351666	13/5/2548	-0.001026064	27/6/2548	-0.020741366	10/8/2548	0.001671887	22/9/2548	0.00207965
25/3/2548	0.003594075	16/5/2548	-0.006052215	28/6/2548	0.001533962	11/8/2548	0.009841981	23/9/2548	-0.000374526
28/3/2548	-0.0028877	17/5/2548	0.001865121	29/6/2548	0.001609927	15/8/2548	-0.009827916	26/9/2548	0.001775055
29/3/2548	0.006876334	18/5/2548	-0.003329664	30/6/2548	-0.00107128	16/8/2548	-0.019449504	27/9/2548	-0.006972465
30/3/2548	-0.005900613	19/5/2548	-0.005742512	4/7/2548	-0.021467186	17/8/2548	0.003661383	28/9/2548	-0.003985641
31/3/2548	0.000838848	20/5/2548	0.000942406	5/7/2548	-0.010930876	18/8/2548	-0.008215863	29/9/2548	-0.0080836
1/4/2548	0.022542197	24/5/2548	-0.002020487	6/7/2548	-0.002067465	19/8/2548	0.015497475	30/9/2548	0.007980529
4/4/2548	-0.012968973	25/5/2548	-0.019222972	7/7/2548	-0.021778081	22/8/2548	0.009886836	3/10/2548	-0.003999056
5/4/2548	0.003207294	26/5/2548	-0.027547146	8/7/2548	0.018835823	23/8/2548	0.003146842	4/10/2548	0.011162496
7/4/2548	-0.002723091	27/5/2548	0.004507612	11/7/2548	-0.010508145	24/8/2548	0.010472769	5/10/2548	-0.004422861
8/4/2548	0.0109495	30/5/2548	-0.00157169	12/7/2548	0.005781082	25/8/2548	-0.013777927	6/10/2548	0.003330623
11/4/2548	0.000335814	31/5/2548	0.006384627	13/7/2548	0.005116541	26/8/2548	-0.001286287	7/10/2548	0.01697808
12/4/2548	0.008870913	1/6/2548	0.00463266	14/7/2548	0.017580092	29/8/2548	-0.004271921	10/10/2548	0.015193292
18/4/2548	-0.016041384	2/6/2548	0.003221093	15/7/2548	-0.008806348	30/8/2548	0.01146036	11/10/2548	-0.022293883
19/4/2548	0.000318427	3/6/2548	-0.003345915	18/7/2548	-0.005574586	31/8/2548	0.006307534	12/10/2548	-0.005097973
20/4/2548	0.006319504	6/6/2548	0.00032824	19/7/2548	-0.002438872	1/9/2548	0.006048517	13/10/2548	-0.002271981
21/4/2548	-0.007531814	7/6/2548	0.000879154	20/7/2548	0.001098851	2/9/2548	-0.003044235	14/10/2548	-0.003780229
22/4/2548	0.001435521	8/6/2548	0.00127964	21/7/2548	0.008185347	5/9/2548	-0.011477924	17/10/2548	-0.003377175
25/4/2548	-0.007796433	9/6/2548	-0.009860078	25/7/2548	-0.002547553	6/9/2548	-0.004062246	18/10/2548	0.00640866
26/4/2548	0.001585172	10/6/2548	-0.000986279	26/7/2548	-0.010417051	7/9/2548	0.000929166	19/10/2548	-0.002534872
27/4/2548	-0.002463017	13/6/2548	-0.01212516	27/7/2548	0.004343052	8/9/2548	0.007707543	20/10/2548	-0.007678433
28/4/2548	0.00148369	14/6/2548	-0.000106457	28/7/2548	0.000104375	9/9/2548	0.001062718	21/10/2548	-0.005980337
29/4/2548	-0.009916319	15/6/2548	0.005667817	29/7/2548	0.014526479	12/9/2548	0.005199912	25/10/2548	-0.000983554
3/5/2548	0.009017721	16/6/2548	-0.003120828	1/8/2548	0.006187669	13/9/2548	0.003281132	26/10/2548	0.001032626
4/5/2548	0.010682796	17/6/2548	-0.00331936	2/8/2548	-0.009849352	14/9/2548	0.011008561	27/10/2548	-0.003024544
6/5/2548	0.011740348	20/6/2548	-0.016319574	3/8/2548	0.00470937	15/9/2548	-0.007545506	28/10/2548	-0.002932965
9/5/2548	0.001955705	21/6/2548	0.014448756	4/8/2548	0.02972933	16/9/2548	0.002957885	31/10/2548	0.011320286
10/5/2548	-0.010115703	22/6/2548	-0.0013781	5/8/2548	-0.001251262	19/9/2548	0.001209959	1/11/2548	0.020621067
11/5/2548	0.001744721	23/6/2548	0.035321061	8/8/2548	-0.013324654	20/9/2548	0.004566424	2/11/2548	0.004385181
12/5/2548	-0.002123299	24/6/2548	-0.005290106	9/8/2548	0.007083226	21/9/2548	0.006707236	3/11/2548	0.00167853

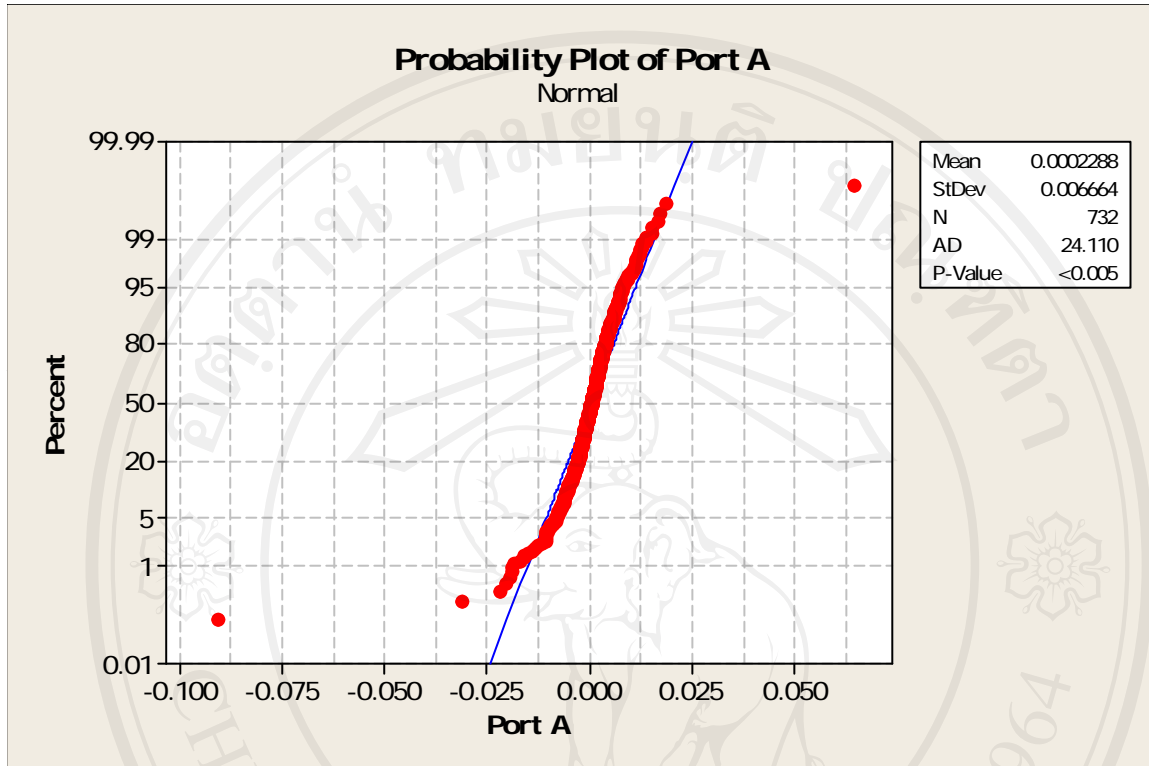
ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบ (ต่อ)

Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
4/11/2548	-0.003875873	20/12/2548	0.008066946	1/2/2549	-0.003467487	16/3/2549	-0.022438752	4/5/2549	-0.007566754
7/11/2548	-0.010791476	21/12/2548	0.00271024	2/2/2549	-0.018456086	17/3/2549	-0.016538146	8/5/2549	0.008008217
8/11/2548	-0.004100665	22/12/2548	-0.002863669	3/2/2549	-0.004767476	20/3/2549	0.000497013	9/5/2549	0.009057097
9/11/2548	0.001680041	23/12/2548	-0.011159216	6/2/2549	-0.00199203	21/3/2549	-0.005213537	10/5/2549	-0.004332558
10/11/2548	-0.01138883	26/12/2548	0.002738635	7/2/2549	-0.026223819	22/3/2549	-0.004749726	11/5/2549	0.017831966
11/11/2548	-0.011732898	27/12/2548	0.004475615	8/2/2549	-0.002769674	23/3/2549	0.006937532	15/5/2549	-0.010329607
14/11/2548	-0.008290218	28/12/2548	0.006743606	9/2/2549	0.007548209	24/3/2549	0.020711327	16/5/2549	-0.015859009
15/11/2548	0.007247865	29/12/2548	0.006764668	10/2/2549	0.023834741	27/3/2549	-0.001021898	17/5/2549	0.007243202
16/11/2548	-0.00055881	30/12/2548	0.009661147	14/2/2549	-0.018836317	28/3/2549	-0.005328124	18/5/2549	-0.010560334
17/11/2548	-0.002230673	31/1/2549	0.011076995	15/2/2549	-0.006543641	29/3/2549	-0.004974773	19/5/2549	-0.009238198
18/11/2548	-0.009862068	4/1/2549	0.033863866	16/2/2549	0.01187051	30/3/2549	0.00373254	22/5/2549	-0.038865719
21/11/2548	-0.000246942	5/1/2549	-0.014191549	17/2/2549	0.015064249	31/3/2549	0.003917852	23/5/2549	0.012607316
22/11/2548	-0.013387849	6/1/2549	-0.008604166	20/2/2549	-0.016952235	3/4/2549	0.007165306	24/5/2549	-0.035848107
23/11/2548	-0.015649305	9/1/2549	0.021190516	21/2/2549	0.000153422	4/4/2549	0.000952411	25/5/2549	-0.028185395
24/11/2548	-0.007956425	10/1/2549	0.002798776	22/2/2549	-0.006165442	5/4/2549	0.022094531	26/5/2549	0.016167141
25/11/2548	-0.007064512	11/1/2549	-0.011051499	23/2/2549	-0.004284527	7/4/2549	0.012996906	29/5/2549	-0.004230895
28/11/2548	-0.013321308	12/1/2549	-0.001976427	24/2/2549	0.003557198	10/4/2549	-0.00691431	30/5/2549	-0.009805923
29/11/2548	0.019719236	13/1/2549	-0.002403254	27/2/2549	0.015382513	11/4/2549	-0.000574321	31/5/2549	-0.003991624
30/11/2548	0.004673727	16/1/2549	0.003340283	28/2/2549	-0.00759506	12/4/2549	0.008327147	1/6/2549	-0.004895492
1/12/2548	-0.007571624	17/1/2549	-0.009321175	1/3/2549	0.003217968	17/4/2549	0.004244057	2/6/2549	0.027607466
2/12/2548	-0.013812458	18/1/2549	-0.008873844	2/3/2549	0.003043886	18/4/2549	0.00731243	5/6/2549	-0.002231345
6/12/2548	0.020912576	19/1/2549	0.009374464	3/3/2549	0.005239013	20/4/2549	0.019904756	6/6/2549	-0.008498679
7/12/2548	0.014424173	20/1/2549	0.000648914	6/3/2549	-3.17603E-05	21/4/2549	-0.009707838	7/6/2549	-0.011834243
8/12/2548	-0.011019021	23/1/2549	-0.00629499	7/3/2549	-0.010346341	24/4/2549	-0.009359146	8/6/2549	-0.013850034
9/12/2548	0.002959461	24/1/2549	-0.032614229	8/3/2549	-0.013492453	25/4/2549	-0.007516316	9/6/2549	-0.000433693
13/12/2548	-0.026118886	25/1/2549	0.00027787	9/3/2549	-0.003183739	26/4/2549	0.011043575	14/6/2549	-0.020896209
14/12/2548	-0.003951635	26/1/2549	0.007592558	10/3/2549	0.002761123	27/4/2549	0.001770025	15/6/2549	0.007790031
15/12/2548	-0.014196703	27/1/2549	0.010776309	13/3/2549	-0.010865352	28/4/2549	0.0146177	16/6/2549	0.025045964
16/12/2548	0.001082658	30/1/2549	-0.007487692	14/3/2549	0.006413507	2/5/2549	0.01576908	19/6/2549	-0.006028153
19/12/2548	0.007564021	31/1/2549	-0.004630773	15/3/2549	-0.011415921	3/5/2549	0.018727423	20/6/2549	-0.011756396

ตารางแสดงผลตอบแทนรายวันตั้งแต่ มกราคม 2547 ถึง ธันวาคม 2549 ของกลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบ (ต่อ)

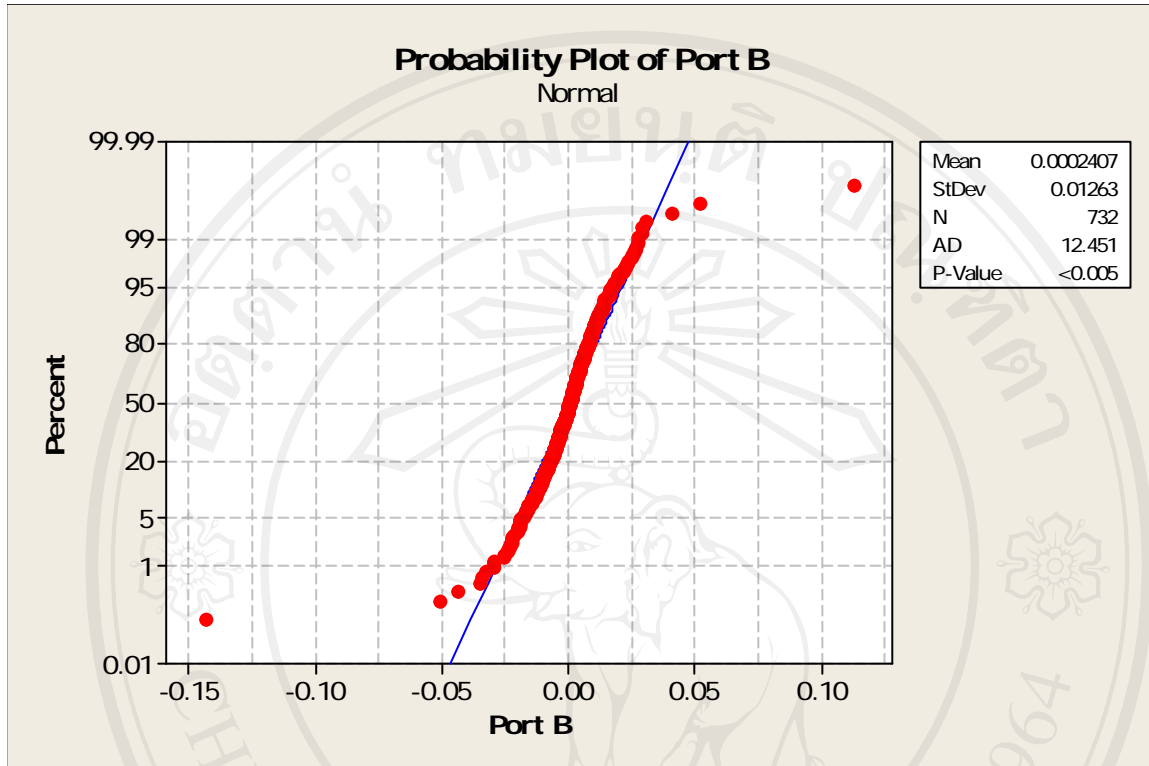
Date	Return	Date	Return	Date	Return	Date	Return	Date	Return
21/6/2549	0.014778381	3/8/2549	0.024385459	15/9/2549	0.004948549	31/10/2549	0.011341675	14/12/2549	-0.001971165
22/6/2549	0.011276018	4/8/2549	0.009143735	18/9/2549	0.029371973	1/11/2549	0.026921519	15/12/2549	0.00686256
23/6/2549	0.005875681	7/8/2549	0.010352185	19/9/2549	-0.015535958	2/11/2549	-0.000928508	18/12/2549	-0.000628194
26/6/2549	0.023934339	8/8/2549	0.013573955	21/9/2549	-0.013271975	3/11/2549	0.005300247	19/12/2549	-0.125109578
27/6/2549	-0.001852526	9/8/2549	-0.018286073	22/9/2549	-0.018261586	6/11/2549	-0.011075112	20/12/2549	0.100301428
28/6/2549	0.012175037	10/8/2549	-0.00415489	25/9/2549	0.00288898	7/11/2549	8.84475E-05	21/12/2549	-0.020096452
29/6/2549	0.004311539	11/8/2549	0.009205306	26/9/2549	-0.003742881	8/11/2549	0.009684466	22/12/2549	-0.002935816
30/6/2549	-0.00312634	15/8/2549	0.002338051	27/9/2549	-0.016337382	9/11/2549	-0.002289239	25/12/2549	0.010177597
3/7/2549	0.013255758	16/8/2549	0.013128994	28/9/2549	-0.02116333	10/11/2549	-0.005220111	26/12/2549	0.007438116
4/7/2549	0.012090587	17/8/2549	-0.015233083	29/9/2549	0.015579386	13/11/2549	-0.017470612	27/12/2549	-5.67915E-07
5/7/2549	-0.019664322	18/8/2549	-0.018823596	2/10/2549	0.003439114	14/11/2549	-1.14452E-05	28/12/2549	-0.008681462
6/7/2549	0.024681552	21/8/2549	0.010431828	3/10/2549	-0.002701022	15/11/2549	0.007861891	29/12/2549	-0.004386263
7/7/2549	-0.010809782	22/8/2549	-0.012344148	4/10/2549	0.021830349	16/11/2549	0.004040267		
10/7/2549	-0.01197999	23/8/2549	-0.012953423	5/10/2549	0.010465642	17/11/2549	0.011265872		
12/7/2549	0.01315301	24/8/2549	-0.015601098	6/10/2549	-0.003698179	20/11/2549	-0.013882233		
13/7/2549	-0.012572845	25/8/2549	-0.000602572	9/10/2549	0.017120836	21/11/2549	0.007573311		
14/7/2549	-0.006274723	28/8/2549	-0.003156031	10/10/2549	0.003731905	22/11/2549	0.003768524		
17/7/2549	-0.017663689	29/8/2549	0.012752535	11/10/2549	0.006735403	23/11/2549	-0.007230778		
18/7/2549	0.019233825	30/8/2549	0.012421027	12/10/2549	0.012484348	24/11/2549	-0.007230781		
19/7/2549	0.000702741	31/8/2549	0.000163744	13/10/2549	-0.000513181	27/11/2549	0.025199035		
20/7/2549	0.027543379	1/9/2549	0.0166463	16/10/2549	-0.000779461	28/11/2549	0.002472874		
21/7/2549	0.006556	4/9/2549	-0.0036156	17/10/2549	-0.004451987	29/11/2549	0.009212948		
24/7/2549	0.002245211	5/9/2549	0.000817852	18/10/2549	0.003857471	30/11/2549	0.004214679		
25/7/2549	-0.004092778	6/9/2549	-0.00358726	19/10/2549	-0.005266024	1/12/2549	0.024286306		
26/7/2549	0.029304978	7/9/2549	-0.019896189	20/10/2549	-0.002907747	4/12/2549	-0.001383355		
27/7/2549	0.034946452	8/9/2549	0.013270747	24/10/2549	0.005951558	6/12/2549	0.014463631		
28/7/2549	-0.017621967	11/9/2549	-0.002292477	25/10/2549	-0.012210487	7/12/2549	-0.004023419		
31/7/2549	0.002036427	12/9/2549	-0.004232389	26/10/2549	-0.002905673	8/12/2549	-0.016782967		
1/8/2549	-0.013101242	13/9/2549	0.012127732	27/10/2549	-9.17438E-05	12/12/2549	-0.006398474		
2/8/2549	0.02238324	14/9/2549	0.02322014	30/10/2549	-0.011906511	13/12/2549	-0.001258676		

การทดสอบการกระจายของข้อมูลผลตอบแทนการลงทุนของ กลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz โดยใช้โปรแกรม มินิแท็บ (Mini tab)



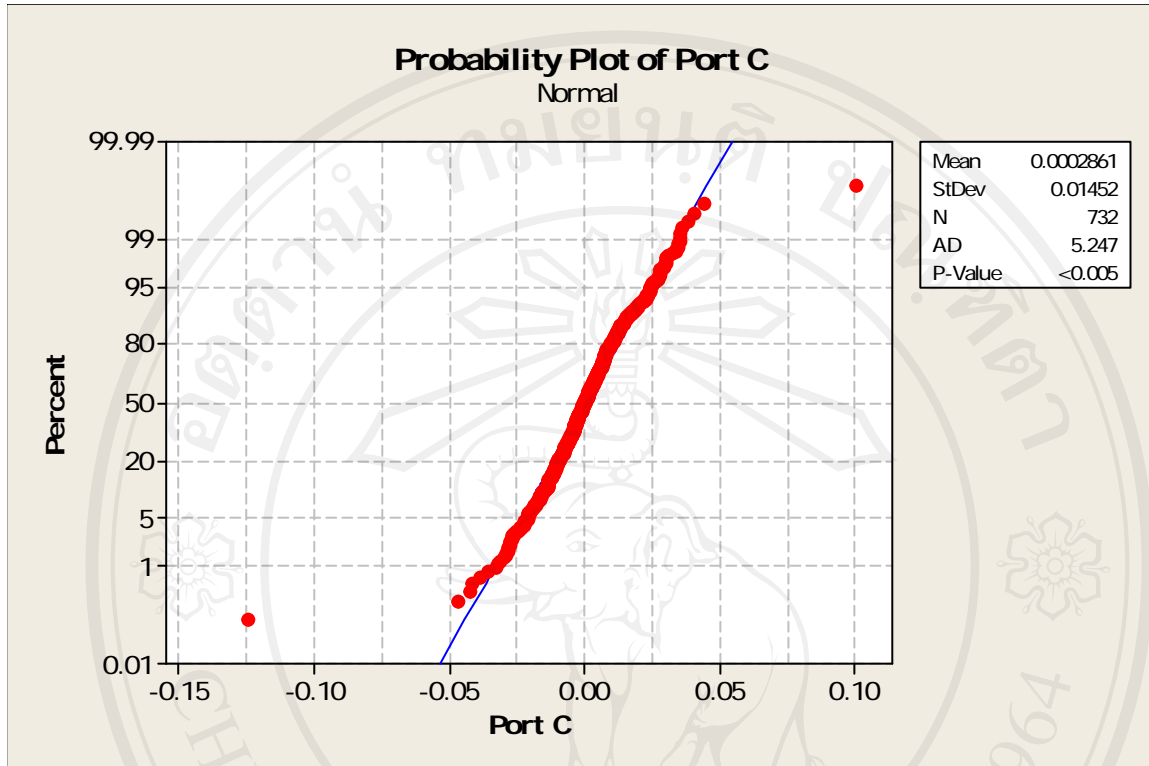
ค่า P-Value มีค่าน้อยกว่า 0.05 แสดงให้เห็นว่ากลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz ผลตอบแทนการลงทุนไม่มีการกระจายอย่างปกติอย่างมีนัยสำคัญทางสถิติ

การทดสอบการกระจายของข้อมูลผลตอบแทนการลงทุนของกลุ่มหลักทรัพย์การลงทุนที่มี การลงทุนในทุก
หุ้นเท่าๆกัน โดยใช้โปรแกรม มินิแทบปี (Mini tab)



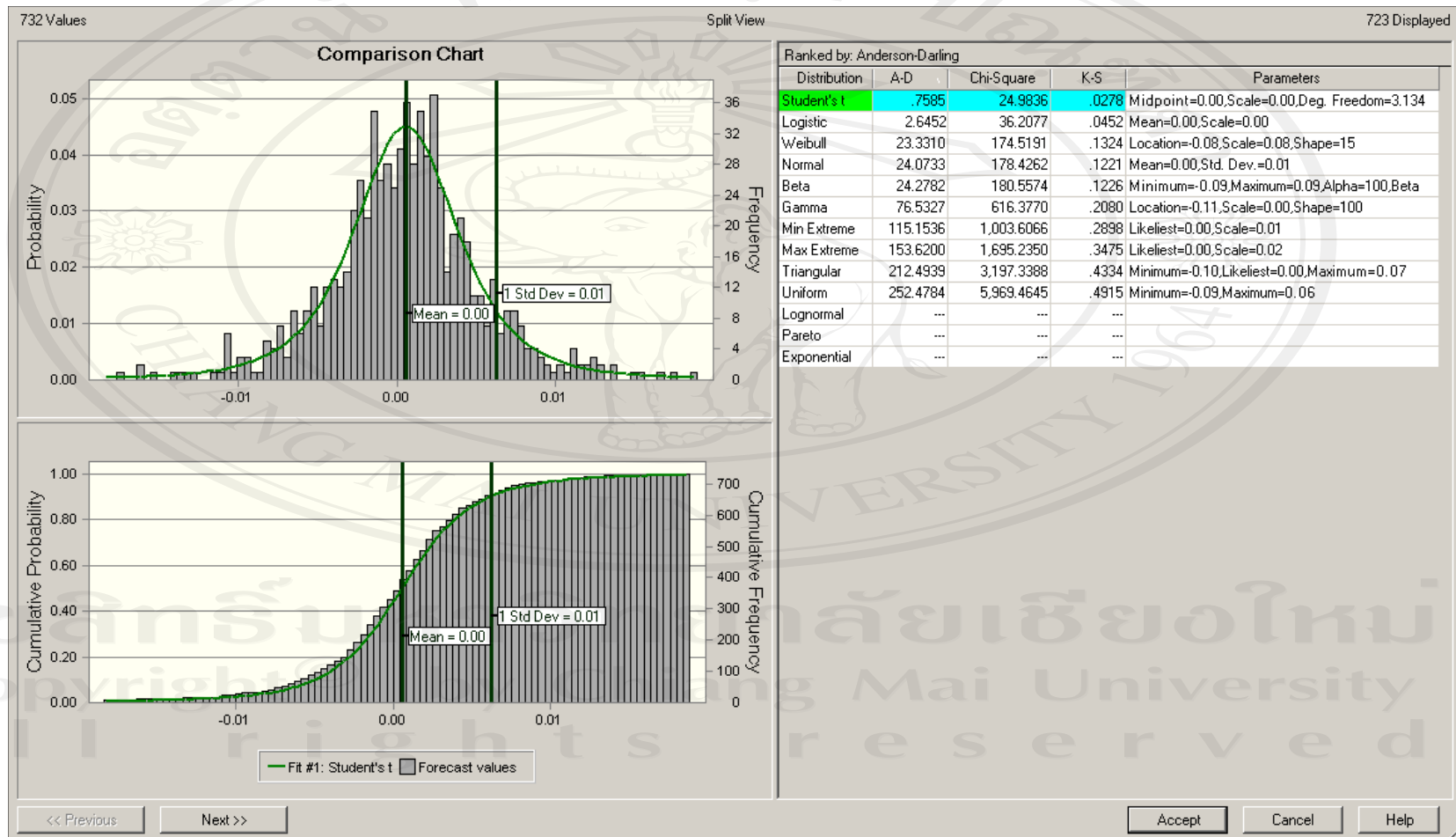
ค่า P-Value มีค่าน้อยกว่า 0.05 แสดงให้เห็นว่ากลุ่มหลักทรัพย์การลงทุนที่มี การลงทุนในทุกหุ้นเท่าๆกัน
ผลตอบแทนการลงทุนไม่มีการกระจายอย่างปกติอย่างมีนัยสำคัญทางสถิติ

การทดสอบการกระจายของข้อมูลผลตอบแทนการลงทุนของ กลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบ โดยใช้โปรแกรม มินิแทบ (Mini tab)

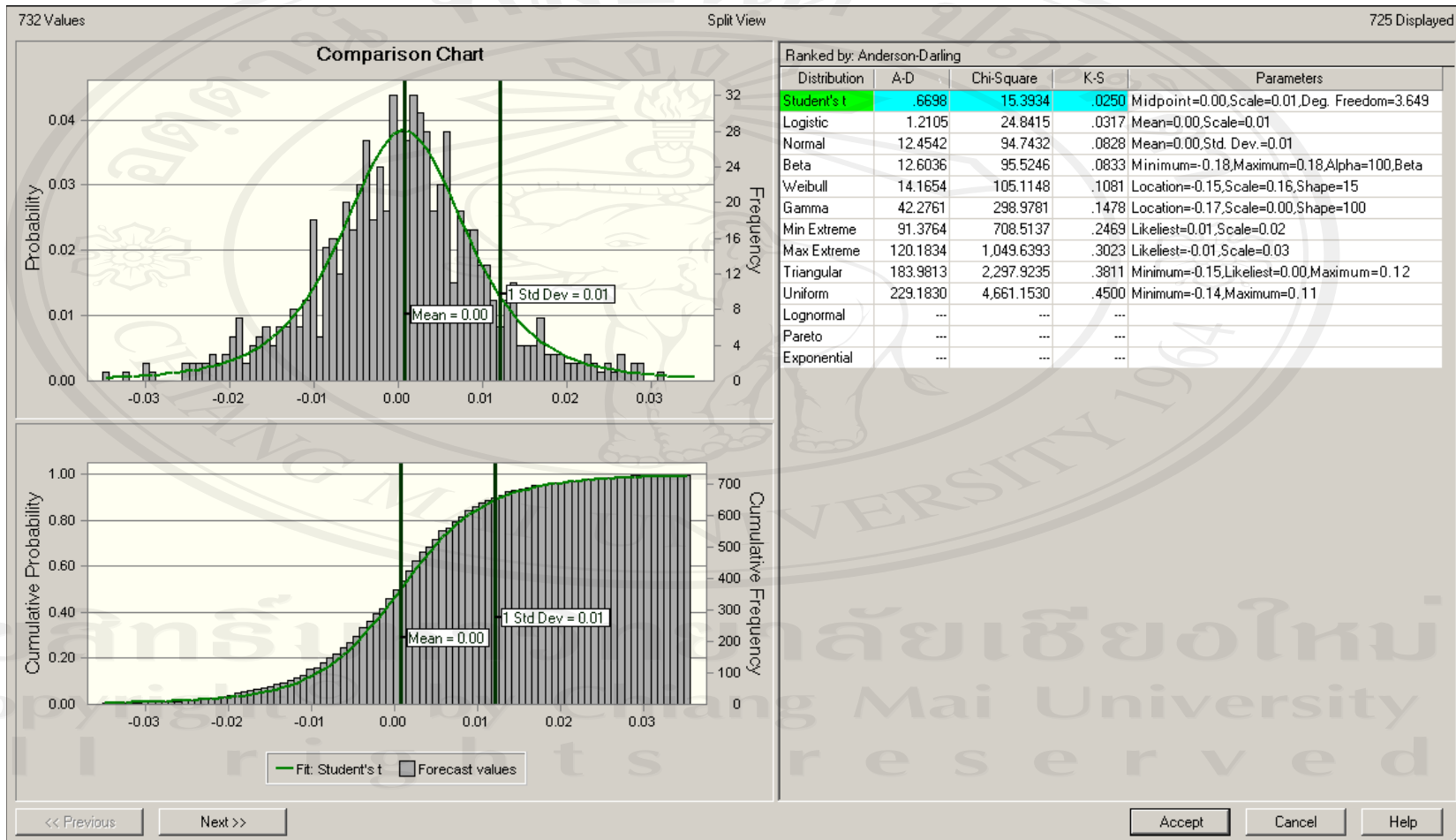


ค่า P-Value มีค่าน้อยกว่า 0.05 แสดงให้เห็นว่ากลุ่มหลักทรัพย์การลงทุนที่สุ่มขึ้นมาเพื่อเปรียบเทียบผลตอบแทนการลงทุนไม่มีการกระจายอย่างปกติอย่างมีนัยสำคัญทางสถิติ

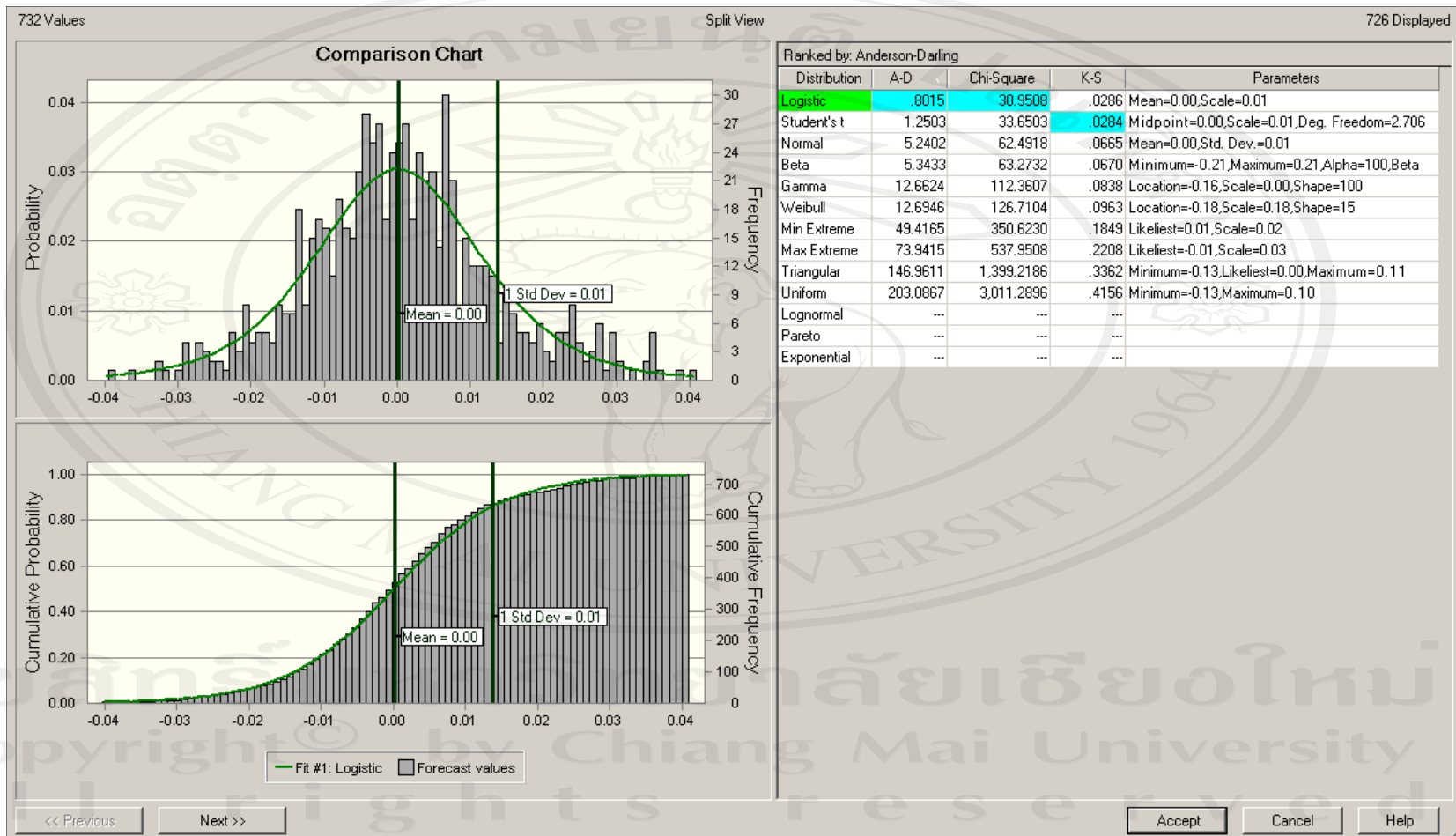
แผนภาพแสดงการสร้างแบบจำลอง Monte Carlo Simulation โดยการใช้โปรแกรม Crystal Ball ของ กลุ่มหลักทรัพย์การลงทุนที่มีประสิทธิภาพตามแนวคิดของ Markowitz



แผนภาพแสดงการสร้างแบบจำลอง Monte Carlo Simulation โดยการใช้โปรแกรม Crystal Ball ของ กลุ่มหลักทรัพย์การลงทุนที่มีการลงทุนในทุกหุ้น เท่ากัน

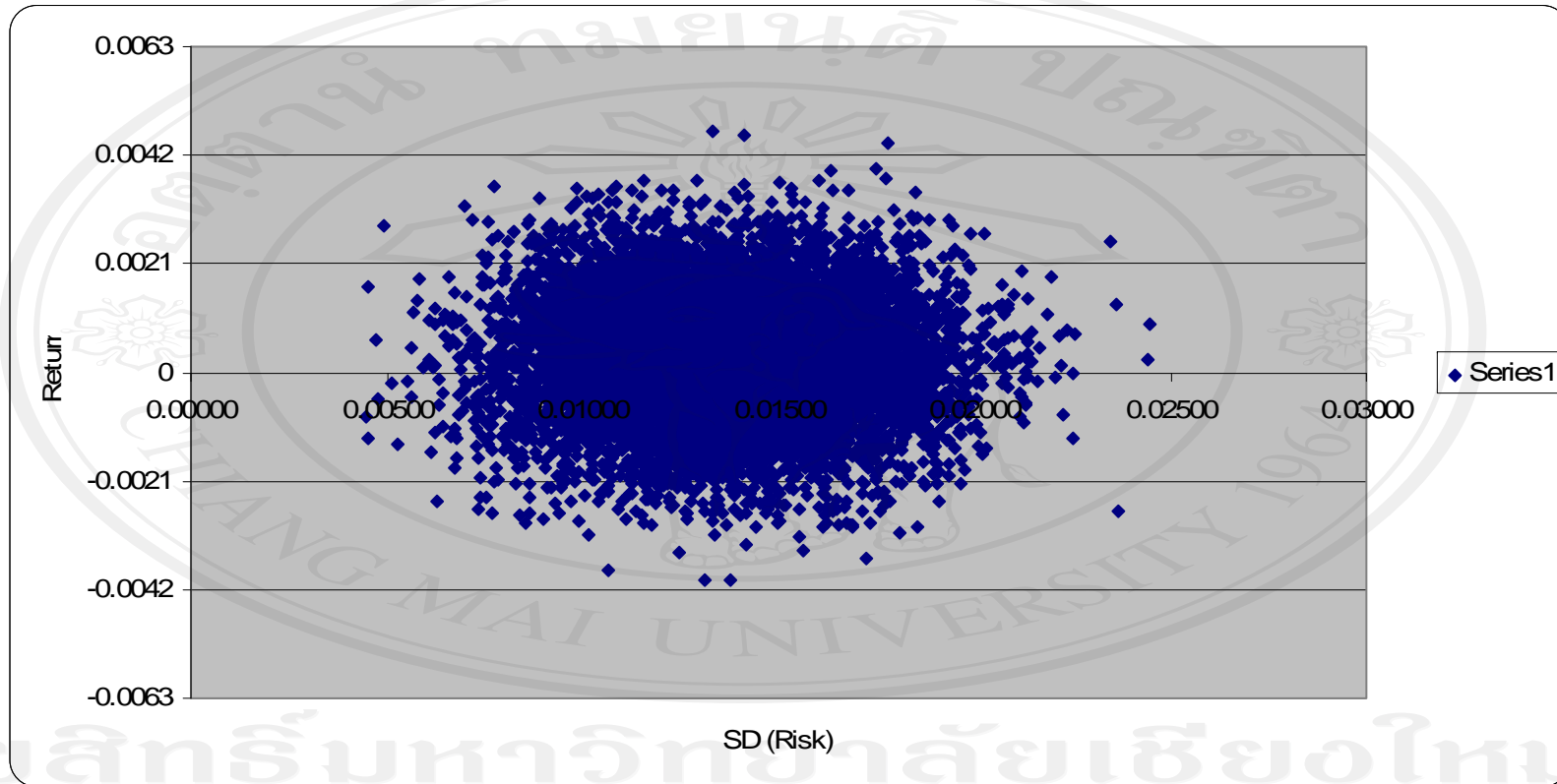


แผนภาพแสดงการสร้างแบบจำลอง Monte Carlo Simulation โดยการใช้โปรแกรม Crystal Ball ของกลุ่มหลักทรัพยากรลงทุนที่ผู้มาเพื่อเปรียบเทียบ

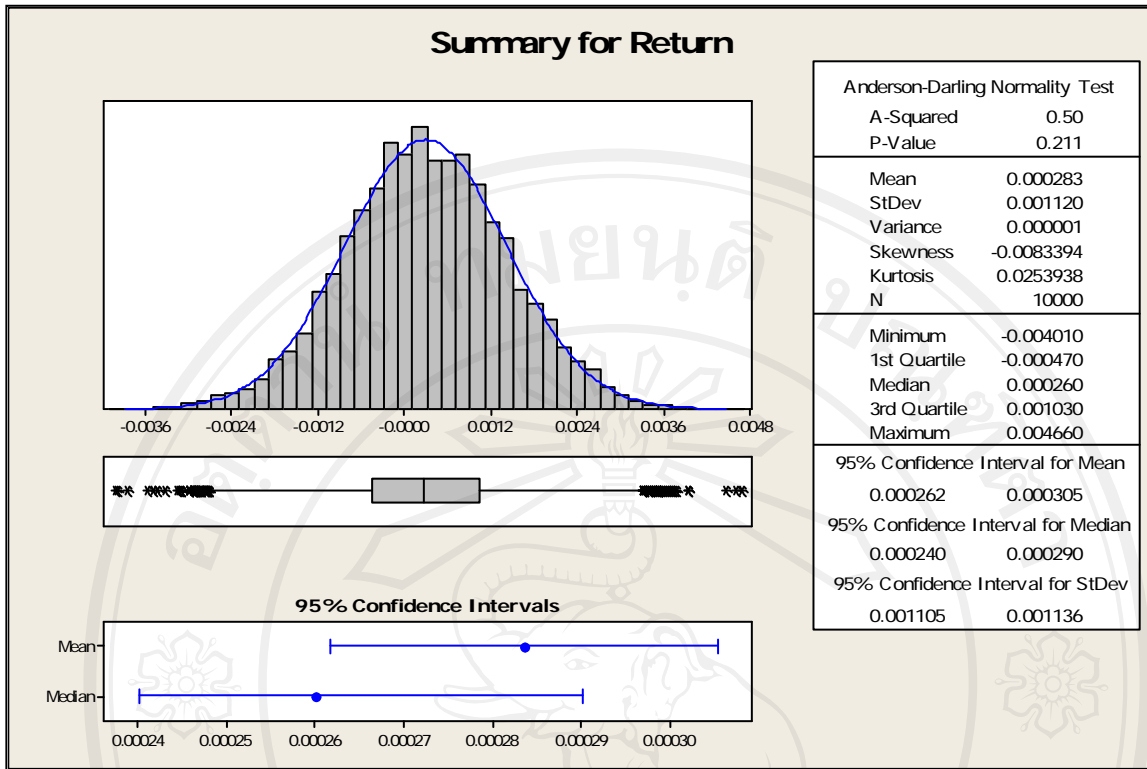


แผนภาพแสดงการสุ่มกลุ่มหลักทรัพย์การลงทุนเพื่อเปรียบเทียบ โดยการสร้างกลุ่มหลักทรัพย์การลงทุนขึ้น 10,000 กลุ่มหลักทรัพย์ จากนั้น อ้างอิง

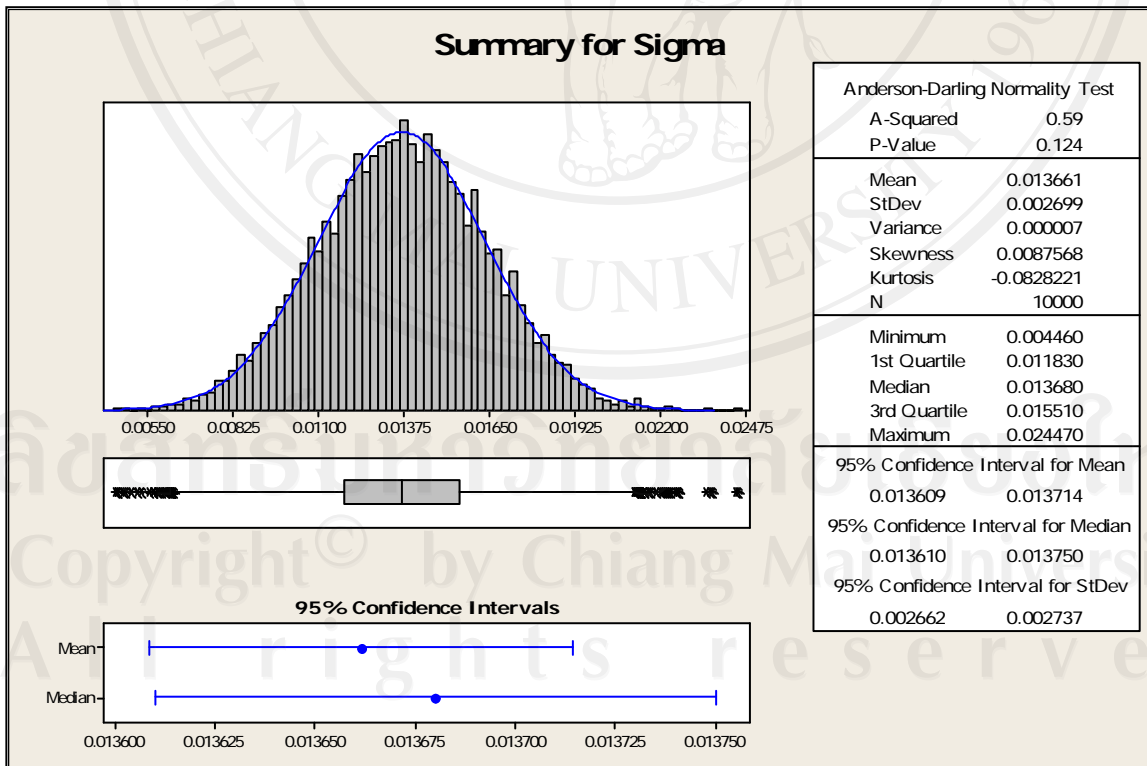
Central theorem



แผนภาพแสดงการกระจายของผลตอบแทนของกลุ่มหลักทรัพย์การลงทุนที่สุ่มเพื่อเปรียบเทียบ



แผนภาพแสดงการกระจายของความเสี่ยงของกลุ่มหลักทรัพย์การลงทุนที่สุ่มเพื่อเปรียบเทียบ



ประวัติผู้เขียน

ชื่อ - นามสกุล	นายธรรมรัตน์ เฉลิมพลประภา
วัน เดือน ปี เกิด	28 ตุลาคม 2522
ประวัติการศึกษา	สำเร็จการศึกษามัธยมศึกษาตอนปลาย โรงเรียนมงฟอร์ตวิทยาลัย จังหวัดเชียงใหม่ ปีการศึกษา 2540 สำเร็จการศึกษาระดับปริญญาตรี สาขาวิชาวิศวกรรมเครื่องกล มหาวิทยาลัยเชียงใหม่ ปีการศึกษา 2544
ประวัติการทำงาน	พ.ศ. 2545-2549 วิศวกรควบคุมการผลิต บริษัท ฟุจิคุระ พรีซิชั่น (ประเทศไทย) จำกัด พ.ศ. 2549 – 2551 วิศวกรอาวุโส บริษัท เวสเทิร์น ดิจิตอล (ประเทศไทย) จำกัด

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