

Chatkamon Rakvanich 2020: The analysis of rate of return, risk, and performance of infrastructure funds and retirement mutual funds by Krungthai Asset Management Public Company Limited. Master of Arts (Applied Finance), Major Field: Applied Finance, Department of Finance. Independent Study Advisor: Assistant Professor Pornwan Nunthaphad, D.B.A. 154 pages.

The objectives of this research study were 1) to study rate of return, risk and performance of investment in infrastructure funds and retirement mutual funds. 2) to analyze and compare the rate of return of investment in infrastructure funds and retirement mutual funds. 3) to analyze and compare the risk of investment in infrastructure funds and retirement mutual funds. 4) to analyze and compare the performance of investment in infrastructure funds and retirement mutual funds.

For the data collection instrument, the study used historical data, on a monthly basis from August 2015 to July 2019, for the total of 48 months. The statistics used for data analysis were 1) descriptive statistics consist of frequency, percentage, mean and variance. 2) inferential statistics consist of calculated rate of return and risk by using standard deviation and beta. After that, evaluated performance of investment by using the Sharpe, Treynor, Jensen Model and the information ratio.

The results of the research showed that Funds performance by using the Sharpe, Treynor, Jensen Model and the information ratio provide consistent results: Infrastature funds have the most operational efficiency. Retirement mutual funds have the least operational efficiency.

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