

**Abstract**

Research Title : The Analysis of The Return and Risk of Investment in Commercial Bank Security

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This research aims 1) To study the economic and competitive in the commercial bank sector of the securities industry. 2) To study the returns and risks on investment in the securities commercial bank sector. 3) To compare the benefits and the risks of investment in the securities commercial bank sector. This research we have study the common stocks in the securities commercial bank sector registered in The Stock Exchange of Thailand there are total 11 securities. The data that we use are the closing price of the security commercial bank sector in each working day which starting from 1 January 2558 till 30 June 2558. The total duration are 118 days.

The study qualitative analysis found that the overall economic in the 2nd quarter of 2558 recovering slowly due to the impetus from the tourism sector and public investment spending. While the private spending remained weakly and the exports keep stagnate since the structural factors in the production of Thailand and the global economic slowdown, especially China and ASEAN countries. The stabilization in overall economy remained well. Headline inflation is likely to be negative but will be pass the lowest level in this quarter before rising in the second half of

the year. The current account balance ongoing surplus and international reserves to short-term debt remained stable. Economic overview of partner countries seems will be recovery according to the economic recovery in developed countries improved. Especially the USA recovery after the temporary negative factors of severe weather in the first quarter ended, while the economy of China keep stable, and the Asian economic slowdown. In the study the rates of return and risk on investment in the securities commercial bank sector found that there are only two securities can made benefit to the investment which are TISCO and TCAP. TISCO security is the one can made the highest average return on the day which is 0.0736 percent per day and the systematic risk of the security or beta is the lowest which is 0.2268. Therefore, TISCO securities is suitable for most investors in the securities commercial bank sector.