

附表（二）門檻效果檢定及其信賴區間

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00055	Bear Stearns Small Cap Value Portfolio/C	-0.03%	0.89	6.45%	379	-0.004%	0.91	-0.19%	0.96	(-7.06%, 6.39%)	-0.05%	0.92	12.02	0.76
		(-1.31)	(57.90)			(-0.13)	(34.98)	(-2.13)	(22.04)					
00059	US Global Accolade Fds:Bonnell Growth	-0.05%	0.54	-0.83%	147	-0.67%	0.30	0.08%	0.45	(-1.23%, 0.55%)	-0.13%	0.41	10.73	0.002**
		(-1.26)	(14.29)			(-4.12)	(3.16)	(1.55)	(7.88)					
00109	Principal MidCap/B	-0.004%	0.62	-1.04%	121	-0.21%	0.57	0.05%	0.58	(-1.44%, -0.65%)	-0.01%	0.58	11.76	0.03**
		(-0.23)	(45.11)			(-2.15)	(11.83)	(1.90)	(28.60)					
00148	Scudder Dreman Small Cap Value Fund/A	0.04%	0.69	-0.98%	129	-0.29%	0.58	0.11%	0.63	(-1.04%, -0.50%)	0.01%	0.62	11.43	0.04**
		(1.32)	(33.62)			(-2.08)	(8.38)	(2.93)	(20.66)					
00153	BlackRock Small Cap Value Equity/Inv B	-0.05%	0.68	-0.98%	129	-0.39%	0.57	0.03%	0.62	(-7.06%, 6.39%)	-0.08%	0.61	12.14	0.61
		(-0.96)	(19.97)			(-1.68)	(4.90)	(0.44)	(12.10)					
00168	BlackRock Small Cap Value Equity/Inv A	-0.04%	0.68	-0.98%	129	-0.38%	0.57	0.03%	0.62	(-7.06%, 6.39%)	-0.07%	0.61	11.63	0.56
		(-0.89)	(20.68)			(-1.68)	(5.12)	(0.55)	(12.52)					
00176	Putnam Voyager Fd/B	-0.06%	1.00	-1.01%	126	-0.59%	0.75	-0.04%	1.00	(-1.04%, -0.98%)	-0.17%	0.94	10.94	0.16
		(-2.42)	(43.48)			(-5.15)	(12.41)	(-1.26)	(31.08)					
00193	One Group Small Cap Value/A	0.04%	0.76	-0.98%	129	-0.32%	0.63	0.11%	0.70	(-1.09%, -0.50%)	0.003%	0.68	12.37	0.03**
		(1.18)	(37.41)			(-2.36)	(9.31)	(2.90)	(23.19)					
00195	One Group Small Cap Value/B	0.03%	0.76	-0.98%	129	-0.31%	0.64	0.11%	0.70	(-1.09%, 1.15%)	0.005%	0.69	11.88	0.03**
		(1.10)	(36.97)			(-2.27)	(9.28)	(2.84)	(22.87)					
00204	Advisors Inner Circle ICM Small Company Port	0.04%	0.65	-0.98%	129	-0.35%	0.50	0.11%	0.59	(-1.04%, -0.82%)	-0.005%	0.57	11.52	0.01**
		(1.51)	(34.09)			(-2.71)	(7.94)	(3.24)	(21.03)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱				α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00218	First Investors Series Special Situations/A	-0.05%	0.87	-0.98%	129	-0.70%	0.59	0.001%	0.86	(-1.44%, 1.27%)	-0.17%	0.79	12.07	0.09*			
		(-1.13)	(28.43)			(-3.35)	(5.66)	(0.01)	(18.57)								
00257	Heritage Series Trust Small Cap Stock Fund/C	0.001%	0.82	-0.98%	129	-0.54%	0.62	0.10%	0.75	(-1.09%, -0.75%)	-0.06%	0.72	11.76	0.003**			
		(0.23)	(33.85)			(-3.30)	(7.61)	(2.31)	(20.89)								
00258	Franklin Small Mid Cap Growth Fund/A	-0.04%	1.02	-0.98%	129	-1.01%	0.56	-0.002%	1.03	(-7.06%, 6.39%)	-0.25%	0.91	11.00	0.07*			
		(-0.87)	(25.47)			(-5.77)	(6.80)	(-0.04)	(16.64)								
00301	Advisors Inner Circle RHJ Micro Cap Port	0.002%	0.63	-0.92%	138	-0.31%	0.54	0.11%	0.54	(-1.09%, -0.68%)	-0.002%	0.54	11.47	0.03**			
		(0.06)	(24.41)			(-1.89)	(6.47)	(2.30)	(13.69)								
00345	JPMorgan Small Cap Equity Fund /B	-0.01%	0.81	-0.98%	129	-0.63%	0.54	0.04%	0.80	(-1.23%, -0.82%)	-0.13%	0.74	12.03	0.004**			
		(-0.20)	(38.18)			(-4.39)	(7.51)	(1.04)	(25.23)								
00446	Frontier Funds: Equity Fund Portfolio	-0.17%	0.51	0.14%	290	0.27%	0.73	-0.88%	0.87	(-7.06%, 6.39%)	-0.23%	0.79	11.93	0.42			
		(-1.07)	(4.93)			(0.89)	(3.34)	(-2.43)	(3.85)								
00464	Liberty Small Company Index Fund/Z	0.01%	0.85	-0.98%	129	-0.74%	0.53	0.09%	0.81	(-1.04%, -0.82%)	-0.12%	0.74	12.15	0.00**			
		(0.30)	(35.24)			(-4.57)	(6.64)	(2.01)	(22.70)								
00480	American Century Giftrust/Inv	-0.07%	0.93	-0.98%	129	-0.56%	0.71	-0.02%	0.91	(-7.06%, 6.39%)	-0.16%	0.86	11.65	0.45			
		(-1.44)	(29.53)			(-2.60)	(6.72)	(-0.38)	(19.22)								
00563	Royce Fund Total Return	0.04%	0.58	-0.98%	129	-0.22%	0.50	0.10%	0.53	(-1.07%, -0.61%)	0.02%	0.52	11.74	0.009**			
		(1.69)	(37.86)			(-2.14)	(9.67)	(3.55)	(23.21)								
00645	Smith Barney Aggressive Growth Fund/L	-0.02%	1.06	-0.94%	136	-0.84%	0.70	0.07%	1.02	(-7.06%, 6.39%)	-0.17%	0.94	10.75	0.036**			
		(-0.48)	(27.24)			(-4.31)	(6.51)	(1.17)	(18.00)								

附表（二）門檻效果檢定及其信賴區間(續)

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00650	Mosaic Equity Trust Mid-Cap Fund	0.02% (0.76)	0.67 (38.82)	-0.87%	143	-0.26% (-2.41)	0.55 (9.89)	0.06% (1.76)	0.65 (24.21)	(-1.44%, 1.27%)	-0.03%	0.62	11.97	0.18
00666	Consulting Grp Cap Mrkts: Small Cap Growth	-0.04% (-0.86)	0.96 (32.66)	-0.98%	129	-0.93% (-4.73)	0.57 (5.84)	0.05% (0.86)	0.92 (21.18)	(-1.04%, -0.82%)	-0.20%	0.83	11.61	0.001**
00668	Consulting Grp Cap Mrkts: Small Cap Value Eqty	0.01% (0.39)	0.64 (31.61)	-0.98%	129	-0.26% (-1.90)	0.56 (8.21)	0.09% (2.29)	0.58 (19.11)	(-1.09%, -0.08%)	0.003%	0.58	11.32	0.045**
00675	Riggs: Small Company Stock Fund/R	0.03% (1.01)	0.78 (34.49)	-0.98%	129	-0.42% (-2.74)	0.60 (7.87)	0.10% (2.30)	0.74 (21.87)	(-1.07%, -0.68%)	-0.03%	0.71	11.71	0.045**
00678	Quant Small Cap Fund/Ordinary	-0.04% (-1.08)	0.80 (32.02)	-0.94%	136	-0.73% (-4.55)	0.49 (6.04)	0.03% (0.62)	0.77 (20.43)	(-1.07%, -0.68%)	-0.17%	0.70	11.98	0.002**
00709	RS Investment Trust: Partners Fund/A	0.05% (1.57)	0.40 (13.56)	-0.36%	215	0.40% (3.43)	0.64 (7.46)	0.09% (1.75)	0.33 (8.44)	(-7.06%, 6.39%)	0.22%	0.46	10.80	0.039**
00741	Nicholas-Applegate Growth Discovery/I	-0.02% (-0.47)	0.83 (27.16)	-0.97%	130	-0.44% (-2.12)	0.70 (6.82)	0.09% (1.48)	0.75 (16.25)	(-1.44%, 0.08%)	-0.04%	0.74	12.15	0.082*
00754	Liberty Small Company Equity Fund/T	-0.04% (-0.96)	0.86 (33.74)	-0.94%	136	-0.59% (-3.60)	0.64 (7.70)	0.06% (1.26)	0.80 (20.62)	(-1.04%, -0.76%)	-0.11%	0.76	11.81	0.004**
00834	Seligman Frontier Fund/A	-0.02% (-0.47)	0.90 (32.92)	-0.98%	129	-0.53% (-2.85)	0.70 (7.56)	0.05% (1.03)	0.86 (20.86)	(-1.10%, -0.46%)	-0.10%	0.82	12.09	0.099*
00899	Waddell & Reed Advisors New Concepts Fund/Y	-0.04% (-0.98)	0.89 (28.47)	-0.98%	129	-0.82% (-5.46)	0.54 (7.31)	0.01% (0.23)	0.89 (18.20)	(-7.06%, 6.39%)	-0.20%	0.80	10.56	0.013**

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00060	Federated Stock and Bond Fund/A	-0.01% (-1.34)	0.45 (49.09)	-1.04%	121	-0.26% (-3.88)	0.34 (9.51)	0.01% (0.93)	0.43 (47.60)	(-1.27%, -0.96%)	-0.05%	0.41	10.72	0.003**
00080	Eaton Vance Balanced/A	-0.01% (-0.24)	0.65 (29.82)	-0.96%	131	-0.59% (-4.03)	0.40 (5.49)	0.05% (1.17)	0.63 (19.17)	(-1.07%, -0.68%)	-0.11%	0.57	11.90	0.005**
00099	Principal Balanced/B	-0.03% (-1.98)	0.55 (50.27)	-1.04%	121	-0.30% (-4.22)	0.44 (12.72)	0.01% (-0.44)	0.55 (36.96)	(-1.04%, -1.01%)	-0.06%	0.52	11.12	0.116
00155	BlackRock Balanced Fund/Inv B	-0.04% (-2.55)	0.62 (44.45)	-1.44%	77	-0.49% (-3.46)	0.43 (6.40)	-0.04% (-2.30)	0.63 (50.12)	(-7.06%, 6.39%)	-0.11%	0.60	11.12	0.47
00158	First American Balanced/A	-0.15% (-1.20)	0.31 (1.35)	1.27%	438	-0.03% (-1.66)	0.54 (24.59)	2.75% (1.02)	-0.98 (-0.66)	(-7.06%, 6.39%)	0.39%	0.31	10.72	0.05**
00294	George Putnam Fund of Boston/B	-0.01% (-0.76)	0.50 (45.01)	-1.04%	122	-0.19% (-2.28)	0.44 (10.08)	0.02% (1.32)	0.49 (32.65)	(-1.04%, -1.00%)	-0.03%	0.48	11.27	0.08*
00540	AXP Invest Series: Mutual Fund/A	-0.03% (-1.71)	0.64 (35.10)	-1.44%	77	-0.36% (-2.99)	0.50 (9.04)	-0.03% (-1.52)	0.64 (25.26)	(-7.06%, 6.39%)	-0.08%	0.62	11.47	0.77
00548	Provident Invmt Counsel Balanced Fund/A	-0.05% (-2.03)	0.65 (35.77)	-1.01%	126	-0.60% (-4.88)	0.39 (6.35)	-0.03% (-1.01)	0.65 (24.51)	(-1.42%, -0.75%)	-0.17%	0.59	11.47	0.003**
00554	Scudder Flag Value Builder/A	-0.01% (-0.27)	0.68 (31.74)	-0.11%	254	0.15% (2.56)	0.77 (15.33)	-0.05% (-0.98)	0.68 (15.15)	(-0.11%, -0.11%)	0.05%	0.72	10.64	0.21
00580	George Putnam Fund of Boston/A	-0.01% (-0.71)	0.50 (44.17)	-1.04%	122	-0.19% (-2.29)	0.44 (9.94)	0.02% (1.31)	0.48 (31.96)	(-1.28%, -1.00%)	-0.03%	0.47	10.96	0.08*

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00660	American Balanced Fund/A	0.01%	0.53	-1.04%	122	-0.22%	0.44	0.03%	0.52	(-1.44%, -0.80%)	-0.03%	0.50	11.83	0.011**
		(0.50)	(57.95)			(-3.45)	(13.87)	(1.85)	(38.49)					
00776	Alger Fund: Balanced Portfolio/B	-0.03%	0.50	-1.01%	126	-0.47%	0.30	-0.002%	0.49	(-7.06%, 6.39%)	-0.12%	0.44	10.84	0.042**
		(-1.69)	(31.57)			(-5.37)	(6.11)	(-0.13)	(24.72)					
00820	CGM Mutual Fund	-0.03%	0.61	-1.33%	85	0.22%	0.70	-0.05%	0.62	(-7.06%, 6.39%)	-0.006%	0.63	11.75	0.99
		(-0.90)	(26.50)			(1.02)	(7.46)	(-1.18)	(19.77)					
00826	Phoenix-Oakhurst: Income & Growth Fund/B	-0.01%	0.45	-1.04%	121	-0.26%	0.34	0.01%	0.44	(-1.04%, -1.01%)	-0.05%	0.42	10.99	0.053*
		(-1.28)	(44.32)			(-3.43)	(8.36)	(0.59)	(37.79)					
00960	Evergreen Balanced/B	-0.02%	0.51	-1.04%	122	-0.32%	0.38	-0.00%	0.50	(-1.07%, -0.94%)	-0.08%	0.47	10.96	0.004**
		(-2.32)	(51.68)			(-5.20)	(11.19)	(-0.03)	(48.20)					
01060	Fidelity Balanced	-0.00%	0.54	-1.04%	124	-0.23%	0.45	0.03%	0.52	(-1.04%, -1.01%)	-0.03%	0.50	10.48	0.033**
		(-0.23)	(43.66)			(-2.92)	(11.29)	(2.02)	(31.56)					
01195	Fidelity Advisor Balanced/ Instl	-0.01%	0.51	-0.75%	155	-0.19%	0.43	0.02%	0.50	(-1.44%, -0.49%)	-0.04%	0.48	10.59	0.052*
		(-0.87)	(47.85)			(-3.73)	(14.33)	(0.96)	(32.02)					
01210	Vanguard Wellington/Inv	-0.01%	0.53	-1.28%	92	-0.18%	0.47	0.01%	0.52	(-7.06%, 6.39%)	-0.02%	0.51	11.46	0.45
		(-0.37)	(49.64)			(-1.93)	(11.24)	(0.68)	(34.96)					
01230	WM Equity Income/A	0.00%	0.63	-1.04%	121	-0.23%	0.56	0.04%	0.60	(-1.44%, -0.87%)	-0.02%	0.59	10.52	0.031**
		(0.06)	(41.08)			(-1.70)	(7.92)	(2.52)	(34.09)					
01340	Alliance Balanced Shares/A	-0.01%	0.53	-1.44%	77	-0.31%	0.41	-0.00%	0.53	(-7.06%, 6.39%)	-0.05%	0.51	11.91	0.33
		(-0.53)	(46.42)			(-2.66)	(8.55)	(-0.06)	(34.79)					

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01396	Janus Balanced Fund	-0.02%	0.38	0.82%	393	-0.04%	0.38	0.13%	0.32	(-1.23%, 1.20%)	0.001%	0.37	11.85	0.047**
		(-1.76)	(51.55)			(-2.47)	(31.26)	(2.85)	(14.57)					
01433	Monetta Trust: Balanced Fund	-0.05%	0.56	-1.21%	101	-0.67%	0.26	-0.05%	0.59	(-7.06%, 6.39%)	-0.17%	0.53	10.94	0.077*
		(-1.56)	(22.18)			(-5.32)	(4.70)	(-1.50)	(15.69)					
01458	Vanguard Balanced Index/Inv	-0.02%	0.54	-1.01%	126	-0.32%	0.40	0.01%	0.53	(-1.04%, -1.01%)	-0.07%	0.50	10.59	0.028**
		(-1.19)	(44.37)			(-4.10)	(9.62)	(0.70)	(36.30)					
01529	STI Classic Fds Balanced Fund /Flex	-0.01%	0.41	-1.04%	121	-0.24%	0.32	0.00%	0.41	(-1.44%, 0.57%)	-0.06%	0.39	11.90	0.03**
		(-1.05)	(46.88)			(-3.75)	(10.44)	(0.20)	(31.45)					
01612	J Hancock Balanced Fund/B	-0.03%	0.60	-1.28%	92	-0.48%	0.42	-0.03%	0.61	(-1.44%, -0.97%)	-0.11%	0.58	11.02	0.14
		(-2.42)	(44.53)			(-4.25)	(8.05)	(-1.78)	(46.33)					
01614	J Hancock Balanced Fund/A	-0.03%	0.60	-1.28%	92	-0.46%	0.42	-0.03%	0.61	(-1.44%, -0.94%)	-0.11%	0.58	10.92	0.225
		(-2.45)	(44.71)			(-4.08)	(7.98)	(-1.78)	(47.14)					
01674	Dreyfus Balanced Fund	-0.02%	0.66	-1.04%	122	-0.35%	0.52	0.01%	0.64	(-1.04%, -1.04%)	-0.08%	0.61	10.52	0.008**
		(-1.71)	(52.72)			(-4.43)	(12.66)	(0.29)	(37.70)					
01730	Dodge & Cox Balanced Fund	0.01%	0.49	-1.44%	77	-0.34%	0.37	0.03%	0.47	(-1.44%, -0.79%)	-0.03%	0.46	11.71	0.026**
		(0.68)	(44.17)			(-3.03)	(7.97)	(1.78)	(32.27)					
01739	Schwab MarketTrack Balanced Portfolio	-0.02%	0.46	-1.04%	122	-0.24%	0.37	-0.00%	0.45	(-1.44%, -0.50%)	-0.06%	0.43	12.09	0.094*
		(-1.52)	(45.92)			(-3.30)	(10.72)	(-0.16)	(30.49)					
01741	Schwab MarketTrack Conservative Portfolio	-0.02%	0.29	-1.04%	122	-0.13%	0.24	-0.00%	0.28	(-7.06%, 6.39%)	-0.03%	0.27	11.29	0.324
		(-1.40)	(38.17)			(-2.50)	(9.24)	(-0.03)	(24.93)					

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00292	Putnam Global Equity Fd/B	-0.08%	0.79	1.03%	412	-0.08%	0.78	-0.34%	0.92	(-7.06%, 6.39%)	-0.13%	0.81	11.68	0.76
		(-2.53)	(38.73)			(-2.13)	(24.48)	(-2.30)	(13.80)					
00629	Templeton Growth Fund/C	-0.01%	0.45	-0.10%	258	0.17%	0.57	-0.03%	0.43	(-7.06%, 6.39%)	0.07%	0.50	10.62	0.19
		(-0.35)	(16.47)			(2.87)	(12.82)	(-0.39)	(6.12)					
00720	J Hancock Global Fund/B	-0.10%	0.78	-0.38%	212	0.03%	0.86	-0.12%	0.78	(-7.06%, 6.39%)	-0.06%	0.81	10.47	0.98
		(-3.69)	(29.14)			(0.25)	(11.13)	(-2.26)	(14.95)					
00763	ING Worldwide Growth Fund/B	-0.09%	0.77	-1.04%	122	-0.47%	0.58	-0.08%	0.77	(-7.06%, 6.39%)	-0.17%	0.73	12.11	0.38
		(-2.66)	(34.98)			(-3.00)	(7.69)	(-1.91)	(23.93)					
00992	UBS Global Allocation Fund/Y	-0.01%	0.41	0.85%	397	0.01%	0.42	-0.31%	0.53	(-7.06%, 6.39%)	-0.06%	0.45	11.40	0.26
		(-0.51)	(23.29)			(0.39)	(14.91)	(-2.70)	(9.97)					
00999	ING Worldwide Growth Fund/Q	-0.08%	0.77	-1.04%	122	-0.47%	0.58	-0.07%	0.77	(-7.06%, 6.39%)	-0.17%	0.73	11.68	0.33
		(-2.52)	(34.99)			(-3.01)	(7.66)	(-1.79)	(23.94)					
01171	Vanguard Global Equity Fund	0.00%	0.55	-0.11%	254	0.19%	0.66	-0.12%	0.60	(-0.73%, 0.44%)	0.03%	0.63	10.35	0.15
		(-0.03)	(20.13)			(2.22)	(8.49)	(-1.88)	(12.04)					
01182	J Hancock Global Fund/A	-0.10%	0.76	-1.04%	122	-0.35%	0.66	-0.07%	0.75	(-7.06%, 6.39%)	-0.14%	0.73	11.44	0.57
		(-3.48)	(33.78)			(-2.90)	(10.73)	(-2.02)	(19.97)					
01209	Templeton World Fund/C	-0.03%	0.45	-0.10%	258	0.16%	0.58	-0.05%	0.43	(-7.06%, 6.39%)	0.06%	0.51	10.04	0.37
		(-1.04)	(15.19)			(2.20)	(9.84)	(-0.65)	(6.00)					
01211	Templeton Global Smaller Companies/C	-0.02%	0.33	-1.04%	123	0.40%	0.63	0.10%	0.20	(-7.06%, 6.39%)	0.17%	0.30	9.64	0.012**
		(-0.56)	(7.66)			(1.14)	(3.11)	(2.81)	(4.21)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
01217	Templeton Global Opportunities Trust/C	-0.05%	0.52	-1.08%	112	-0.12%	0.52	-0.00%	0.48	(-7.06%, 6.39%)	-0.03%	0.49	10.60	0.69
		(-1.51)	(17.88)			(-0.78)	(7.01)	(-1.65)	(10.03)					
01634	Morgan Stanley Instl: Global Value Equity/A	-0.04%	0.54	-0.10%	258	0.04%	0.58	-0.12%	0.58	(-7.06%, 6.39%)	-0.04%	0.58	10.45	0.82
		(-1.44)	(19.33)			(0.64)	(10.92)	(-1.55)	(7.75)					
01771	Oppenheimer Global/C	-0.05%	0.67	-0.11%	254	0.13%	0.78	-0.10%	0.68	(-7.06%, 6.39%)	0.01%	0.73	10.55	0.47
		(-1.67)	(22.35)			(1.63)	(12.82)	(-1.31)	(8.99)					
01796	IDEX Janus Global Portfolio/A	-0.08%	0.67	-1.04%	122	-0.25%	0.63	-0.04%	0.64	(-1.44%, 1.27%)	-0.09%	0.64	10.97	0.85
		(-2.48)	(20.56)			(-1.75)	(8.23)	(-0.90)	(11.08)					
01863	Dreyfus Premier Worldwide Growth Fund/C	-0.04%	0.80	1.03%	412	-0.02%	0.80	-0.26%	0.89	(-7.06%, 6.39%)	-0.07%	0.82	11.13	0.76
		(-1.65)	(43.86)			(-0.86)	(27.22)	(-1.97)	(13.47)					
01918	Phoenix-Oakhurst: Managed Assets Fund/A	-0.02%	0.47	0.13%	289	0.01%	0.47	-0.08%	0.51	(-7.06%, 6.39%)	-0.03%	0.49	11.66	0.76
		(-1.01)	(43.90)			(0.18)	(21.16)	(-2.20)	(21.85)					
01922	Phoenix-Oakhurst: Managed Assets Fund/C	-0.02%	0.47	0.13%	289	0.01%	0.48	-0.09%	0.51	(-7.06%, 6.39%)	-0.03%	0.49	11.41	0.60
		(-1.02)	(44.33)			(0.21)	(21.37)	(-2.40)	(22.25)					
01924	USAA Invest Tr: World Growth Fund	-0.04%	0.67	-1.21%	101	-0.32%	0.56	-0.03%	0.66	(-7.06%, 6.39%)	-0.09%	0.64	11.29	0.74
		(-1.42)	(25.34)			(-2.01)	(7.11)	(-0.70)	(15.44)					
01955	Oppenheimer Global Growth & Income/B	-0.06%	0.80	1.26%	437	-0.09%	0.79	0.64%	0.55	(-1.44%, 1.27%)	0.02%	0.75	11.12	0.54
		(-1.32)	(19.50)			(-1.73)	(18.34)	(1.34)	(2.42)					
01989	Eaton Vance Information Age/B	-0.06%	0.59	-1.04%	122	-0.23%	0.54	-0.02%	0.56	(-7.06%, 6.39%)	-0.07%	0.56	10.98	0.74
		(-2.20)	(23.96)			(-1.28)	(5.36)	(-0.62)	(14.85)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
01991	Eaton Vance Information Age/A	-0.06%	0.59	-1.04%	122	-0.22%	0.55	-0.02%	0.55	(-7.06%, 6.39%)	-0.07%	0.55	11.01	0.67
		(-2.10)	(23.63)			(-1.22)	(5.33)	(-0.47)	(14.69)					
01993	Montgomery Global Focus Fund/R	-0.12%	0.85	1.21%	432	-0.18%	0.78	0.00%	0.86	(-7.06%, 6.39%)	-0.15%	0.79	11.90	0.46
		(-2.94)	(23.92)			(-3.90)	(18.17)	(0.84)	(4.62)					
02284	GE Funds: Global Equity Fund/A	-0.05%	0.68	-0.01%	270	0.03%	0.73	-0.11%	0.71	(-1.44%, 1.27%)	-0.037%	0.72	11.13	0.56
		(-2.32)	(35.00)			(0.66)	(19.53)	(-2.00)	(14.69)					
02329	Seligman Global Growth Fund/D	-0.08%	0.79	-0.94%	136	-0.29%	0.70	-0.04%	0.76	(-7.06%, 6.39%)	-0.11%	0.74	11.15	0.52
		(-2.80)	(34.40)			(-2.49)	(11.72)	(-1.03)	(17.94)					
02382	Evergreen Global Opportunities/B	-0.05%	0.57	1.26%	437	-0.05%	0.59	0.65%	0.29	(-7.06%, 6.39%)	0.06%	0.54	10.67	0.62
		(-1.41)	(15.66)			(-1.23)	(13.44)	(1.80)	(1.68)					
02384	Evergreen Global Opportunities/C	-0.05%	0.57	1.26%	437	-0.05%	0.60	0.66%	0.29	(-7.06%, 6.39%)	0.06%	0.55	9.72	0.58
		(-1.42)	(15.78)			(-1.23)	(13.64)	(1.83)	(1.68)					
02625	Evergreen Global Leaders/I	-0.05%	0.65	-1.39%	80	0.30%	0.79	-0.05%	0.64	(-7.06%, 6.39%)	0.004%	0.66	10.44	0.91
		(-2.09)	(29.31)			(1.64)	(9.36)	(-2.01)	(21.31)					
02716	Seligman Global Smaller Companies Fund/A	-0.06%	0.59	-0.11%	254	0.12%	0.71	-0.10%	0.59	(-7.06%, 6.39%)	0.008%	0.65	10.64	0.42
		(-2.16)	(23.47)			(1.68)	(12.16)	(-1.50)	(11.09)					
02722	Capital World Growth and Income Fund/A	-0.02%	0.44	-0.10%	258	0.12%	0.54	-0.03%	0.43	(-7.06%, 6.39%)	0.05%	0.49	10.55	0.16
		(-0.76)	(19.15)			(2.56)	(16.23)	(-0.46)	(6.81)					
03059	Van Kampen Global Equity Allocation/B	-0.05%	0.59	-1.04%	122	-0.21%	0.53	-0.03%	0.57	(-7.06%, 6.39%)	-0.07%	0.56	10.76	0.83
		(-2.23)	(29.62)			(-1.90)	(9.32)	(-0.95)	(18.18)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00050	Lord Abbett Affiliated Fund/A	-0.03%	0.89	6.45%	379	-0.004%	0.91	-1.87%	0.96	(-7.06%, 6.39%)	-0.50%	0.92	11.43	0.76
		(-1.31)	(57.90)			(-0.13)	(34.98)	(-2.13)	(22.04)					
00076	Putnam Fund for Growth and Income/B	-0.02%	0.87	-1.04%	122	-0.32%	0.76	0.03%	0.84	(-1.44%, -1.01%)	-0.05%	0.82	10.53	0.018**
		(-1.08)	(46.29)			(-1.99)	(8.51)	(1.46)	(38.58)					
00101	Principal Blue Chip/B	-0.05%	0.95	-1.44%	77	-0.80%	0.63	-0.05%	0.98	(-1.44%, -0.49%)	-0.16%	0.93	10.84	0.23
		(-2.59)	(46.18)			(-4.10)	(6.88)	(-2.46)	(56.42)					
00162	BlackRock Index Equity Fund/Inv A	-0.03%	0.98	-1.04%	122	-0.50%	0.76	-0.00%	0.97	(-1.44%, -0.96%)	-0.12%	0.92	11.02	0.11
		(-1.46)	(53.88)			(-4.10)	(11.35)	(-0.06)	(49.48)					
00298	Institutional Investors Capital Appreciation	-0.03%	0.77	-1.10%	109	-0.38%	0.63	0.01%	0.75	(-1.44%, -0.82%)	-0.07%	0.72	11.85	0.048**
		(-1.14)	(51.69)			(-3.32)	(11.67)	(0.31)	(35.23)					
00320	Fundamental Investors Fund/A	-0.03%	0.78	-1.21%	101	-0.32%	0.67	-0.01%	0.77	(-1.44%, 1.27%)	-0.07%	0.75	11.67	0.12
		(-1.58)	(62.33)			(-3.07)	(14.25)	(-0.24)	(43.48)					
00430	Scudder Growth & Income Fund/S	0.03%	0.95	-1.04%	123	-0.60%	0.68	-0.01%	0.96	(-1.21%, 0.94%)	-0.15%	0.89	10.58	0.11
		(-1.73)	(49.72)			(-5.04)	(10.30)	(-0.55)	(51.63)					
00462	Liberty Large Company Index Fund/Z	-0.03%	0.98	-1.28%	92	-0.77%	0.66	-0.02%	0.99	(-1.33%, -0.94%)	-0.15%	0.93	11.75	0.00**
		(-1.59)	(66.70)			(-6.03)	(11.78)	(-0.95)	(50.23)					
00510	Selected American Shares	-0.02%	0.79	-1.44%	77	-0.45%	0.63	-0.01%	0.79	(-7.06%, 6.39%)	-0.08%	0.77	10.95	0.63
		(-1.07)	(40.40)			(-2.58)	(7.62)	(-0.54)	(33.43)					
00528	Preferred Large Cap Value Fund	-0.03%	0.83	0.63%	375	0.03%	0.87	-0.29%	0.93	(-0.96%, 0.66%)	-0.06%	0.89	12.31	0.11
		(-1.18)	(46.63)			(0.80)	(28.97)	(-2.94)	(18.92)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00562	Forum Fds: Payson Value Fund	-0.03%	0.96	-1.28%	92	-0.63%	0.70	-0.02%	0.97	(-7.06%, 6.39%)	-0.13%	0.92	10.72	0.29
		(-1.35)	(47.39)			(-4.74)	(10.67)	(-0.70)	(38.88)					
00658	Consulting Grp Cap Mrkts: Large Cap Value Eqty	-0.01%	0.87	-1.28%	92	-0.40%	0.72	0.01%	0.86	(-7.06%, 6.39%)	-0.06%	0.84	10.38	0.22
		(-0.75)	(50.18)			(-2.83)	(10.19)	(0.32)	(42.86)					
00673	Evergreen Value/C	-0.03%	0.80	-1.04%	123	-0.40%	0.65	0.02%	0.77	(-1.44%, 1.27%)	-0.08%	0.74	11.46	0.057*
		(-1.02)	(43.90)			(-3.14)	(10.39)	(0.56)	(28.67)					
00784	Vanguard Total Stock Market Index/Inv	-0.02%	0.95	-1.04%	123	-0.51%	0.73	0.01%	0.95	(-1.04%, -0.98%)	-0.11%	0.90	10.56	0.66
		(-1.04)	(52.24)			(-4.64)	(12.81)	(0.34)	(41.81)					
00821	STI Classic Fds Growth & Income Fund/Flex	-0.02%	0.89	-1.04%	122	-0.32%	0.77	0.02%	0.86	(-1.28%, -0.99%)	-0.06%	0.84	11.03	0.025**
		(-0.93)	(62.92)			(-3.12)	(14.36)	(1.26)	(51.81)					
00864	Managers Funds US Stock Market Plus	-0.05%	1.01	-1.01%	126	-0.42%	0.84	-0.03%	1.00	(-1.44%, 0.05%)	-0.13%	0.96	11.69	0.12
		(-1.89)	(56.38)			(-3.42)	(13.74)	(-0.87)	(37.78)					
00910	ING Corporate Leaders Trust Fund/A	0.00%	0.87	1.25%	435	-0.01%	0.86	0.21%	0.80	(-7.06%, 6.39%)	0.03%	0.85	11.65	0.925
		(0.20)	(59.45)			(-0.28)	(40.60)	(1.61)	(14.96)					
00980	Evergreen Blue Chip/B	-0.04%	0.89	-1.04%	121	-0.54%	0.67	-0.01%	0.88	(-1.10%, -0.96%)	-0.13%	0.83	10.96	0.021**
		(-2.55)	(49.03)			(-4.11)	(8.88)	(-0.61)	(49.39)					
01001	IPS Millennium Fund	-0.11%	0.90	-1.44%	77	-1.54%	0.31	-0.10%	0.93	(-1.44%, -0.43%)	-0.32%	0.84	11.87	0.017**
		(-1.91)	(23.97)			(-4.02)	(1.92)	(-1.63)	(18.77)					
01150	J Hancock Sovereign Investors Fund/A	-0.04%	0.72	-1.44%	77	-0.52%	0.52	-0.04%	0.73	(-1.44%, -0.19%)	-0.11%	0.70	11.79	0.071*
		(-1.93)	(48.49)			(-3.46)	(8.29)	(-1.62)	(37.08)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
01160	Investment Company of America Fund/A	-0.02%	0.68	-1.44%	77	-0.38%	0.55	-0.01%	0.67	(-7.06%, 6.39%)	-0.07%	0.65	10.51	0.13
		(-1.66)	(51.74)			(-3.39)	(10.73)	(-0.58)	(41.94)					
01260	Alliance Growth & Income/A	-0.02%	0.93	-1.44%	77	-0.54%	0.73	-0.01%	0.92	(-1.44%, 1.27%)	-0.09%	0.89	11.73	0.17
		(-0.88)	(52.10)			(-2.99)	(9.66)	(-0.31)	(39.08)					
01301	Franklin Managed Tr:Rising Dividends Fund/C	0.05%	0.73	-0.98%	129	-0.38%	0.55	0.09%	0.71	(-7.06%, 6.39%)	-0.03%	0.67	10.95	0.12
		(2.02)	(35.50)			(-3.03)	(9.16)	(3.34)	(23.46)					
01407	J Hancock Instl Srs: Independ Dvsfd Core Eq II	-0.06%	0.93	1.00%	407	-0.04%	0.94	-0.63%	1.17	(-1.44%, 1.27%)	-0.17%	0.99	11.67	0.21
		(-1.48)	(31.99)			(-0.64)	(20.54)	(-3.08)	(12.68)					
01443	Putnam Fund for Growth and Income/M	-0.02%	0.87	-1.04%	122	-0.31%	0.76	0.02%	0.84	(-1.44%, -1.01%)	-0.06%	0.82	10.06	0.023**
		(-1.09)	(46.46)			(-1.94)	(8.45)	(1.31)	(39.24)					
01456	STI Classic Fds Growth & Income Fund/Tr	-0.01%	0.89	-1.04%	122	-0.31%	0.78	0.03%	0.86	(-1.28%, -0.96%)	-0.05%	0.84	10.42	0.023**
		(-0.87)	(62.33)			(-2.81)	(13.58)	(1.32)	(51.85)					
01469	Lake Forest Core Equity Fund	-0.04%	0.98	-1.28%	92	-0.64%	0.71	-0.04%	1.00	(-1.44%, 0.82%)	-0.15%	0.95	10.63	0.68
		(-1.96)	(39.61)			(-2.43)	(5.31)	(-1.74)	(44.21)					
01507	Advisors Inner Circle FMC Select	0.02%	0.54	-1.04%	123	-0.22%	0.46	0.06%	0.51	(-1.33%, 1.08%)	-0.007%	0.50	11.78	0.102
		(0.71)	(38.16)			(-2.23)	(9.36)	(2.17)	(24.34)					
01603	UBS PACE Fds: Large Co Value Equity/P	-0.00%	0.82	-1.04%	122	-0.24%	0.73	0.04%	0.79	(-1.44%, -0.90%)	-0.03%	0.78	10.44	0.098*
		(-0.19)	(45.94)			(-1.72)	(9.30)	(1.71)	(34.30)					
01610	Eaton Vance Large Cap Value/A	-0.00%	0.74	-1.04%	122	-0.16%	0.69	0.04%	0.70	(-1.44%, 0.85%)	-0.007%	0.70	11.24	0.17
		(-0.21)	(47.31)			(-1.55)	(13.29)	(1.80)	(30.77)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00151	BlackRock International Equity Fund/Inv B	-0.08%	0.42	-0.09%	260	0.10%	0.53	-0.15%	0.44	(-7.06%, 6.39%)	-0.02%	0.49	10.70	0.68
		(-1.67)	(9.57)			(1.02)	(7.68)	(-1.26)	(3.77)					
00166	BlackRock International Equity Fund/Inv A	-0.07%	0.42	-0.09%	260	0.10%	0.53	-0.14%	0.43	(-7.06%, 6.39%)	-0.02%	0.48	11.03	0.68
		(-1.62)	(9.56)			(1.05)	(7.69)	(-1.17)	(3.72)					
00192	State Street Research: International Equity/S	-0.08%	0.38	-1.39%	80	0.84%	0.79	-0.06%	0.34	(-7.06%, 6.39%)	0.08%	0.41	10.07	0.77
		(-1.71)	(7.84)			(1.96)	(4.09)	(-1.35)	(5.58)					
00269	Quant Emerging Markets Fund /Instl	0.00%	0.30	-0.01%	80	0.01%	0.85	0.06%	0.20	(-7.06%, 6.39%)	0.05%	0.30	10.30	0.17
		(0.06)	(5.50)			(1.71)	(2.79)	(1.29)	(3.93)					
00271	Quant Emerging Markets Fund /Ordinary	0.00%	0.30	-1.39%	80	1.25%	0.89	0.04%	0.22	(-7.06%, 6.39%)	0.23%	0.32	9.58	0.25
		(0.06)	(5.57)			(2.08)	(3.15)	(1.06)	(4.15)					
00314	Delaware Group: Intl Value Equity Fund/A	-0.04%	0.43	-0.10%	258	0.30%	0.65	-0.17%	0.46	(-7.06%, 6.39%)	0.07%	0.56	10.14	0.073*
		(-0.96)	(8.99)			(3.04)	(8.36)	(-1.37)	(3.70)					
00325	STI Classic Fds Intl Equity Index Fund/Inv	-0.07%	0.41	-0.71%	160	0.28%	0.60	-0.08%	0.40	(-7.06%, 6.39%)	0.03%	0.46	10.81	0.83
		(-1.58)	(10.02)			(1.63)	(6.20)	(-1.28)	(5.40)					
00367	HSBC Investor International Equity Fund/Y	-0.06%	0.44	-0.32%	221	0.17%	0.58	-0.11%	0.44	(-7.06%, 6.39%)	0.01%	0.50	10.83	0.75
		(-1.37)	(9.86)			(1.35)	(6.98)	(-1.14)	(4.37)					
00422	AIM International Growth Fund/A	-0.06%	0.39	-1.39%	80	0.78%	0.74	-0.07%	0.38	(-7.06%, 6.39%)	0.06%	0.44	10.72	0.17
		(-1.63)	(11.99)			(3.04)	(7.40)	(-1.72)	(9.28)					
00423	Credit Suisse Emerging Markets/ Cmn	-0.03%	0.34	-1.39%	80	1.53%	1.09	0.03%	0.22	(-1.44%, 1.27%)	0.26%	0.35	9.36	0.19
		(-0.74)	(4.94)			(1.82)	(2.70)	(0.56)	(3.92)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00425	Credit Suisse Emerging Markets/ Adv	-0.03% (-0.76)	0.33 (4.90)	-1.39%	80	1.51% (1.82)	1.08 (2.69)	0.02% (0.54)	0.22 (3.84)	(-1.44%, 0.29%)	0.25%	0.35	9.91	0.21
00524	Preferred International Value Fund	-0.05% (-1.15)	0.37 (7.36)	-1.39%	80	1.09% (1.85)	0.88 (3.15)	-0.03% (-0.71)	0.31 (6.98)	(-7.06%, 6.39%)	0.14%	0.40	9.61	0.43
00542	Strong International Stock Fund	-0.08% (-1.98)	0.42 (11.55)	-0.10%	258	0.15% (1.48)	0.55 (7.27)	-0.19% (-2.16)	0.46 (5.57)	(-1.42%, -0.02%)	-0.02%	0.51	10.62	0.32
00575	Liberty Newport Tiger Fund/A	-0.04% (-0.74)	0.30 (4.51)	-1.39%	80	1.49% (1.77)	1.02 (2.52)	0.01% (0.15)	0.20 (3.77)	(-7.06%, 6.39%)	0.24%	0.33	10.38	0.53
00588	Merrill Lynch Dragon Fund/D	-0.03% (-0.53)	0.25 (3.39)	-0.43%	201	0.82% (2.65)	0.79 (3.38)	0.04% (0.37)	0.11 (1.13)	(-7.06%, 6.39%)	0.34%	0.37	9.55	0.045**
00592	Merrill Lynch Dragon Fund/B	-0.03% (-0.59)	0.25 (3.44)	-0.43%	201	0.81% (2.62)	0.79 (3.39)	0.04% (0.39)	0.10 (1.12)	(-7.06%, 6.39%)	0.34%	0.37	9.93	0.046**
00627	Templeton Foreign Fund/C	-0.03% (-0.95)	0.31 (7.94)	-1.39%	80	0.70% (1.75)	0.67 (3.58)	0.00% (0.87)	0.26 (5.74)	(-7.06%, 6.39%)	0.11%	0.32	9.74	0.33
00644	Bernstein Fund: Tax Managed Intl Value Port	-0.03% (-0.77)	0.39 (8.21)	-1.39%	79	0.87% (2.01)	0.79 (4.11)	-0.03% (-0.63)	0.36 (6.06)	(-7.06%, 6.39%)	0.11%	0.43	9.88	0.64
00646	American AAdvantage Fds: Intl Equity/Instl	-0.05% (-1.26)	0.41 (9.06)	-0.71%	160	0.40% (2.14)	0.66 (5.94)	-0.06% (-0.92)	0.38 (4.80)	(-7.06%, 6.39%)	0.08%	0.47	10.17	0.43
00652	Consulting Grp Cap Mrkts: Intl Equity	-0.08% (-1.77)	0.42 (9.81)	-1.39%	80	0.49% (1.58)	0.67 (5.34)	-0.07% (-1.49)	0.39 (6.62)	(-7.06%, 6.39%)	0.02%	0.43	10.32	0.69

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱			α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00653	Evergreen	Emerging	Markets	0.01%	0.39	-1.39%	80	1.45%	1.08	0.07%	0.29	(-1.44%, -0.08%)	0.28%	0.41	9.39	0.17
	Growth/A			(0.35)	(6.34)			(1.94)	(3.00)	(1.62)	(5.45)					
00655	Evergreen	Emerging	Markets	0.01%	0.39	-1.39%	80	1.43%	1.07	0.06%	0.28	(-1.44%, 1.27%)	0.27%	0.40	9.29	0.17
	Growth/B			(0.27)	(6.25)			(1.87)	(2.90)	(1.52)	(5.43)					
00657	Evergreen	Emerging	Markets	0.01%	0.39	-1.39%	80	1.46%	1.09	0.07%	0.28	(-1.44%, -0.10%)	0.29%	0.41	9.87	0.15
	Growth/C			(0.28)	(6.29)			(1.94)	(3.00)	(1.61)	(5.35)					
00659	Evergreen	Emerging	Markets	0.02%	0.39	-1.39%	80	1.45%	1.08	0.07%	0.28	(-1.44%, 0.63%)	0.28%	0.40	9.20	0.16
	Growth/I			(0.38)	(6.32)			(1.94)	(3.00)	(1.66)	(5.46)					
00690	Merrill Lynch EuroFund/B			-0.04%	0.50	-0.09%	260	0.21%	0.65	-0.19%	0.56	(-7.06%, 6.39%)	0.01%	0.61	10.78	0.33
				(-0.76)	(9.32)			(1.85)	(7.50)	(-1.27)	(3.88)					
00743	T Rowe Price	Emerging	Markets	0.01%	0.44	-1.39%	80	1.25%	1.01	0.03%	0.37	(-1.44%, -0.32%)	0.22%	0.47	9.53	0.44
	Stock Fund			(0.04)	(7.78)			(1.76)	(2.95)	(0.58)	(7.29)					
00753	ING Emerging Countries Fund/B			-0.01%	0.42	-0.43%	201	0.58%	0.78	-0.01%	0.35	(-7.06%, 6.39%)	0.22%	0.52	9.58	0.27
				(-0.32)	(7.87)			(2.61)	(4.75)	(-0.16)	(4.57)					
00761	ING	International	Small Cap	-0.09%	0.31	-1.39%	80	0.79%	0.71	-0.07%	0.27	(-7.06%, 6.39%)	0.06%	0.34	10.64	0.55
	Growth Fund/B			(-2.58)	(9.11)			(2.40)	(4.72)	(-1.98)	(7.56)					
00811	SEI	Intl Tr	Emerging	-0.00%	0.36	-1.39%	80	1.45%	1.06	0.06%	0.25	(-7.06%, 6.39%)	0.28%	0.38	9.41	0.13
	Equity			(-0.07)	(5.66)			(1.82)	(2.78)	(1.33)	(4.77)					
00818	Fidelity Diversified International			-0.03%	0.38	-0.52%	183	0.22%	0.52	-0.05%	0.37	(-7.06%, 6.39%)	0.05%	0.42	10.79	0.39
				(-1.08)	(13.72)			(2.16)	(8.16)	(-0.98)	(7.29)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
06368	Aquinas Value Fund	-0.02%	0.88	-1.04%	121	-0.28%	0.76	0.00%	0.88	(-1.44%, -0.92%)	-0.07%	0.85	10.59	0.46
		(-0.94)	(58.60)			(-2.84)	(14.80)	(0.03)	(45.57)					
00208	HighMark Funds Large Cap Value/ Fid	-0.04%	0.88	-0.01%	122	-0.33%	0.77	0.01%	0.85	(-1.04%, -1.04%)	-0.07%	0.83	10.65	0.03**
		(-1.92)	(54.25)			(-3.13)	(14.74)	(0.35)	(37.51)					
00895	Waddell & Reed Advisors Core Investment Fd/Y	-0.05%	0.86	-1.33%	85	-0.67%	0.60	-0.03%	0.86	(-1.33%, -0.92%)	-0.14%	0.82	11.63	0.003**
		(-1.97)	(54.81)			(-4.56)	(9.58)	(-1.22)	(40.99)					
06072	SAFECO Dividend Income Fund/Advisor A	-0.02%	0.79	-1.28%	92	-0.47%	0.61	-0.00%	0.78	(-1.44%, -1.04%)	-0.08%	0.75	10.12	0.103
		(-1.21)	(39.00)			(-2.08)	(5.25)	(-0.05)	(40.69)					
01411	J Hancock Instl Srs: Dividend Performers	-0.08%	0.87	1.00%	407	-0.04%	0.88	-0.84%	1.19	(0.54%, 1.08%)	-0.21%	0.95	11.53	0.051*
		(-1.65)	(26.49)			(-0.63)	(17.16)	(-3.65)	(11.44)					
01555	STI Classic Fds Value Income Stock Fund/Flex	0.00%	0.84	-1.04%	122	-0.19%	0.77	0.03%	0.81	(-1.44%, -0.90%)	-0.02%	0.80	11.01	0.25
		(0.12)	(52.54)			(-1.66)	(12.39)	(1.82)	(39.44)					
01816	Cutler Trust: Core Fund	-0.03%	1.00	-1.04%	122	-0.62%	0.73	-0.01%	1.01	(-7.06%, 6.39%)	-0.15%	0.94	10.88	0.30
		(-1.23)	(39.93)			(-3.82)	(8.82)	(-0.36)	(31.20)					
02082	Waddell & Reed Advisors Core Investment Fd/A	-0.05%	0.86	-1.33%	86	-0.73%	0.58	-0.03%	0.86	(-1.33%, -0.94%)	-0.15%	0.81	11.71	0.00**
		(-1.96)	(55.09)			(-5.03)	(9.30)	(-1.21)	(41.37)					
02185	Oppenheimer Capital Income/C	-0.03%	0.56	-1.28%	92	-0.20%	0.53	0.01%	0.52	(-1.44%, 1.27%)	-0.03%	0.52	11.89	0.17
		(-1.23)	(37.38)			(-1.51)	(8.97)	(0.41)	(25.35)					
02208	STI Classic Fds Value Income Stock Fund/Tr	0.00%	0.84	-1.04%	122	-0.20%	0.76	0.04%	0.81	(-1.44%, -0.92%)	-0.02%	0.80	10.85	0.19
		(0.13)	(53.41)			(-1.70)	(12.18)	(1.87)	(40.29)					

附表 (二) 門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
02647	Delaware Group: Decatur Equity Income Fund/C	-0.01%	0.86	-1.04%	122	-0.29%	0.74	0.02%	0.84	(-1.08%, -1.04%)	-0.05%	0.82	10.17	0.18
		(-0.47)	(48.62)			(-2.01)	(9.31)	(1.24)	(40.41)					
02763	Franklin Inv Sec: Equity Income Fund/C	-0.01%	0.76	-1.28%	92	-0.30%	0.66	0.01%	0.74	(-1.44%, 0.55%)	-0.05%	0.73	11.05	0.21
		(-0.75)	(51.08)			(-2.21)	(9.79)	(0.52)	(42.79)					
02997	Harris Insight Fds Equity Income Fund/Instl	-0.04%	0.89	-1.04%	123	-0.43%	0.72	-0.00%	0.87	(-1.04%, -1.00%)	-0.10%	0.83	11.22	0.021**
		(-1.92)	(57.53)			(-5.35)	(19.18)	(-0.02)	(39.81)					
03228	BNY Hamilton Fds: Equity Income/Inv	-0.05%	0.68	-1.04%	121	-0.30%	0.57	-0.02%	0.66	(-1.44%, 0.64%)	-0.09%	0.64	11.07	0.55
		(-2.48)	(36.06)			(-1.59)	(5.46)	(-1.01)	(33.97)					
03308	Federated Equity Income Fund/C	-0.03%	0.81	-1.04%	122	-0.52%	0.58	-0.01%	0.81	(-7.06%, 6.39%)	-0.13%	0.76	10.23	0.13
		(-1.75)	(41.96)			(-4.92)	(9.90)	(-0.58)	(33.65)					
03363	HighMark Funds Large Cap Value/Ret A	-0.04%	0.88	-1.04%	122	-0.33%	0.77	0.01%	0.84	(-1.21%, -0.97%)	-0.07%	0.82	10.97	0.021**
		(-1.91)	(53.94)			(-3.05)	(14.07)	(0.51)	(37.86)					
04038	STI Classic Fds Value Income Stock Fund/Inv	0.00%	0.84	-1.04%	122	-0.20%	0.77	0.04%	0.81	(-1.44%, -0.90%)	-0.02%	0.80	10.69	0.20
		(0.13)	(53.71)			(-1.70)	(12.35)	(1.89)	(40.60)					
04130	T Rowe Price Equity Income Fund	-0.01%	0.79	-1.04%	122	-0.27%	0.69	0.04%	0.76	(-1.44%, -0.87%)	-0.03%	0.74	11.97	0.013**
		(-0.34)	(63.36)			(-3.12)	(16.14)	(1.58)	(41.53)					
04415	Wells Fargo Funds: Equity Income Fund/A	-0.04%	0.86	-1.44%	77	-0.52%	0.70	-0.01%	0.84	(-1.44%, -0.95%)	-0.09%	0.82	11.77	0.04**
		(-1.53)	(54.92)			(-3.28)	(10.56)	(-0.25)	(40.43)					
04417	Wells Fargo Funds: Equity Income Fund/B	-0.04%	0.86	-1.44%	77	-0.53%	0.70	-0.01%	0.84	(-1.44%, -0.95%)	-0.09%	0.82	11.67	0.04**
		(-1.54)	(55.34)			(-3.32)	(10.60)	(-0.29)	(40.80)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
04489	Harris Insight Fds Equity Income Fund/N	-0.04%	0.89	-1.04%	123	-0.42%	0.73	-0.01%	0.88	(-1.04%, -0.94%)	-0.11%	0.84	10.80	0.021**
		(-1.92)	(58.89)			(-5.31)	(19.86)	(-0.04)	(40.97)					
04549	Pioneer Equity Income Fund/C	-0.02%	0.72	-1.04%	122	-0.28%	0.64	0.03%	0.68	(-1.44%, -0.90%)	-0.04%	0.67	10.65	0.047**
		(-1.19)	(33.44)			(-1.43)	(5.69)	(1.16)	(26.15)					
04785	Prudential Value Fund/Z	-0.03%	0.88	-0.68%	163	-0.30%	0.75	0.02%	0.86	(-1.44%, -0.35%)	-0.08%	0.83	11.37	0.12
		(-0.96)	(48.88)			(-3.06)	(13.90)	(0.56)	(29.42)					
04786	Putnam Equity Income Fd/B	-0.00%	0.73	-1.04%	122	-0.25%	0.64	0.04%	0.70	(-1.04%, -1.04%)	-0.03%	0.69	10.35	0.09*
		(-0.27)	(41.00)			(-1.83)	(8.86)	(1.87)	(29.06)					
04880	USAA Mutual Fund: Income Stock Fund	-0.04%	0.80	-1.28%	92	-0.48%	0.63	-0.01%	0.78	(-1.44%, -0.53%)	-0.09%	0.75	11.60	0.08*
		(-1.66)	(48.68)			(-3.31)	(9.83)	(-0.49)	(34.74)					
05804	Oppenheimer Capital Income/B	-0.03%	0.56	-1.27%	93	-0.21%	0.52	0.01%	0.52	(-1.44%, 1.27%)	-0.03%	0.52	11.98	0.15
		(-1.21)	(37.43)			(-1.62)	(8.93)	(0.47)	(25.32)					
05849	Fenimore Equity Income Fund	0.05%	0.52	-0.87%	143	-0.22%	0.42	0.12%	0.47	(-0.90%, -0.82%)	0.03%	0.46	10.74	0.03**
		(2.11)	(27.02)			(-2.49)	(9.69)	(3.73)	(13.65)					
05923	1st Source Monogram Income Equity Fund	-0.00%	0.71	-1.04%	123	-0.30%	0.62	0.07%	0.65	(-1.06%, -0.83%)	-0.02%	0.64	12.06	0.001**
		(-0.18)	(47.78)			(-2.93)	(12.24)	(2.48)	(30.04)					
05970	Old Dominion Investors Trust	-0.01%	0.92	-1.28%	92	-0.16%	0.89	0.02%	0.89	(-1.44%, 0.71%)	-0.01%	0.89	11.00	0.13
		(-0.55)	(61.32)			(-1.21)	(13.46)	(1.25)	(49.16)					
06071	SAFECO Dividend Income Fund/Advisor B	-0.02%	0.79	-1.28%	92	-0.48%	0.60	-0.00%	0.78	(-1.44%, -1.04%)	-0.09%	0.75	10.21	0.10*
		(-1.21)	(38.98)			(-2.12)	(5.25)	(-0.04)	(40.77)					

附表(二) 門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00051	Bear Stearns Intrinsic Value Fund/ C	0.00% (0.10)	0.93 (46.06)	-0.97%	130	-0.24% (-1.89)	0.84 (11.80)	0.04% (1.48)	0.91 (29.64)	(-7.06%, 6.39%)	-0.03%	0.89	10.51	0.33
00053	Bear Stearns S&P STARS Portfolio/C	-0.07% (-1.79)	1.03 (39.44)	-0.94%	136	-0.85% (-5.08)	0.66 (7.80)	-0.02% (-0.39)	1.02 (26.05)	(-1.06%, -0.68%)	-0.24%	0.93	11.81	0.00**
00064	Hilliard-Lyons Growth Fund/A	-0.02% (-0.81)	0.90 (40.14)	-1.00%	127	-0.48% (-3.34)	0.68 (9.13)	-0.01% (-0.42)	0.92 (33.52)	(-1.44%, -0.75%)	-0.13%	0.86	11.24	0.45
00113	Principal Growth/B	-0.06% (-1.49)	1.10 (33.19)	-1.01%	126	-0.83% (-5.21)	0.72 (8.56)	-0.05% (-1.00)	1.13 (23.94)	(-7.06%, 6.39%)	-0.24%	1.03	10.83	0.27
00128	PIMCO Funds:CCM Mid Cap/ Admin	-0.05% (-1.65)	0.72 (37.60)	-1.04%	122	-0.52% (-3.85)	0.52 (7.87)	-0.01% (-0.15)	0.70 (24.89)	(-1.44%, -0.75%)	-0.13%	0.66	11.51	0.019**
00253	Heritage Capital Appreciation Trust/C	-0.01% (-0.24)	1.04 (41.62)	-0.94%	136	-0.32% (-1.97)	0.93 (11.31)	0.07% (1.37)	0.98 (25.80)	(-1.44%, 1.27%)	-0.03%	0.97	11.74	0.22
00275	Quant Mid Cap Fund/Instl	-0.04% (-1.28)	0.97 (42.56)	-0.98%	129	-0.52% (-3.39)	0.76 (9.93)	0.00% (0.07)	0.95 (27.80)	(-1.44%, 1.26%)	-0.13%	0.90	12.30	0.07*
00277	Quant Mid Cap Fund/Ordinary	-0.04% (-1.30)	0.97 (42.33)	-0.98%	129	-0.53% (-3.42)	0.76 (9.87)	-0.01% (0.13)	0.94 (27.57)	(1.44%, 1.20%)	-0.14%	0.90	12.13	0.07*
00279	Legg Mason Focus Trust	0.05% (1.15)	1.24 (26.19)	-0.94%	136	-0.81% (-3.99)	0.82 (7.89)	0.09% (1.44)	1.25 (15.01)	(-7.06%, 6.39%)	-0.15%	1.14	10.79	0.08*
00289	Advisors Inner Circle Chicago Asset Mgmt Val	-0.00% (-0.10)	0.94 (44.12)	-1.23%	97	-0.37% (-2.88)	0.79 (15.54)	0.02% (0.59)	0.94 (29.01)	(-7.06%, 6.39%)	-0.05%	0.91	10.93	0.48

附表(二) 門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00343	Citizens Funds: Core Growth/ Retail	-0.04%	1.04	-0.98%	129	-0.63%	0.75	-0.02%	1.05	(-7.06%, 6.39%)	-0.17%	0.98	10.76	0.32
		(-1.09)	(31.83)			(-4.31)	(9.64)	(-0.45)	(20.78)					
00454	Yacktman Fund	0.07%	0.52	-0.82%	149	-0.05%	0.50	0.14%	0.46	(-7.06%, 6.39%)	0.09%	0.47	12.03	0.38
		(2.26)	(25.28)			(-0.39)	(7.69)	(3.37)	(14.26)					
00474	Van Kampen Pace/B	-0.04%	0.89	-1.04%	122	-0.59%	0.64	-0.02%	0.89	(-1.04%, -1.03%)	-0.16%	0.83	10.49	0.26
		(-2.02)	(38.89)			(-3.34)	(6.63)	(-0.70)	(37.13)					
00522	Preferred Large Cap Growth Fund	-0.05%	1.06	-1.04%	122	-0.67%	0.76	-0.03%	1.07	(-7.06%, 6.39%)	-0.18%	1.00	10.60	0.12
		(-1.63)	(38.22)			(-5.87)	(12.59)	(-0.92)	(25.47)					
00527	Wilmington Large Cap Core/Instl	-0.06%	0.94	-1.01%	126	-0.51%	0.74	-0.02%	0.93	(-1.04%, -0.94%)	-0.14%	0.88	10.98	0.14
		(-2.66)	(45.97)			(-3.56)	(9.31)	(-0.96)	(39.39)					
00550	Provident Invmnt Counsel Growth Fund/I	-0.07%	1.12	-1.01%	126	-0.84%	0.75	-0.05%	1.14	(-1.44%, -0.43%)	-0.24%	1.04	12.02	0.02**
		(-1.56)	(36.79)			(-4.00)	(7.25)	(-0.89)	(25.23)					
00571	PBHG Large Cap Growth Fund	-0.08%	0.86	-1.44%	77	-0.92%	0.51	-0.07%	0.87	(-1.44%, -0.75%)	-0.20%	0.82	11.85	0.005**
		(-2.49)	(41.61)			(-4.40)	(5.92)	(-2.03)	(32.07)					
00583	Davis New York Venture/B	-0.02%	0.81	-1.44%	77	-0.47%	0.64	-0.01%	0.81	(-7.06%, 6.39%)	-0.08%	0.78	10.65	0.67
		(-0.97)	(38.91)			(-2.57)	(7.39)	(-0.54)	(31.95)					
00585	MFS Union Standard Equity Fund/I	-0.02%	0.89	-1.04%	122	-0.36%	0.74	0.00%	0.88	(-1.44%, -0.82%)	-0.09%	0.85	11.49	0.11
		(-1.42)	(64.23)			(-3.58)	(13.51)	(0.13)	(60.46)					
00594	Evergreen Capital Growth/A	-0.04%	0.84	-1.39%	79	-0.47%	0.69	-0.01%	0.81	(-1.44%, -1.00%)	-0.08%	0.79	11.01	0.41
		(-1.57)	(42.67)			(-2.05)	(6.80)	(-0.36)	(41.14)					

附表（二）門檻效果檢定及其信賴區間(續)

ICDI NO	基金名稱	α^C_i	β^C_i	門檻點	折點	α^1_i	β^1_i	α^2_i	β^2_i	95% 信賴區間	$E(\alpha^T_i)$	$E(\beta^T_i)$	LR	p-value
00626	Liberty Select Value Fund/B	0.02%	0.76	-1.04%	123	-0.18%	0.70	0.05%	0.73	(-1.44%, 0.78%)	-0.005%	0.72	11.95	0.16
		(0.77)	(56.47)			(-1.92)	(14.94)	(2.17)	(36.69)					
00656	Consulting Grp Cap Mrkts: Large Cap Growth	-0.04%	1.20	-0.98%	129	-0.99%	0.72	-0.04%	1.25	(-7.06%, 6.39%)	-0.28%	1.12	11.09	0.11
		(-0.89)	(30.15)			(-5.38)	(7.48)	(-0.72)	(20.42)					
00679	Buffalo Large Cap Fund	-0.03%	1.08	-0.98%	129	-0.69%	0.76	-0.01%	1.09	(-7.06%, 6.39%)	-0.18%	1.01	11.20	0.044**
		(-0.97)	(39.44)			(-4.98)	(11.32)	(-0.32)	(24.91)					
00686	STI Classic Fds Capital Appreciation/Tr	-0.02%	0.89	-1.04%	122	-0.48%	0.68	-0.00%	0.89	(-1.44%, -0.78%)	-0.11%	0.84	12.04	0.008**
		(-1.04)	(55.80)			(-4.26)	(12.49)	(-0.04)	(38.02)					
00691	Munder Funds Multi Season Growth/K	-0.05%	0.91	-1.01%	126	-0.52%	0.70	-0.02%	0.90	(-7.06%, 6.39%)	-0.14%	0.85	9.95	0.15
		(-2.30)	(32.36)			(-3.55)	(8.29)	(-0.67)	(20.89)					
00692	STI Classic Fds Capital Appreciation/Inv	-0.03%	0.89	-1.04%	122	-0.47%	0.69	-0.01%	0.89	(-1.44%, -0.75%)	-0.12%	0.84	11.62	0.01**
		(-1.16)	(55.82)			(-4.21)	(12.50)	(-0.27)	(38.17)					
00703	AIM Weingarten Fund/B	-0.09%	1.00	-1.04%	122	-0.88%	0.63	-0.06%	1.01	(-7.06%, 6.39%)	-0.25%	0.92	11.18	0.14
		(-2.33)	(30.52)			(-6.21)	(8.66)	(-1.26)	(20.87)					
00733	FMI Winslow Growth Fund	-0.03%	1.03	-1.01%	126	-0.76%	0.66	-0.02%	1.05	(-7.06%, 6.39%)	-0.20%	0.95	10.93	0.20
		(-0.93)	(33.56)			(-5.26)	(8.57)	(-0.51)	(24.15)					
00772	C/Growth Stock Fund	-0.04%	0.80	-0.83%	147	-0.44%	0.60	-0.01%	0.79	(-7.06%, 6.39%)	-0.13%	0.74	10.73	0.05**
		(-1.39)	(26.99)			(-4.53)	(10.60)	(-0.18)	(15.00)					
00838	Jensen Portfolio	0.01%	0.79	-1.10%	109	-0.42%	0.60	0.03%	0.78	(-1.44%, -0.83%)	-0.07%	0.74	10.80	0.52
		(0.44)	(30.74)			(-1.54)	(4.12)	(1.17)	(31.18)					

註：括號（）表示t值；*為10%顯著水準；**為5%顯著水準。 α^C_i 、 β^C_i 為傳統CAPM模型中，第i種共同基金的異常報酬與系統性風險； $E(\alpha^T_i)$ 、 $E(\beta^T_i)$ 門檻點CAPM模型中，第i種共同基金的平均異常報酬與系統性風險； α^1_i 、 α^2_i 、 β^1_i 、 β^2_i 分別代表門檻點估計值前後第i種共同基金的異常報酬與系統性風險。LR為概似比率統計量。