



ภาคผนวก

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ภาคผนวก ก

รายชื่อหลักสูตรที่ใช้ในการศึกษา

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ตาราง ก-1 แสดงรายชื่อหลักทรัพย์ตามรหัสหมายเลข

ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์	ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์
1	A	AREEYA PROPERTY	34	BCP	BANGCHAK PETROLEUM
2	ACL	ACL BANK	35	BEC	BEC WORLD
3	ADVANC	ADVANCED INFO SER.	36	BECL	BANGKOK EXPRESSWAY
4	AEONTS	AE.THANA SINSAP (THAI.)	37	BFIT	BGK.FIRST INV.& TRUST
5	AFC	ASIA FIBER	38	BGH	BGK.DUSIT MED.SVS.
6	AH	AAPICO HITECH	39	BH	BUMRUNGRAD HOSPITAL
7	AHC	AIKCHOL HOSPITAL	40	BIGC	BIG C SUPERCENTER
8	AI	ASIAN INSULATORS	41	BJC	BERLI JUCKER
9	AIT	ADVANCED INFO.TECH.	42	BKI	BANGKOK INSURANCE
10	AJ	AJ PLAST	43	BKKCP	BANGKOK COML.PR.FUND
11	AKR	EKARAT ENGINEERING	44	BLA	BANGKOK LIFE ASSURANCE
12	ALUCON	ALUCON	45	BLAND	BANGKOK LAND
13	AMAC	AGRO INDUSTRIAL MCH.	46	BLISS	BLISS-TEL
14	AMATA	AMATA	47	BLS	BUALUANG SECURITIES
15	AMC	ASIA METAL	48	BMCL	BANGKOK METRO
16	AOT	AIRPORTS OF THAILAND	49	BNC	BANGKOK NYLON
17	AP	ASIAN PROPERTY DEV.	50	BROCK	BAAN ROCK GARDEN
18	APRINT	AMARIN PRINTING & PBL.	51	BSBM	BANGSAPHAN BARMILL
19	APURE	AGRIPURE HOLDINGS	52	BSEC	BFIT SECURITIES
20	AS	ASIASOFT	53	BTC	BANGPAKONG TERMINAL
21	ASCON	ASCON CONSTRUCTION	54	BTNC	BOUTIQUE NEW CITY
22	ASIA	ASIA HOTEL	55	BUI	BANGKOK UNION IN.
23	ASIAN	ASIAN SEAFD.COLDSTORAGE	56	BWG	BETTER WORLD GREEN
24	ASIMAR	ASIAN MARINE SERVICES	57	CAWOW	CAL.WOW XPERIENCE
25	ASK	ASIA SERMKIJ LEASING	58	CCET	CAL-COMP ELTN.(THAI.)
26	ASP	ASIA PLUS SECURITIES	59	CCP	CHONBURI CONC.PRODUCT
27	AYUD	AYUDHYA INSURANCE	60	CEI	COMPASS EAST IND.
28	BAFS	BGK.AVIATION FUEL SVS.	61	CEN	CAPITAL ENGR.NETWORK
29	BANPU	BANPU	62	CENTEL	CENTRAL PLAZA HOTEL
30	BAT-3K	THAI STORAGE BATTERY	63	CFRESH	SEAFRESH INDUSTRY
31	BATA	BATA SHOE OF THAI.	64	CGS	COUNTRY GROUP SECURITIES
32	BAY	BANK OF AYUDHYA	65	CHARAN	CHARAN INSURANCE
33	BBL	BANGKOK BANK	66	CHOTI	KGHSG.TRDG.FRZ.FOOD

(ต่อ)

ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์	ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์
67	CI	CHARN ISSARA DEVELOPMENT	104	EMC	EMC
68	CIMB	CIMB THAI BANK	105	EPCO	EASTERN PRINTING
69	CITY	CITY STEEL	106	ERAWAN	ERAWAN GROUP
70	CK	CH KARNCHANG	107	ESSO	ESSO THAILAND
71	CM	CHIANGMAI FRZ.FOODS	108	ESTAR	EASTERN STAR REAL ESTATE
72	CMR	CHIANG MAI RAM MED.BUS.	109	EVER	EVERLAND
73	CNS	CAPITAL NOMURA SECS.	110	F&D	FOOD AND DRINKS
74	CNT	CHRISTIANI & NIELSEN	111	FANCY	FANCY WOOD INDUSTRIES
75	CPALL	CP ALL	112	FE	FAR EAST DDB
76	CPF	CHAROEN POKPHAND FOODS	113	FMT	FURUKAWA METAL (THAI)
77	CPH	CASTLE PEAK HOLDINGS	114	FNS	FINANSA
78	CPI	CHUMPORN PALM OIL IND.	115	FORTH	FORTH
79	CPL	CPL GROUP	116	FSS	FINANSIA SYRUS SECS.
80	CPN	CENTRAL PATTANA	117	FUTUREPF	FUTURE PARK PROPERTY FD.
81	CPNRF	CPN RETAIL GW.LH.PR.FD.	118	GBX	GLOBLEX HOLDING
82	CSC	CROWN SEAL	119	GC	GLOBAL CONNECTIONS
83	CSL	CS LOXINFO	120	GEN	GENERAL ENGINEERING
84	CSP	CSP STEEL CENTER	121	GENCO	GENERAL ENV.CVT.
85	CSR	CITY SPORTS & RECREATION	122	GFPT	GFPT
86	CTARAF	CENTARA H&R.LH.PR.FD.	123	GJS	G J STEEL
87	CTW	CHAROONG THAI WIRE CAB.	124	GL	GROUP LEASE
88	CWT	CHAI WATANA TANNERY	125	GLOBAL	SIAM GLOBAL HOUSE
89	DCC	DYNASTY CERAMIC	126	GLOW	GLOW ENERGY
90	DCON	DCON PRODUCTS	127	GOLD	GOLDEN LAND PR.DEV.
91	DELTA	DELTA ELECTRONICS	128	GOLDPF	GOLD PROPERTY FUND
92	DISTAR	DISTAR ELECTRIC	129	GRAMMY	GMM GRAMMY
93	DRACO	DRACO PCB	130	GRAND	GRANDE ASST.HTLS.& PR.
94	DRT	DIAMOND ROOFING TILES	131	GSTEEL	G STEEL
95	DSGT	DSG INTL. (THAILAND)	132	GYT	GOODYEAR (THAILAND)
96	DTAC	TOTAL ACCESS COMMS.	133	HANA	HANA MICROELECTRONICS
97	DTC	DUSIT THANI	134	HEMRAJ	HEMARAJ LAND AND DEV.
98	DTCI	DTC INDUSTRIES	135	HFT	HWA FONG RUBBER
99	EASON	EASON PAINT	136	HMPRO	HOME PRODUCT CENTER
100	EASTW	EASTERN WATER RESOURCES	137	HTC	HAAD THIP
101	ECL	EASTERN COM.LEASING	138	ICC	ICC INTERNATIONAL
102	EGCO	ELECTRICITY GENERATING	139	IEC	INTERNATIONAL ENGR.
103	EIC	ELECTRONICS INDUSTRY	140	IFEC	INTER FAREAST ENGR.

(ต่อ)

ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์	ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์
141	IHL	INTERHIDES	178	LHK	LOHAKIT METAL
142	INET	INTERNET THAILAND	179	LIVE	LIVE
143	INOX	THAINOX STAINLESS	180	LL	LIVING LAND CAPITAL
144	INSURE	INDARA INSURANCE	181	LOXLEY	LOXLEY
145	IRC	INOUE RUBBER	182	LPN	LPN DEVELOPMENT
146	IRP	INDORAMA POLYMERS	183	LRH	LAGUNA RESORTS & HOTELS
147	IRPC	IRPC	184	LST	LAM SOON
148	IT	IT CITY	185	LTX	LUCKYTEX (THAILAND)
149	ITD	ITALIAN-THAI DEVELOPMENT	186	LUXF	LUXERY REAL ESTATE IF.
150	JAS	JASMINE INTERNATIONAL	187	MAJOR	MAJOR CINEPLEX GROUP
151	JCP	JC PROPERTY FUND	188	MAKRO	SIAM MAKRO
152	JCT	JACK CHIA INDUSTRIES	189	MALEE	MALEE SAMPRAN
153	JMART	JAY MART	190	MANRIN	MANDARIN HOTEL
154	JTS	JASMINE TELECOM SYS.	191	MATCH	MATCHING STUDIO
155	JUTHA	JUTHA MARITIME	192	MATI	MATICHON
156	KBANK	KASIKORNBANK	193	MBK	MBK
157	KC	KC PROPERTY	194	M-CHAI	MAHACHAI HOSPITAL
158	KCAR	KRUNGTHAI CAR RENT AND LEASE	195	MCOT	MCOT
159	KCE	KCE ELECTRONICS	196	MCS	MCS STEEL
160	KDH	KRUNGDHON HOSPITAL	197	MDX	MDX
161	KEST	KIM ENG SECS.	198	MEDIAS	MEDIA OF MEDIAS
162	KGI	KGI SECURITIES	199	METCO	MURAMOTO ELECTRON
163	KH	BANGKOK CHAIN HOSPITAL	200	METRO	METROSTAR PROPERTY
164	KK	KIATNAKIN BANK	201	MFC	MFC ASSET MANAGEMENT
165	KKC	KULTHORN KIRBY	202	MFEC	MFEC
166	KMC	KRISDA MAHANAKORN	203	MIDA	MIDA ASSETS
167	KSL	KHON KAEN SUGAR	204	MILL	MILL CON STEEL INDS.
168	KTB	KRUNG THAI BANK	205	MINT	MINOR INTERNATIONAL
169	KTC	KRUNGTHAI CARD	206	MIPF	MILLIONAIRE PROPERTY FD.
170	KTP	KEPPEL THAI PROPERTIES	207	MJD	MAJOR DEVELOPMENT
171	KWC	KRUNGDHEP SOPHON	208	MJLF	MAJOR CINEPLEX LFY.FD.
172	KWH	WIJK & HOEGLUND	209	MK	MK REAL ESTATE DEV.
173	KYE	KANG YONG ELECTRIC	210	ML	MIDA LEASING
174	LALIN	LALIN PROPERTY	211	MLINK	M-LINK ASIA
175	LANNA	LANNA RESOURCES	212	MME	MIDA-MEDALIST ENTM.
176	LEE	LEE FEED MILL	213	MNIT	MFC-NICHADA THANI PR.FD.
177	LH	LAND AND HOUSES	214	MNIT2	NICHADA THANI PR.FD.2

(ต่อ)

ลำดับ	ตัวย่อ	ชื่อหลักทรัพย์	ลำดับ	ตัวย่อ	ชื่อหลักทรัพย์
215	MNRF	MULTI-NATIONAL RSDI.FD.	252	PPFUND	PROPERTY PERFECT FUND
216	MODERN	MODERNFORM GROUP	253	PG	PEOPLE'S GARMENT
217	MONTRI	101 MONTRI STORAGE PF.	254	PHATRA	PHATRA SECURITIES
218	MPIC	M PICTURES ENTERTAINMENT	255	PL	PHATRA LEASING
219	MSC	METRO SYSTEMS	256	PLE	POWER LINE ENGR.
220	M-STOR	MFC-STRATEGIC STORAGE FUND	257	PM	PREMIER MARKETING
221	MTI	MUANG THAI INSURANCE	258	POST	POST PUBLISHING
222	NC	NEW CITY (BANGKOK)	259	PPC	PAKFOOD
223	NCH	NC HOUSING	260	PR	PRESIDENT RICE PRODUCTS
224	NEP	NEP REALTY & IND.	261	PRANDA	PRANDA JEWELRY
225	NEW	WATTANA KARNAET	262	PREB	PRE-BUILT
226	NIPPON	NIPPON PACK	263	PRECHA	PREECHA GROUP
227	NKI	NAVAKIJ INSURANCE	264	PRG	PATUM RICE MILL & GRNY.
228	NMG	NATION MULTIMEDIA GP.	265	PRIN	PRINSIRI
229	NNCL	NAVANAKORN	266	PRO	PROFESSIONAL WASTE TECH.
230	NOBLE	NOBLE DEVELOPMENT	267	PS	PREUKSA REAL ESTATE
231	N-PARK	NATURAL PARK	268	PSAAP	PONGSAAP
232	NSI	NAM SENG INSURANCE	269	PSL	PRECIOUS SHIPPING
233	NTV	NONTHAVEJ HOSPITAL	270	PT	PREMIER TECHNOLOGY
234	NVL	NAVA LEASING	271	PTL	POLYPLEX (THAILAND)
235	NWR	NAWARAT PATANAKARN	272	PTT	PTT
236	OCC	OCC	273	PTTAR	PTT AROMATICS & REFN.
237	OGC	OCEAN GLASS	274	PTTCH	PTT CHEMICAL PUBLIC
238	OHTL	OHTL	275	PTTEP	PTT EXPLORATION & PRDN.
239	OISHI	OISHI GROUP	276	Q-CON	QUALITY CON.PRDS.
240	PA	PACIFIC ASSETS	277	QH	QUALITY HOUSES
241	PAE	PAE (THAILAND)	278	QHOP	QLT.HOSPLTY.LH.PR.FUND
242	PAF	PAN ASIA FOOTWEAR	279	QHPP	QUALITY HOUSES PR.FUND
243	PAP	PACIFIC PIPE	280	RAIMON	RAIMON LAND
244	PATKL	PATKOL	281	RAM	RAMKHAMHAENG HOSPITAL
245	PATO	PATO CHEMICAL IND.	282	RASA	RASA PROPERTY DEV.
246	PB	PRESIDENT BAKERY	283	RATCH	RATCHABURI ELECTRICITY
247	PDI	PADAENG INDUSTRY	284	RCI	ROYAL CERAMIC IND.
248	PE	PREMIER ENTERPRISE	285	RCL	REGIONAL CONTAINERS LIN.
249	PERM	PERMSIN STEEL WORKS	286	RICH	RICH ASIA STEEL
250	PF	PROPERTY PERFECT	287	ROBINS	ROBINSON DEPT.STORE
251	P-FCB	PRAKIT HOLDINGS	288	ROCK	ROCKWORTH

(ต่อ)

ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์	ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์
289	ROH	ROYAL ORCHID HTL.(THAI.)	326	SINGER	SINGER THAILAND
290	ROJNA	ROJANA INDUSTRIAL PARK	327	SINGHA	SINGHA PARATECH
291	RPC	RAYONG PURIFIER	328	SIRI	SANSIRI
292	RS	RS	329	SIRIPF	BAAN SANSIRI PR.FUND
293	S & J	S & J INTL.ENTERPRISES	330	SIS	SIS DS.(THAILAND)
294	S&P	S & P SYNDICATE	331	SITHAI	SRITHAI SUPERWARE
295	SABINA	SABINA	332	SKR	SIKARIN
296	SAM	SAMCHAI STEEL INDS.	333	SMC	SMC MOTORS
297	SAMART	SAMART	334	SMIT	SAHAMIT MACHINERY
298	SAMCO	SAMMAKORN	335	SMK	SYN MUN KONG
299	SAMTEL	SAMART TELCOMS	336	SMM	SIAM INTER MULTIMEDIA
300	SAT	SOMBOON ADVANCE TECH.	337	SMT	STARS MICROELECTRONICS
301	SAUCE	THAI THEPAROS FOOD PRDS.	338	SNC	SNC FORMER
302	SAWANG	SAWANG EXPORT	339	SOLAR	SOLARTRON
303	SC	SC ASSET	340	SORKON	S KHONKAEN FOOD
304	SCAN	SCANDINAVIAN LEASING	341	SPACK	S PACK & PRINT
305	SCB	SIAM COMMERCIAL BANK	342	SPALI	SUPALAI
306	SCC	SIAM CEMENT	343	SPC	SAHA PATHANAPIBUL
307	SCCC	SIAM CITY CEMENT	344	SPF	SAMUI AIRPORT PR.FUND
308	SCG	SAHACOGEN(CHONBURI)	345	SPG	SIAM PAN GROUP
309	SCIB	SIAM CITY BANK	346	SPI	SAHA PATH.INTER-HOLDING
310	SCNYL	SIAM COMMERCIAL NEW YORK	347	SPORT	SIAM SPORTS SYNDICATE
311	SCP	SOUTHERN CONCRETE PILE	348	SPPT	SINGLE PNT.PARTS (THAI.)
312	SCSMG	SIAM COMMERCIAL SAMAGGI	349	SPSU	SP SUZUKI
313	SEAFCO	SEAFCO	350	SSC	SERM SUK
314	SECC	S.E.C. AUTO.& SVS.	351	SSE	SUNSHINE
315	SE-ED	SE-EDUCATION	352	SSEC	SICCO SECURITIES
316	SENA	SENA DEVELOPMENT	353	SSF	SURAPON FOODS
317	SF	SIAM FUTURE DEVELOPMENT	354	SSI	SAHAVIRIYA STEEL INDS
318	SFP	SIAM FOOD PRODUCTS	355	SSPF	SALA @ SATHORN PF.
319	SGP	SIAMGAS AND PETROCHEM.	356	SSSC	SIAM STEEL SERVICE CTR.
320	SH	SEA HORSE	357	SST	SUB SRI THAI
321	SHANG	SHANGRI-LA HOTEL	358	STA	SRI TRANG AGRO-INDUSTR
322	SHIN	SHIN	359	STANLY	THAI STANLEY ELEC.
323	SIAM	SIAM STEEL INTL.	360	STEC	SINO-THAI ENGR.CON.
324	SICCO	SIAM INDUSTRIAL CREDIT	361	STHAI	SHUN THAI RUBGL.IND.
325	SIM	SAMART I-MOBILE	362	STPI	STP & I

(ต่อ)

ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์	ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์
363	STRD	SINO-THAI RESORCES DEV.	400	TIPCO	TIPCO FOODS (THAILAND)
364	SUC	SAHA-UNION	401	TISCO	TISCO FINANCIAL GROUP
365	SUPER	SUPERBLOCK	402	TIW	THAILAND IRON WORKS
366	SUSCO	SIAM UTD.SERVICE	403	TK	THITIKORN
367	SVH	SAMITIVEJ	404	TKS	T.K.S. TECHNOLOGIES
368	SVI	SVI	405	TKT	T KRUNGTHAI INDUSTRIES
369	SVOA	SVOA	406	TLUXE	THAILUXE ENTERPRISES
370	SYNEX	SYNNEX (THAILAND)	407	TMB	TMB BANK
371	SYNTEC	SYNTEC CONSTRUCTION	408	TMD	THAI METAL DRUM
372	TASCO	TIPCO ASPHALT	409	TMT	THAI METAL TRADE
373	TBSP	THAI BRIT.SCTY.PRINT.	410	TNITY	TRINITY WATTHANA
374	TC	TROPICAL CANNING	411	TNL	THANULUX
375	TCAP	THANACHART CAPITAL	412	TNPC	THAI NAM PLASTICS
376	TCB	THAI CARBON BLACK	413	TOG	THAI OPTICAL GROUP
377	TCC	THAI CAPITAL	414	TONHUA	TONG HUA COMMUNICATIONS
378	TCCC	THAI CENTRAL CHM.	415	TOP	THAI OIL
379	TCJ	TCJ ASIA	416	TOPP	THAI OPP
380	TCMC	THAILAND CARPET MNFG.	417	TPA	THAI POLY ACRYLIC
381	TCOAT	THAI COATING INDL.	418	TPC	THAI PLASTIC CHM.
382	TCP	THAI CANE PAPER	419	TPCORP	TEXTILE PRESTIGE
383	TEAM	TEAM PRECISION	420	TPIPL	TPI POLENE
384	TF	THAI PRESIDENT FOODS	421	TPP	THAI PACKAGING
385	TFD	THAI FACTORY DEV.	422	TR	THAI RAYON
386	TFI	THAI FILM INDUSTRY	423	TRS	TRANG SEAFOOD
387	TFUND	TICON PROPERTY FUND	424	TRU	THAI RUNG UNION CAR
388	TGCI	THAI-GERMAN CERAMIC	425	TRUBB	THAI RUBBER LATEX
389	TGPRO	THAI-GERMAN PRODUCTS	426	TRUE	TRUE CORPORATION
390	THAI	THAI AIRWAYS INTL.	427	TSC	THAI STEEL CABLE
391	THANI	RATCHTHANI LEASING	428	TSI	THAI SETAKIJ IN.
392	THCOM	THAICOM	429	TSTE	THAI SUGAR TERMINAL
393	THIP	THANTAWAN INDUSTRY	430	TSTH	TATA STEEL (THAILAND)
394	THL	TONGKAH HARBOUR	431	TT&T	TT&T
395	THRE	THAI REINSURANCE	432	TTA	THORESEN THAI AG.
396	TIC	THAI INSURANCE	433	TTCL	TOYO-THAI
397	TICON	TICON INDL.CONNECTION	434	TTI	THAI TEXTILE
398	TIF1	THAI INDUSTRIAL FD.1	435	TTL	TTL INDUSTRIES
399	TIP	DHIPAYA INSURANCE	436	TTTM	THAI TORAY TEXTILE

(ต่อ)

ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์	ลำดับ	สัญลักษณ์	ชื่อหลักทรัพย์
437	TTW	THAI TAP WATER SUPPLY	458	US	UNITED SECURITIES
438	TUCC	THAI UNIQUE COIL CENTER	459	UST	UNITED STANDARD TERM.
439	TUF	THAI UNION FROZEN PRDS.	460	UT	UNION TEXTILE INDUSTRIES
440	TU-PF	TU DOME RESD.CMX.PR.FD.	461	UTP	UNITED PAPER
441	TVI	THAIVIVAT INSURANCE	462	UV	UNIVENTURES
442	TVO	THAI VEGETABLE OIL	463	UVAN	UNIVANICH PALM OIL
443	TWFP	THAI WAH FOODS	464	VARO	VAROPAKORN
444	TWP	THAI WIRE PRODUCTS	465	VIBHA	VIBHAVADI MEDICAL
445	TWZ	TWZ	466	VNG	VANACHAI GROUP
446	TYCN	TYCOONS WORLDWIDE GROUP	467	VNT	VINYTHAI
447	TYM	THAI YUAN METAL	468	WACOAL	THAI WACOAL
448	TYONG	TANAYONG	469	WAVE	WAVE ENTERTAINMENT
449	UFM	UNITED FLOUR MILL	470	WG	WHITE GROUP
450	UMI	UNION MOSAIC	471	WIN	WYNCOAST INDUSTRIAL PARK
451	UNIQ	UNIQUE ENGR.AND CON	472	WORK	WORKPOINT ENTERTAINMENT
452	UOBAPF	UOB APARTMENT PROPERTY I	473	YCI	YONG THAI
453	UOBKH	UOB KAY HIAN SECURITIES	474	YNP	YARNAPUND
454	UP	UNION PLASTIC	475	ZMICO	SEAMICO SECURITIES
455	UPF	UNION PIONEER FABRIC			
456	UPOIC	UNITED PALM OIL IND.			
457	URBNF	URBANA PROPERTY FUND			



ภาคผนวก ข

รายละเอียดการจัดกลุ่มหลักทรัพ์ที่จัดตามลักษณะเฉพาะในแต่ละปี

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ตาราง ข-1 แสดงการจัดกลุ่มหลักทรัพย์ตามลักษณะเฉพาะในแต่ละปี

กรกฎาคม 2542 - มิถุนายน 2543						
	BH	BM	BL	SH	SM	SL
1	AYUD	BANPU	ASP	ASIA	AMAC	DISTAR
2	BGH	BAT-3K	BAY	BUI	APURE	JUTHA
3	CENTEL	BCP	BBL	CHARAN	BNC	PATKL
4	CPF	BEC	BBL	CSR	CPH	ROCK
5	DTC	BJC	BFIT	CWT	CPI	SIAM
6	GFPT	BKI	BIGC	INSURE	CSC	SVH
7	ICC	BLAND	CEI	KDH	DTCI	TSTH
8	MAKRO	CFRESH	CGS	NEW	F&D	TWFP
9	MATI	CM	CK	NIPPON	FE	
10	SCSMG	CPN	CNS	NTV	KWC	
11	SPI	FMT	DELTA	OGC	LL	
12	SUC	GYT	EASTW	PAF	MANRIN	
13	TCAP	HANA	EGCO	RAM	MEDIAS	
14	TPC	HEMRAJ	GRAMMY	SAWANG	NKI	
15	TPIPL	KYE	HTC	SMC	P-FCB	
16	TR	LANNA	IEC	SMK	PG	
17	TTI	LTX	ITD	SSF	PPC	
18	TUF	NSI	JAS	SST	PRANDA	
19	TVO	RCL	KBANK	TBSP	S&P	
20	VNT	ROH	KGI	TCMC	SCNYL	
21		ROJNA	KK	TIW	SCP	
22		SAMTEL	KTB	TLUXE	SH	
23		SINGER	OHTL	TNL	SORKON	
24		SITHAI	POST	TOPP	TFD	

(ต่อ)

กรกฎาคม 2542 - มิถุนายน 2543						
	BH	BM	BL	SH	SM	SL
25		SPC	SCC	TPA	THIP	
26		SSC	SHANG	TTL	TIPCO	
27		SSI	SHIN	UPF	TPCORP	
28		STANLY	SPALI	UST	TPP	
29		TCCC	TASCO	UV	TRUBB	
30		TF	TCB	WAVE	TSI	
31		TGCI	TC		TVI	
32		TRU	THAI			
33		TYONG	THCOM			
34			THRE			
35			TMB			
36			TRS			
37			VNG			
38			ZMICO			

กรกฎาคม 2543 - มิถุนายน 2544						
	BH	BM	BL	SH	SM	SL
1	BGH	AYUD	ASP	BATA	APRINT	AMAC
2	BLAND	BANPU	BBL	BTNC	APURE	CSC
3	CNS	BAY	BECL	BUI	ASIA	DISTAR
4	DTC	BCP	BFIT	CHARAN	ASIMAR	NKI
5	ERAWAN	BEC	BIGC	CPH	BAT-3K	P-FCB
6	GFPT	BJC	CEI	CSR	BNC	PATKL
7	ICC	BKI	CFRESH	CWT	CMR	RCI
8	LRH	CENTEL	CPF	DCC	DRACO	SCP
9	MAKRO	CGS	CTW	IEC	DTCI	SPORT
10	MATI	CHOTI	DELTA	JCT	ESTAR	TC
11	PDI	CPI	EASTW	LPN	F&D	TFD
12	SCSMG	CPL	EGCO	NEP	FE	TPCORP
13	SINGER	CPN	FANCY	NEW	INSURE	TSI
14	STA	GYT	FMT	NIPPON	IRC	TVI
15	SUC	HTC	GRAMMY	NWR	KDH	VNG
16	TCAP	KK	HANA	OGC	KWC	
17	TR	KYE	HEMRAJ	PAF	LL	
18	TTI	LANNA	ITD	RAM	MANRIN	
19	TUF	LEE	JAS	ROCK	NTV	
20	TVO	LTX	KBANK	SAWANG	OCC	
21	UV	NSI	KGI	SITHAI	PG	
22		PPC	KTB	SMK	PRANDA	
23		PRG	KTP	SORKON	S & J	
24		RCL	KWH	SPALI	SH	

(ต่อ)

กรกฎาคม 2543 - มิถุนายน 2544						
	BH	BM	BL	SH	SM	SL
25		ROJNA	LIVE	SSF	SSSC	
26		S&P	LST	STEC	SST	
27		SAMTEL	OHTL	STRD	STPI	
28		SICCO	PATO	SVOA	SUSCO	
29		SPC	POST	TCMC	TBSP	
30		SPI	ROH	TGCI	TCJ	
31		SPSU	SAUCE	THIP	TIC	
32		SSC	SCB	TIW	TIPCO	
33		SSI	SCC	TMD	TLUXE	
34		STANLY	SHANG	TOPP	TONHUA	
35		TCB	SHIN	TPA	UPF	
36		TCCC	SMC	TPP	UST	
37		TCP	SPG	TRUBB	WG	
38		TF	SVI	TTL		
39		TNL	TASCO	TWFP		
40		TPC	THAI	VARO		
41		TPIPL	THCOM	VIBHA		
42		TRS	THRE	WAVE		
43		TRU	TIP			
44		UFM	TYONG			
45		VNT	UPOIC			
46		WACOAL	ZMICO			

กรกฎาคม 2544 - มิถุนายน 2545						
	BH	BM	BL	SH	SM	SL
1	AMATA	BANPU	ASP	BATA	APURE	APRINT
2	AYUD	BAY	BBL	BNC	ASIMAR	CSC
3	BGH	BEC	BCP	BTNC	BAT-3K	LL
4	BLAND	BJC	BECL	BUI	CMR	OCC
5	CK	BKI	BFIT	CHARAN	DTCI	PATO
6	DTC	CENTEL	BIGC	CPH	FE	SCP
7	ERAWAN	CGS	CCET	CPI	GEN	SH
8	LRH	CM	CEI	CSR	HEMRAJ	SKR
9	MATI	CNS	CFRESH	CWT	IRC	SPORT
10	PDI	CPF	CHOTI	DRACO	KTP	TCJ
11	RCL	CPL	DELTA	ESTAR	KWH	TFD
12	ROJNA	CPN	FANCY	F&D	MANRIN	TFI
13	SCNYL	CTW	FMT	IEC	NKI	TSI
14	SINGER	DCC	GRAMMY	JCT	NSI	TVI
15	SPSU	EASTW	HANA	KDH	NTV	TWFP
16	SUC	EGCO	JAS	KWC	P-FCB	TYONG
17	TCAP	GFPT	KBANK	LPN	PG	WG
18	TGCI	GYT	KTB	NEP	ROCK	
19	TPIPL	HTC	LIVE	NEW	S & J	
20	TR	ICC	LST	NIPPON	SORKON	
21	TTI	KGI	OGC	NWR	SSSC	
22	TUF	KK	OHTL	PATKL	SST	
23	TVO	KYE	POST	RAM	STPI	
24	WACOAL	LANNA	PPC	SAWANG	SVOA	

(ต่อ)

กรกฎาคม 2544 - มิถุนายน 2545						
	BH	BM	BL	SH	SM	SL
25		LEE	RATCH	SITHAI	TBSP	
26		LOXLEY	ROH	SMK	THIP	
27		LTX	S&P	SPALI	TIC	
28		MAKRO	SCCC	STRD	TIPCO	
29		PAF	SHANG	SUSCO	TIW	
30		PRANDA	SHIN	SVH	TLUXE	
31		PRG	SMC	TCMC	TPA	
32		SAMTEL	SPG	TCOAT	TRS	
33		SAUCE	SVI	THL	TRUBB	
34		SCB	TC	TMD	UPF	
35		SCC	THAI	TONHUA	UST	
36		SCSMG	THCOM	TOPP	VIBHA	
37		SICCO	THRE	TPP		
38		SPC	TIP	TTL		
39		SPI	TISCO	UV		
40		SSC	TRU	VARO		
41		SSF	TT&T	WAVE		
42		SSI	UPOIC			
43		STA				
44		STANLY				
45		STEC				
46		TASCO				
47		TCB				
48		TCCC				

(ต่อ)

กรกฎาคม 2544 - มิถุนายน 2545						
	BH	BM	BL	SH	SM	SL
49		TCP				
50		TF				
51		TNL				
52		TPCORP				
53		TPC				
54		VNG				
55		VNT				

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กรกฎาคม 2545 - มิถุนายน 2546						
	BH	BM	BL	SH	SM	SL
1	AMATA	BANPU	AEONTS	BNC	APURE	AFC
2	AYUD	BAY	APRINT	BTNC	ASIMAR	BATA
3	BCP	BEC	ASP	BUI	BAT-3K	CSC
4	BLAND	BFIT	BAFS	CHARAN	CHOTI	HTC
5	CTW	BGH	BBL	CMR	CM	LIVE
6	DTC	BJC	BECL	CPH	CWT	M-CHAI
7	GYT	BKI	BIGC	CPL	DTCI	OCC
8	LOXLEY	CENTEL	CCET	CSR	ESTAR	PATO
9	LRH	CK	CEI	DRACO	F&D	PG
10	MATI	CNS	CFRESH	IEC	FE	SCP
11	NEP	CPF	CGS	INSURE	IRC	SKR
12	PAF	EASTW	CPI	JCT	KWC	SMC
13	RCL	EGCO	CPN	KDH	LL	SPORT
14	SCB	ERAWAN	DCC	KWH	MANRIN	SSSC
15	SPI	GFPT	DELTA	MPIC	NKI	STPI
16	SSI	ICC	FANCY	NEW	NTV	STRD
17	STA	ITD	FMT	NIPPON	NVL	TC
18	SUC	KGI	GRAMMY	NSI	NWR	TSI
19	TCAP	KK	HANA	RAM	P-FCB	VIBHA
20	TCP	KYE	HEMRAJ	RCI	PATKL	WG
21	TF	LANNA	HMPRO	ROBINS	PPC	
22	TFI	LEE	INET	SAMTEL	ROCK	
23	TR	LST	KBANK	SAWANG	S & J	
24	TUF	LTX	KKC	SCNYL	SH	

(ต่อ)

กรกฎาคม 2545 - มิถุนายน 2546						
	BH	BM	BL	SH	SM	SL
25	WACOAL	MAKRO	KTB	SITHAI	SMK	
26		OGC	KTP	SPSU	SORKON	
27		PRANDA	LPN	SSF	SST	
28		PRG	OHTL	SUSCO	SVH	
29		RATCH	POST	TCMC	SVOA	
30		ROJNA	PTT	TCOAT	TBSP	
31		S&P	ROH	THIP	TEAM	
32		SCSMG	SAUCE	THL	TFD	
33		SINGER	SCC	TIC	TIPCO	
34		SPALI	SHANG	TIW	TLUXE	
35		SPC	SHIN	TMD	TONHUA	
36		SPG	SICCO	TOPP	TPA	
37		SSC	STANLY	TPP	TPCORP	
38		SVI	STEC	TSTE	TRS	
39		TCB	SYNTEC	TTI	TRUBB	
40		TCCC	TASCO	TTL	TSTH	
41		TGCI	THAI	TVI	UPF	
42		TICON	THCOM	TVO	UV	
43		TISCO	THRE	UST		
44		TNL	TIP	VARO		
45		TPC	TRU	WAVE		
46		TPIPL	TT&T			
47		US	UPOIC			
48		VNG	ZMICO			
49		VNT				

กรกฎาคม 2546 - มิถุนายน 2547						
	BH	BM	BL	SH	SM	SL
1	AH	AYUD	AEONTS	BATA	ASIMAR	AFC
2	AMATA	BBL	APRINT	BH	BAT-3K	AHC
3	BANPU	BCP	ASP	BNC	BFIT	APURE
4	BAY	BEC	BAFS	BTNC	CM	CI
5	BLAND	BIGC	BECL	BUI	CPI	INET
6	CK	BJC	BGH	CHARAN	CPL	IT
7	CNS	BKI	CEI	CHOTI	CSC	KTP
8	DTC	CCET	CFRESH	CMR	DTCI	KWH
9	ERAWAN	CENTEL	CPN	CPH	F&D	LIVE
10	ESTAR	CGS	DCC	CSR	FE	LL
11	HEMRAJ	CIMB	DELTA	CWT	GENCO	M-CHAI
12	JAS	CPF	FANCY	DISTAR	HTC	MALEE
13	KTC	CTW	GRAMMY	DRACO	MANRIN	NWR
14	LOXLEY	EASTW	HANA	GEN	MATCH	OCC
15	LRH	EGCO	HMPRO	GJS	MATI	PATO
16	N-PARK	FMT	IRC	IEC	MEDIAS	PG
17	PRG	FNS	KBANK	INSURE	MPIC	PL
18	RCL	GFPT	KKC	JCT	NKI	S & J
19	SCB	GYT	LALIN	KDH	NTV	SCP
20	SFP	ICC	LPN	KWC	P-FCB	SKR
21	SINGER	ITD	NOBLE	NEP	PATKL	SSSC
22	SITHAI	KGI	OGC	NEW	PB	STHAI
23	SPALI	KK	OHTL	NIPPON	PLE	STRD
24	SPC	KTB	PAF	NSI	PPC	TBSP

(ต่อ)

กรกฎาคม 2546 - มิถุนายน 2547						
	BH	BM	BL	SH	SM	SL
25	SPI	KYE	POST	NVL	PRANDA	THANI
26	SSI	LANNA	PTT	RCI	PR	TSI
27	STA	LEE	RATCH	ROCK	RAIMON	TVI
28	SUC	LST	ROBINS	SAMTEL	SAMCO	VIBHA
29	TCAP	LTX	ROH	SAWANG	SF	WG
30	TF	MAKRO	RS	SCNYL	SH	
31	TPIPL	PA	S&P	SMK	SMC	
32	TUF	RAM	SAUCE	SST	SORKON	
33	US	ROJNA	SCC	SUSCO	SPORT	
34		SCCC	SHIN	TCMC	SSF	
35		SCSMG	STANLY	TCOAT	STPI	
36		SHANG	STEC	THIP	SVH	
37		SICCO	SYNTEC	TIC	SVOA	
38		SPG	TASCO	TIW	TC	
39		SPSU	THRE	TLUXE	TEAM	
40		SSC	TIP	TOPP	TFD	
41		SVI	TISCO	TPP	THL	
42		TCB	TPC	TRS	TIPCO	
43		TCCC	TRU	TTI	TMD	
44		TCP	TT&T	TTL	TNITY	
45		TFI	VNG	UFM	TNPC	
46		TGCI		UST	TONHUA	
47		THAI		WAVE	TPA	
48		THCOM			TRUBB	
49		TICON			TSTE	

(ต่อ)

กรกฎาคม 2546 - มิถุนายน 2547						
	BH	BM	BL	SH	SM	SL
50		TMB			UPF	
51		TNL			UPOIC	
52		TPCORP			VARO	
53		TR				
54		TSTH				
55		TVO				
56		UV				
57		VNT				
58		WACOAL				

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กรกฎาคม 2547 - มิถุนายน 2548						
	BH	BM	BL	SH	SM	SL
1	AH	AP	AEONTS	BAT-3K	ACL	AFC
2	AMATA	BANPU	APRINT	BATA	ASIMAR	AHC
3	AYUD	BAY	ASP	BNC	BKKCP	AJ
4	BLAND	BBL	BAFS	BTNC	CI	APURE
5	CGS	BCP	BECL	BUI	CMR	A
6	CPF	BEC	BFIT	CEN	CPI	EMC
7	DTC	BGH	BH	CENTEL	CSC	INET
8	ERAWAN	BIGC	CCP	CFRESH	CWT	IRC
9	ESTAR	BJC	CK	CHARAN	DISTAR	IT
10	GJS	BKI	CNT	CHOTI	DTCI	JUTHA
11	LRH	BTC	CPALL	CM	F&D	LIVE
12	LTX	CCET	CPN	CPH	FE	M-CHAI
13	MAKRO	CEI	CSL	CPL	GENCO	MALEE
14	N-PARK	CIMB	DCC	CSR	GEN	MFEC
15	NCH	CNS	DELTA	DRACO	KC	NWR
16	NMG	CTW	FANCY	ECL	KTP	OCC
17	PRG	EASTW	GRAMMY	GFPT	KWC	PG
18	SCB	EGCO	HANA	GRAND	KWH	PL
19	SF	FMT	HMPRO	HFT	MANRIN	SAMCO
20	SITHAI	FNS	ITD	HTC	MATCH	SCP
21	SPC	GYT	KBANK	IEC	MPIC	SFP
22	SPI	HEMRAJ	KEST	JCT	NC	SIAM
23	STA	ICC	KKC	KDH	NEP	SIS
24	SUC	JAS	LALIN	KYE	NKI	SKR

(ต่อ)

กรกฎาคม 2547 - มิถุนายน 2548						
	BH	BM	BL	SH	SM	SL
25	TCAP	KGI	LANNA	MATI	NNCL	STHAI
26	TCP	KK	LEE	NEW	NTV	STRD
27	TF	KMC	MFC	NIPPON	OGC	TBSP
28	TPIPL	KTB	NOBLE	NSI	PATKL	TKS
29	TR	KTC	OHTL	NVL	PATO	TNPC
30	TSTH	LOXLEY	POST	P-FCB	PB	TONHUA
31	TUF	LPN	PTT	PPC	PRANDA	TVI
32		LST	Q-CON	PR	RAIMON	UFM
33		MEDIAS	RAM	S & J	RCI	UPOIC
34		PAF	RATCH	SAWANG	ROCK	VIBHA
35		PA	ROBINS	SH	S&P	WG
36		PLE	ROH	SINGER	SAMTEL	
37		RCL	RPC	SMK	SCAN	
38		ROJNA	RS	SPSU	SCNYL	
39		SCCC	SAUCE	SSF	SINGHA	
40		SCSMG	SCC	SST	SMC	
41		SHANG	SCG	TCMC	SORKON	
42		SICCO	SCIB	TCOAT	SPACK	
43		SPALI	SC	TGPRO	SPORT	
44		SPG	SHIN	THIP	SSSC	
45		SSC	SIM	TIW	STPI	
46		SSI	STANLY	TLUXE	SUSCO	
47		SVH	STEC	TMD	SVOA	
48		SVI	SYNTEC	TOPP	TC	
49		TCB	TASCO	TPP	TEAM	

(ต่อ)

กรกฎาคม 2547 - มิถุนายน 2548						
	BH	BM	BL	SH	SM	SL
50		TCCC	TFI	TRS	TFD	
51		TGCI	THAI	TRUBB	THANI	
52		THCOM	THRE	TSI	THL	
53		TIPCO	TICON	TTI	TIC	
54		TISCO	TIP	TTL	TNL	
55		TMB	TK	TWFP	TPA	
56		TPCORP	TNITY	UST	TSTE	
57		TPC	TRU	UV	UPF	
58		TVO	TT&T	WAVE	US	
59		VNG	UVAN		VARO	
60		VNT				
61		WACOAL				

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กรกฎาคม 2548 - มิถุนายน 2549						
	BH	BM	BL	SH	SM	SL
1	AH	ADVANC	ACL	BAT-3K	AJ	AFC
2	AMATA	AI	AEONTS	BATA	ASIMAR	AHC
3	BCP	AP	AMC	BKKCP	BLS	AIT
4	BLAND	AYUD	AOT	BNC	CEN	APURE
5	CENTEL	BAY	APRINT	BTC	CFRESH	CCP
6	CGS	BBL	A	BTNC	CI	DCON
7	CIMB	BEC	ASP	BUI	CMR	EMC
8	CPF	BIGC	BAFS	CEI	CPI	IRC
9	DTC	BJC	BANPU	CHARAN	DISTAR	JUTHA
10	ERAWAN	BSBM	BECL	CHOTI	DTCI	KMC
11	ESTAR	CCET	BFIT	CM	ECL	LIVE
12	FNS	CNS	BGH	CPH	FE	M-CHAI
13	GFPT	CSL	BH	CPL	FSS	OCC
14	GJS	CTW	BKI	CSC	GENCO	PA
15	INOX	DELTA	BLISS	CSR	INET	PG
16	JAS	EASTW	CK	CWT	INSURE	SAMCO
17	LRH	EGCO	CNT	DRACO	IT	SCNYL
18	LTX	FMT	CPALL	EPCO	KTP	SCP
19	MAKRO	GLOW	CPN	EVER	KWC	SE-ED
20	N-PARK	GYT	DCC	F&D	KWH	SFP
21	NMG	HEMRAJ	FANCY	GEN	MALEE	SNC
22	PDI	ICC	GBX	GL	MANRIN	SPPT
23	PRANDA	KGI	GRAMMY	GRAND	MATCH	STRD
24	SAM	KH	HANA	HFT	MATI	TBSP

(ต่อ)

กรกฎาคม 2548 - มิถุนายน 2549						
	BH	BM	BL	SH	SM	SL
25	SCB	KK	HMPRO	HTC	MFEC	TNPC
26	SF	KSL	ITD	IEC	ML	TVI
27	SITHAI	KTB	KBANK	IFEC	MPIC	UPOIC
28	SUC	KTC	KEST	JCT	NC	WG
29	TCAP	LALIN	KKC	KC	NIPPON	
30	TCB	LST	LANNA	KDH	NKI	
31	TPIPL	MEDIAS	LEE	KYE	NTV	
32	TR	MINT	LOXLEY	NEP	OGC	
33	TSC	NCH	LPN	NEW	PAP	
34	TSTH	NOBLE	MBK	NNCL	PATO	
35	TUF	PLE	MFC	NSI	PB	
36	VNG	PSL	MK	NVL	PL	
37	WORK	PTL	OHTL	NWR	PRO	
38		Q-CON	OISHI	P-FCB	RAIMON	
39		ROJNA	PAF	PATKL	RCI	
40		SAMART	PHATRA	PPC	ROCK	
41		SCCC	POST	PR	S & J	
42		SCSMG	PTT	PRG	S&P	
43		SICCO	RAM	SAWANG	SCAN	
44		SPALI	RATCH	SH	SIAM	
45		SPC	RCL	SINGER	SIS	
46		SPG	ROBINS	SMK	SKR	
47		SPI	ROH	SORKON	SMC	
48		SSC	RPC	SPSU	SMM	
49		STA	RS	SSF	SPACK	
50		SVH	SAMTEL	STPI	SPORT	

(ต่อ)

กรกฎาคม 2548 - มิถุนายน 2549						
	BH	BM	BL	SH	SM	SL
51		SYNTEC	SAT	SUSCO	SSEC	
52		TASCO	SAUCE	SVI	SSE	
53		TCCC	SCC	TCC	SSSC	
54		TCP	SCG	TCJ	SST	
55		TF	SCIB	TCMC	SUPER	
56		TGCI	SC	TCOAT	SVOA	
57		THAI	SHANG	THIP	TC	
58		THCOM	SHIN	TIW	TEAM	
59		TIPCO	SIM	TMD	TFD	
60		TISCO	SINGHA	TOPP	TFUND	
61		TK	SMIT	TPP	THANI	
62		TNL	SOLAR	TRS	THL	
63		TPCORP	SSI	TRUBB	TIC	
64		TPC	STANLY	TSI	TIF1	
65		TRU	STEC	TSTE	TKS	
66		VNT	STHAI	TTI	TKT	
67		WACOAL	TFI	TTL	TLUXE	
68		YNP	THRE	TWFP	TNITY	
69			TICON	UPF	TONHUA	
70			TIP	UST	TPA	
71			TMB	UT	UFM	
72			TMT		US	
73			TOP		UTP	
74			TRUE		UV	
75			TT&T		VARO	
76			TVO		VIBHA	
77			UVAN		WAVE	
78			WIN		YCI	

กรกฎาคม 2549 - มิถุนายน 2550						
	BH	BM	BL	SH	SM	SL
1	ADVANC	AMATA	ACL	ASIA	AHC	AFC
2	AH	AP	AEONTS	ASIMAR	AJ	AIT
3	BCP	APRINT	AI	BATA	ASK	APURE
4	BLAND	AYUD	AMC	BNC	BAT-3K	ASIAN
5	CIMB	BAY	AOT	BSBM	BKKCP	BLISS
6	CTW	BBL	A	BTC	CCP	CAWOW
7	DTC	BEC	ASP	BTNC	CFRESH	CI
8	ESTAR	BFIT	BAFS	BUI	CITY	EASON
9	FNS	BJC	BANPU	CEI	CM	GC
10	GFPT	CCET	BECL	CEN	CMR	IHL
11	GJS	CGS	BGH	CHARAN	CNT	JUTHA
12	GSTEEL	CNS	BH	CHOTI	CPI	KDH
13	INOX	CPF	BIGC	CPH	DCON	LIVE
14	JAS	CPNRF	BKI	CPL	DRT	M-CHAI
15	LTX	CSL	BLS	CSC	DTCI	MANRIN
16	N-PARK	DELTA	CENTEL	CSR	ECL	MLINK
17	NMG	EGCO	CK	CWT	EMC	NTV
18	NOBLE	FANCY	CPALL	DISTAR	EPCO	OCC
19	SCB	GBX	CPN	DRACO	FE	PATO
20	SHANG	GRAMMY	CSP	F&D	FMT	PA
21	SITHAI	GRAND	DCC	GENCO	FSS	PSAAP
22	SUC	GYT	EASTW	GEN	GL	SAMCO
23	TCAP	HEMRAJ	ERAWAN	HFT	INET	SCP
24	TF	ICC	EVER	HTC	IRC	SECC

(ต่อ)

กรกฎาคม 2549 - มิถุนายน 2550						
	BH	BM	BL	SH	SM	SL
25	TPIPL	KGI	GLOW	IFEC	KTP	SKR
26	TR	KK	HANA	INSURE	KWC	SNC
27	TSC	KTB	HMPRO	JCT	KWH	SPPT
28	TSTH	KTC	IEC	KCAR	MATCH	STRD
29	TTI	LALIN	IRPC	KC	ML	TCC
30	TUF	LEE	IRP	KMC	MPIC	TEAM
31	TWZ	LOXLEY	IT	KYE	NIPPON	TFD
32	UOBKH	LRH	ITD	LST	OGC	TGPRO
33	WORK	MAKRO	KBANK	MALEE	PATKL	TWP
34		MATI	KEST	MFEC	PE	WG
35		MEDIAS	KH	NC	PL	WIN
36		MINT	KKC	NCH	PREB	
37		MME	KSL	NEP	PRECHA	
38		NKI	LANNA	NEW	PRIN	
39		PAF	LPN	NNCL	PT	
40		PB	MAJOR	NSI	ROCK	
41		PLE	MBK	NVL	S & J	
42		PRANDA	MCOT	NWR	SCAN	
43		PSL	MCS	P-FCB	SEAFCO	
44		PTL	METCO	PAE	SH	
45		PTTEP	METRO	PAP	SINGER	
46		RCL	MFC	PERM	SINGHA	
47		S&P	MK	PPC	SIS	
48		SAMART	OHTL	PR	SMC	
49		SAM	OISHI	PRG	SMIT	
50		SCCC	PDI	PRO	SPACK	

(ต่อ)

กรกฎาคม 2549 - มิถุนายน 2550						
	BH	BM	BL	SH	SM	SL
51		SCNYL	PG	Q-CON	SPORT	
52		SC	PHATRA	RCI	SSE	
53		SE-ED	POST	SAWANG	SSSC	
54		SF	PS	SIRIPF	SST	
55		SIAM	PTT	SMK	SVI	
56		SICCO	RAIMON	SMM	SVOA	
57		SIRI	RAM	SORKON	TBSP	
58		SPALI	RATCH	SPG	TC	
59		SPC	ROBINS	SPSU	THL	
60		SPI	ROH	SSEC	TIF1	
61		SSC	ROJNA	SSF	TKS	
62		SSI	RPC	STPI	TKT	
63		STA	RS	SUPER	TLUXE	
64		SVH	SAMTEL	SUSCO	TMT	
65		TASCO	SAT	SYNTEC	TNITY	
66		TCB	SAUCE	TCJ	TNPC	
67		TCCC	SCC	TCMC	TOG	
68		TCP	SCG	TCOAT	TONHUA	
69		TGCI	SCIB	TFI	TPA	
70		THAI	SCSMG	THANI	TRUBB	
71		THCOM	SFP	THIP	TVI	
72		TIPCO	SHIN	TIC	TWFP	
73		TISCO	SIM	TIW	UOBAPF	
74		TK	SOLAR	TMD	UPOIC	
75		TNL	STANLY	TOPP	US	
76		TPCORP	STEC	TPP	VARO	

(ต่อ)

กรกฎาคม 2549 - มิถุนายน 2550						
	BH	BM	BL	SH	SM	SL
77		TPC	STHAI	TRS	VIBHA	
78		TRU	TFUND	TSI	WAVE	
79		TT&T	THRE	TSTE		
80		TVO	TICON	TTL		
81		VNG	TIP	TYONG		
82		VNT	TMB	UFM		
83		WACOAL	TOP	UPF		
84		YNP	TRUE	UST		
85			UVAN	UT		
86				UTP		
87				UV		
88				YCI		

กรกฎาคม 2550 - มิถุนายน 2551						
	BH	BM	BL	SH	SM	SL
1	AH	ADVANC	ACL	ASIMAR	AHC	AFC
2	BCP	AI	AEONTS	BAT-3K	AJ	AIT
3	BLAND	ALUCON	APRINT	BATA	AKR	AMC
4	CIMB	AMATA	A	BFIT	AMAC	APURE
5	DTC	AOT	ASP	BNC	ASIA	ASIAN
6	ESTAR	AP	BAFS	BSBM	ASK	CAWOW
7	GJS	AYUD	BANPU	BTC	BKKCP	CI
8	GSTEEL	BBL	BAY	BTNC	BLISS	EMC
9	JAS	BEC	BECL	BUI	CCP	EPCO
10	LRH	BJC	BGH	CEI	CITY	GC
11	LTX	BSEC	BH	CEN	CM	IHL
12	NNCL	CGS	BIGC	CFRESH	CMR	JUTHA
13	SAM	CNS	BKI	CHARAN	CNT	M-CHAI
14	SCB	CPF	BLS	CHOTI	CPI	MATI
15	SICCO	CPNRF	BMCL	CPH	CSP	MME
16	SITHAI	CTW	CCET	CPL	DCON	NC
17	SSI	EASTW	CENTEL	CSC	DTCI	PAE
18	STA	EGCO	CK	CSR	EASON	PA
19	SUC	GBX	CPALL	CWT	EVER	PSAAP
20	TCAP	GLOW	CPN	DISTAR	FE	PT
21	TCB	GOLDPF	CSL	DRACO	FMT	SAMCO
22	THCOM	GRAMMY	DCC	ECL	FSS	SCP
23	TPIPL	GYT	DELTA	F&D	GENCO	SECC
24	TR	HEMRAJ	DRT	FANCY	GL	SPPT

(ต่อ)

กรกฎาคม 2550 - มิถุนายน 2551						
	BH	BM	BL	SH	SM	SL
25	TSC	ICC	DSGT	FNS	IEC	STHAI
26	TSTH	INOX	ERAWAN	GEN	INSURE	STRD
27	TUF	IRC	FORTH	GFPT	JTS	TCC
28	TWZ	IRP	GRAND	HFT	KDH	TFD
29	UNIQ	KGI	HANA	HTC	KKC	TGPRO
30	WORK	KK	HMPRO	IFEC	KTP	TU-PF
31		KTB	IRPC	INET	KWC	TVI
32		KTC	IT	JCT	KWH	TWP
33		LALIN	ITD	KCAR	MALEE	UMI
34		LEE	KBANK	KC	MANRIN	WG
35		LOXLEY	KEST	KMC	MATCH	WIN
36		LST	KH	KYE	MDX	
37		MAKRO	KSL	LL	MLINK	
38		MCOT	LANNA	MFEC	MPIC	
39		MCS	LIVE	ML	NIPPON	
40		MEDIAS	LPN	N-PARK	NMG	
41		METRO	MAJOR	NEP	NWR	
42		MFC	MBK	NEW	OCC	
43		MINT	METCO	NSI	PAF	
44		MK	NKI	NVL	PAP	
45		NCH	NTV	OGC	PATKL	
46		NOBLE	OHTL	P-FCB	PATO	
47		PLE	OISHI	PE	PG	
48		PRANDA	PB	PERM	PL	
49		PRIN	PDI	PPC	PREB	
50		PTL	PHATRA	PRECHA	PRO	

(ต่อ)

กรกฎาคม 2550 - มิถุนายน 2551						
	BH	BM	BL	SH	SM	SL
51		PTTEP	POST	PR	RASA	
52		RAIMON	PSL	PRG	S & J	
53		RCL	PS	Q-CON	SINGER	
54		RPC	PTT	RCI	SINGHA	
55		SCCC	RAM	ROCK	SIS	
56		SCNYL	RATCH	SAWANG	SKR	
57		SC	RICH	SCAN	SMC	
58		SF	ROBINS	SIRIPF	SMIT	
59		SH	ROH	SMK	SOLAR	
60		SIAM	ROJNA	SMM	SPACK	
61		SIRI	RS	SORKON	SPORT	
62		SNC	S&P	SPG	SSEC	
63		SPALI	SAMART	SPSU	SSE	
64		SPC	SAMTEL	SSF	SST	
65		SPF	SAT	SUPER	STPI	
66		SPI	SAUCE	SUSCO	SVOA	
67		SSC	SCC	TCJ	SYNTEC	
68		SSSC	SCG	TCMC	TBSP	
69		SVI	SCIB	TCOAT	TC	
70		TCCC	SCSMG	TFI	TGCI	
71		TCP	SE-ED	THIP	THANI	
72		TF	SEAFCO	TIC	TIF1	
73		THAI	SFP	TIW	TKS	
74		TIPCO	SHANG	TMD	TKT	
75		TISCO	SHIN	TNITY	TLUXE	
76		TK	SIM	TNPC	TPA	

(ต่อ)

กรกฎาคม 2550 - มิถุนายน 2551						
	BH	BM	BL	SH	SM	SL
77		TMB	STANLY	TOG	TPCORP	
78		TMT	STEC	TONHUA	TSTE	
79		TNL	SVH	TOPP	UOBAPF	
80		TPC	TASCO	TPP	UOBKH	
81		TRUE	TEAM	TRS	UPOIC	
82		TVO	TFUND	TRU	VARO	
83		TYONG	THL	TRUBB	WAVE	
84		VIBHA	THRE	TSI	YNP	
85		VNG	TICON	TTI		
86		VNT	TIP	TTL		
87		WACOAL	TOP	TWFP		
88			TT&T	UFM		
89			UVAN	UPF		
90			ZMICO	US		
91				UST		
92				UT		
93				UTP		
94				UV		
95				YCI		



ภาคผนวก ค

รายละเอียดการจัดกลุ่มหลักทรัพย์ตามวิธีการของ Fama and French ในแต่ละปี

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่
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ตาราง ก-1 แสดงการจัดกลุ่มหลักทรัพย์ตามผลตอบแทนในอดีตในแต่ละปี

กรกฎาคม 2542 - มิถุนายน 2543					กรกฎาคม 2543 - มิถุนายน 2544			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
1	ASP	AYUD	AFC	AMAC	ADVANC	ASP	AHC	AJ
2	BANPU	BAT-3K	AHC	AP	ALUCON	BAY	ASIAN	AMAC
3	BAY	BKI	AJ	ASIAN	BEC	BBL	BTNC	AP
4	BIGC	CEI	BTNC	ASIA	BIGC	BCP	CMR	APURE
5	BLAND	CFRESH	DCC	BATA	CENTEL	BECL	CSR	ASIMAR
6	CGS	CHOTI	DTCI	BNC	CFRESH	BFIT	DISTAR	CPH
7	CNS	CTW	GEN	CHARAN	CHOTI	BLAND	DRACO	CSC
8	ERAWAN	DELTA	KMC	CMR	CM	CGS	FE	CWT
9	ESTAR	DTC	KTP	CSR	CPF	CK	INSURE	ESTAR
10	GOLD	EASTW	KWH	F&D	CPI	CNS	IRC	GEN
11	HEMRAJ	EGCO	LEE	INSURE	CPL	CPN	MSC	IEC
12	ICC	FMT	LL	JCT	CTW	EASTW	OCC	JUTHA
13	IEC	GJS	LPN	KWC	DELTA	EGCO	PATKL	LPN
14	IRPC	GYT	MEDIAS	M-CHAI	FANCY	ERAWAN	PF	MALEE
15	ITD	HANA	NWR	NEW	FMT	GOLD	PG	MANRIN
16	KBANK	HTC	OCC	NKI	GYT	IRPC	PRANDA	MFC
17	KGI	KYE	PG	PAF	HANA	ITD	S & J	MK
18	KK	MALEE	PRECHA	PATO	HEMRAJ	JAS	SE-ED	NEP
19	KTB	METCO	RAIMON	PRANDA	KCE	KBANK	SH	NKI
20	LH	MINT	RCI	ROCK	KWH	KGI	SST	NOBLE
21	LIVE	NSI	S & J	S&P	KYE	KK	STRD	NWR
22	LOXLEY	OHTL	SCNYL	SAWANG	LEE	KTP	TBSP	PAF
23	MK	PRG	SCP	SMK	LOXLEY	LANNA	TCOAT	PRECHA
24	NOBLE	PSL	SMC	SORKON	LST	LH	TIW	RAM
25	PA	PTTEP	SSSC	SPORT	LTX	PL	TLUXE	RCI
26	PL	ROH	STEC	SSF	METCO	QH	TPA	SAMCO
27	QH	SAMTEL	TCC	STPI	NMG	SCAN	TPCORP	SCP
28	ROBINS	SSC	TCJ	STRD	PPC	SICCO	TSTE	SITHAI
29	SCAN	STA	TCOAT	SVI	PR	SINGER	TTL	SPALI
30	SCB	SUC	TFI	TCMC	ROH	SIRI	TTTM	SSSC
31	SCCC	TPC	THIP	TFD	ROJNA	SSI	UPF	STEC
32	SCC	UPOIC	TNL	TIC	S&P	STA	VARO	STPI
33	SICCO	WACOAL	TONHUA	TIPCO	SAMART	TASCO	WAVE	SUSCO
34	SINGER		TPCORP	TLUXE	SAMTEL	TCAP	WG	TC
35	SIRI		TPP	TRUBB	SAUCE	TISCO		TCJ
36	SITHAI		TWP	TSTE	SCNYL	TMB		TFI

(ต่อ)

กรกฎาคม 2542 - มิถุนายน 2543					กรกฎาคม 2543 - มิถุนายน 2544			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
37	SPALI		UV	TTA	SHIN	TPIPL		TGCI
38	SPSU		WG	TTL	SMC	TYONG		TPP
39	SSI			TTM	SPG	WIN		TRUBB
40	TCAP			UP	SPI	ZMICO		TTA
41	TGCI			UST	SVH			TWP
42	THCOM				SVI			UMI
43	TISCO				TF			UST
44	TMB				TPC			VNG
45	TPIPL				TR			YCI
46	TRU				TRUE			
47	TRUE				TVO			
48	TYONG				UFM			
49	ZMICO				UPOIC			
50					UV			
51					VNT			
52					WACOAL			

กรกฎาคม 2544 - มิถุนายน 2545					กรกฎาคม 2545 - มิถุนายน 2546			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
1	ACL	BEC	ASIAN	APURE	AJ	ADVANC	ASIMAR	APURE
2	AP	BGH	CHARAN	ASIA	ALUCON	BAY	CSC	ASIA
3	ASP	BIGC	CPH	CPI	AMATA	BCP	CWT	BUI
4	BBL	CENTEL	DTCI	CSC	AP	BEC	DRACO	CHOTI
5	BECL	CIMB	FE	DISTAR	ASP	EASTW	ESTAR	CM
6	BFIT	CK	IEC	DRACO	BECL	JAS	F&D	CMR
7	BKI	CPF	KKC	HEMRAJ	BJC	KYE	KDH	CNT
8	CEI	CTW	KMC	IRC	CEI	LANNA	KMC	CPL
9	CFRESH	DCC	LPN	KDH	CGS	LST	LIVE	DTCI
10	CGS	DELTA	MANRIN	KTP	CK	MAKRO	LL	GENCO
11	CNS	EASTW	MFC	KWC	CNS	POST	MK	GJS
12	CPL	ERAWAN	NKI	KWH	CPI	PTTEP	NEW	HTC
13	GFPT	GRAMMY	OCC	M-CHAI	CPN	RATCH	OCC	INSURE
14	HTC	HANA	PG	MALEE	DCC	ROH	PATKL	JUTHA
15	ICC	ITD	PL	MSC	DELTA	SAMART	PF	MALEE
16	KGI	JAS	PSL	NC	FANCY	SFP	PG	MANRIN
17	KK	KBANK	ROCK	NEP	GFPT	SHANG	RAM	NSI
18	LANNA	KCE	SAWANG	NSI	GOLD	SPC	RCI	NWR
19	LH	KTB	SE-ED	NWR	GRAMMY	SPG	SCP	PATO
20	LRH	KYE	SH	RAM	HEMRAJ	SYNTEC	SITHAI	PPC
21	LTX	LIVE	SMK	RCI	ITD	TCP	SPORT	RAIMON
22	METCO	LOXLEY	SPALI	SCP	KGI	THCOM	SSSC	ROBINS
23	OGC	LST	STPI	SITHAI	KK	THRE	STPI	SAMTEL
24	PAF	MATI	SVOA	SSSC	KKC	TMB	STRD	SAWANG
25	POST	NMG	TBSP	STRD	KTP	TRUE	SUSCO	SCAN
26	PPC	OHTL	TCJ	SUSCO	LH	TT&T	TCJ	SCNYL
27	PRANDA	PA	TCOAT	SVH	LPN	UPOIC	TCMC	SIAM
28	QH	RCL	TFD	TCC	NEP	WIN	TIPCO	SKR
29	ROH	ROJNA	THIP	TFI	NOBLE		TONHUA	SORKON
30	S&P	SAMART	TMD	TIC	PSL		TWP	SPSU
31	SCSMG	SAMTEL	TPA	TIPCO	QH		UFM	SST
32	SICCO	SAUCE	TRS	TONHUA	RCL		UMI	TCC
33	SINGER	SCCC	TRUBB	TPP	ROJNA		UST	TC
34	SIRI	SCNYL	TTA	TSI	SCB		UV	THIP
35	SMC	SPG	TTL	TWP	SCCC		VARO	THL
36	SPC	SPSU	TTM	UFM	SCC		VIBHA	TIW

(ต่อ)

กรกฎาคม 2544 - มิถุนายน 2545					กรกฎาคม 2545 - มิถุนายน 2546			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
37	SSF	SSI	UMI	UP	SCSMG			TLUXE
38	STA	SVI	UST	UV	SE-ED			TRS
39	SUC	TASCO	VARO	WAVE	SICCO			TSTH
40	TCAP	TCB		YCI	SPALI			TTI
41	TC	TCCC			SSC			UT
42	TGCI	THAI			SSI			WAVE
43	TIP	TPC			STANLY			WG
44	TISCO	TRUE			STEC			YCI
45	TNL	TT&T			TASCO			
46	TPCORP	UPOIC			TCAP			
47	TRU	VNT			TFI			
48	TUF				TGCI			
49	VNG				TISCO			
50	WACOAL				TPC			
51	WIN				TPIPL			
52					TRU			
53					TTA			
54					VNG			
55					VNT			
56					ZMICO			

กรกฎาคม 2546 - มิถุนายน 2547					กรกฎาคม 2547 - มิถุนายน 2548			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
1	ADVANC	AEONTS	AFC	ACL	AH	AEONTS	ACL	AJ
2	APRINT	AP	AHC	APURE	AMATA	ALUCON	BATA	APURE
3	AYUD	ASP	ASIMAR	BATA	ASP	AP	CI	ASIMAR
4	BAY	BAFS	BTNC	BFIT	BANPU	AYUD	CMR	BTNC
5	BCP	BIGC	BUI	CHOTI	BBL	BEC	CPH	CEN
6	BGH	CEI	CMR	CPI	BCP	BIGC	CSC	CFRESH
7	ESTAR	CENTEL	CPL	CWT	BFIT	CCET	CWT	CHARAN
8	GRAMMY	CFRESH	FE	DRACO	BGH	CEI	DISTAR	CHOTI
9	GYT	CGS	KDH	DTCI	BH	CGS	EMC	CM
10	HANA	CIMB	KWH	GENCO	BLAND	CIMB	GENCO	CPL
11	ICC	CK	LIVE	HTC	CK	CNT	GEN	DRACO
12	IRC	CNS	M-CHAI	IEC	CNS	CPF	INET	DTCI
13	IRPC	CPF	MFC	KTP	GJS	DELTA	IT	F&D
14	JAS	ERAWAN	MSC	MANRIN	HEMRAJ	DTC	JUTHA	FE
15	KCE	FANCY	NEW	MATI	HMPRO	FANCY	KWC	GFPT
16	KMC	FMT	NTV	NC	IRPC	GOLD	MATCH	HTC
17	LOXLEY	GFPT	NWR	NEP	ITD	GRAMMY	NWR	KC
18	METCO	GOLD	OCC	NSI	JAS	LALIN	RCI	KTP
19	MK	HMPRO	P-FCB	NVL	KBANK	MAJOR	ROCK	KYE
20	MLINK	KGI	PATKL	PPC	KCE	PAF	SAMTEL	LIVE
21	OGC	KK	PG	SCAN	KMC	QH	SCP	LL
22	OHTL	KKC	RAIMON	SIAM	KTC	ROH	SIAM	M-CHAI
23	PSL	KTB	RCI	SMC	LANNA	RS	SMC	MANRIN
24	PTTEP	LEE	S & J	SMK	LEE	SHANG	SPORT	MLINK
25	PTT	LRH	SAMTEL	SPORT	LOXLEY	SICCO	SSEC	MPIC
26	RAM	LTX	SCP	SSF	MEDIAS	SITHAI	SSSC	NC
27	RATCH	MAKRO	SKR	STPI	MFC	SSC	STHAI	OGC
28	RCL	MINT	SSSC	STRD	MINT	SUC	STRD	PATO
29	ROBINS	MODERN	TBSP	TCC	MK	TASCO	SUSCO	PE
30	SAUCE	NMG	TEAM	TFD	PDI	TCP	SVOA	PPC
31	SCB	PAF	TIC	THIP	PLE	THRE	THL	S & J
32	SCC	PDI	TIW	THL	PSL	TMB	TIC	S&P
33	SFP	PF	TMD	TLUXE	PTTEP	TRUE	TONHUA	SCNYL
34	SHIN	QH	TPA	TONHUA	PTT	TUF	TPA	SFP
35	SIRI	SCCC	TPP	TOPP	RCL	TVO	TPP	SH
36	SPALI	SHANG	TTL	TRS	ROJNA	VNT	TSTE	SORKON

(ต่อ)

กรกฎาคม 2546 - มิถุนายน 2547					กรกฎาคม 2547 - มิถุนายน 2548			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
37	SPI	SICCO	TWFP	TRUBB	SAMART		TTTM	SPSU
38	SPSU	STEC	UMI	UPOIC	SCIB		TVI	SSF
39	SSI	SYNTEC	VIBHA	UST	SCSMG		UFM	TC
40	STANLY	TASCO	WAVE	UT	SF		UST	TCMC
41	SVI	TFI	WG	VARO	SHIN		UV	THANI
42	TCB	THAI	YCI	WIN	SPC		VIBHA	THIP
43	TCP	THCOM			SSI			TIW
44	THRE	TISCO			STEC			TLUXE
45	TIP	TMB			SYNTEC			TNL
46	TPCORP	TPIPL			TCCC			TRUBB
47	TR	TRU			TFI			UPF
48	TSTH	TRUE			THAI			US
49	TTA	US			TICON			UT
50	TUF	ZMICO			TIPCO			
51	TVO				TNITY			
52	UV				TPC			
53	VNG				TPIPL			
54	VNT				TRU			
55					TTA			
56					UMI			
57					WIN			
58					ZMICO			

กรกฎาคม 2548 - มิถุนายน 2549					กรกฎาคม 2549 - มิถุนายน 2550			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
1	ADVANC	ACL	AHC	AFC	AEONTS	ACL	AHC	AFC
2	AEONTS	ASP	APURE	AIT	AMATA	AH	APURE	AJ
3	AH	BEC	ASIAN	BTC	AOT	AI	BUI	ASIAN
4	ALUCON	BJC	BAT-3K	CCP	BAY	A	CI	ASIMAR
5	A	BLAND	BNC	CEI	BEC	BECL	CMR	BLISS
6	BAFS	CGS	BUI	CI	BGH	BFIT	DTCI	BNC
7	BANPU	CNS	CEN	CMR	BH	ESTAR	EPCO	BSBM
8	BBL	CNT	CFRESH	CPL	BIGC	FANCY	GL	BTNC
9	BECL	CSL	CM	CSC	BKI	FNS	IFEC	CCP
10	BFIT	DELTA	CPH	CWT	BLAND	GBX	KC	CEI
11	BGH	ERAWAN	ECL	DRACO	BLS	GJS	KTP	CNT
12	BH	FNS	EMC	EIC	CCET	GRAMMY	M-CHAI	CPI
13	BIGC	GJS	IEC	GENCO	CENTEL	ITD	MALEE	CWT
14	CENTEL	GOLD	IRC	HFT	CGS	KKC	MANRIN	DCON
15	CIMB	HANA	JCT	INET	CPALL	MIDA	MSC	DISTAR
16	CPF	JAS	JUTHA	IT	CPF	N-PARK	NEW	EMC
17	EGCO	KEST	KC	KCE	CPN	NMG	NNCL	F&D
18	FMT	KGI	KYE	KMC	DTC	PAF	NSI	FMT
19	GYT	KK	LIVE	KWC	EASTW	PF	NTV	FSS
20	HMPRO	LEE	MALEE	KWH	ERAWAN	PSL	OCC	GENCO
21	ICC	LOXLEY	MSC	MATCH	EVER	PTL	PATKL	GEN
22	IRPC	LST	NKI	MATI	GLOW	RCL	PRECHA	HFT
23	KBANK	MEDIAS	NNCL	MLINK	GRAND	SCIB	PR	INET
24	LPN	METCO	NTV	MPIC	HANA	SITHAI	PRG	INSURE
25	MAKRO	MIDA	NVL	NEP	HEMRAJ	SOLAR	ROCK	IRC
26	MFC	N-PARK	OGC	NIPPON	HMPRO	SSI	SAMCO	JUTHA
27	MINT	NMG	PB	NSI	IEC	STEC	SKR	KCE
28	MK	NOBLE	PG	P-FCB	IRPC	THCOM	SMK	KMC
29	MODERN	PAF	PPC	PA	IT	TK	SPORT	KWC
30	NCH	PLE	S & J	PL	KH	TPIPL	SPPT	KWH
31	PSL	Q-CON	SAWANG	SCAN	KSL	TRU	SST	LIVE
32	PTTEP	SAMART	SCNYL	SE-ED	LANNA	TSTH	STPI	LST
33	PTT	SC	SH	SFP	LPN	TTA	SVI	MATCH
34	RAM	SCSMG	SSF	SINGER	LRH	TVO	TCC	ML
35	RATCH	SF	SSSC	SIS	MAJOR	TYCN	TCJ	MPIC
36	RCL	SICCO	SST	SPACK	MAKRO	YNP	TEAM	NC

(ต่อ)

กรกฎาคม 2548 - มิถุนายน 2549					กรกฎาคม 2549 - มิถุนายน 2550			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
37	ROBINS	SIRI	TCOAT	SPORT	MATI	ZMICO	TLUXE	NCH
38	ROH	SPALI	TEAM	SPSU	MCOT		TNPC	NIPPON
39	RPC	SPG	TFD	SSEC	MEDIAS		TPP	NVL
40	SAMTEL	SUC	THANI	STPI	MINT		TRUBB	NWR
41	SCCC	SYNTEC	THIP	STRD	NKI		TWP	PAP
42	SCG	TASCO	TIW	SUSCO	PB		US	PL
43	SCIB	TFI	TLUXE	SVI	PDI		WG	PRO
44	SHANG	TGCI	TMD	SVOA	PG		YCI	PSAAP
45	SINGHA	THAI	UFM	TCC	PHATRA			Q-CON
46	SITHAI	TK	VARO	THL	POST			RCI
47	SPC	TPIPL	VIBHA	TKS	PTTEP			SCAN
48	SPI	TRU	WG	TNITY	RAIMON			SCP
49	STEC	VNG		TONHUA	ROBINS			SEAFCO
50	STHAI	ZMICO		TRUBB	ROH			SH
51	SVH			TSTE	ROJNA			SINGER
52	TF			TTL	RS			SINGHA
53	THCOM			UMI	SAMART			SMIT
54	TICON			UPF	SAMTEL			SMM
55	TMB			US	SAT			SPG
56	TNL			UT	SCB			SSEC
57	TR			UV	SCNYL			SSE
58	TRUE				SC			STRD
59	TTA				SE-ED			SUPER
60	TUF				SFP			SUSCO
61					SF			SYNTEC
62					SHANG			TBSP
63					SIAM			TFD
64					SIM			TFI
65					STANLY			THANI
66					STHAI			TIC
67					SUC			TIW
68					SVH			TKT
69					TCAP			TMD
70					TF			TMT

(ต่อ)

กรกฎาคม 2548 - มิถุนายน 2549					กรกฎาคม 2549 - มิถุนายน 2550			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
71					TGCI			TRS
72					TICON			TTL
73					TIPCO			TTTM
74					TMB			TWFP
75					TNL			UMI
76					TTI			UOBAPF
77					WORK			UST
78								UT
79								UTP
80								UV
81								VARO
82								WIN

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กรกฎาคม 2550 - มิถุนายน 2551					กรกฎาคม 2551- มิถุนายน 2552			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
1	ACL	AMATA	AIT	APURE	ADVANC	ACL	AIT	AHC
2	AP	A	ASIA	ASIAN	AP	AEONTS	AMAC	ASCON
3	APRINT	ASP	CHARAN	ASK	BANPU	AH	APURE	ASIAN
4	ASCON	BCP	CI	BAT-3K	BBL	BECL	BAT-3K	CAWOW
5	BANPU	CENTEL	CM	BATA	BEC	BH	BATA	CFRESH
6	BAY	CIMB	CMR	BFIT	BJC	BLAND	BLISS	CMR
7	BECL	CPF	CSC	BNC	BKI	BMCL	BNC	CPL
8	BEC	DTC	DRACO	BSBM	BLS	BSEC	BTNC	DCON
9	BGH	GJS	DTCI	BTC	BSBM	CCET	BUI	DSGT
10	BH	GRAND	EIC	BUI	CPALL	CIMB	CEI	ECL
11	BIGC	GSTEEL	EMC	CAWOW	DCC	CK	CEN	EVER
12	BLAND	GYT	FSS	CFRESH	DTAC	CNS	CHOTI	FMT
13	CCET	IRPC	GENCO	CHOTI	EIC	CPF	CPI	FNS
14	CPALL	IT	GEN	CPH	EMC	CTW	CSP	GBX
15	CPN	JAS	GL	EASON	GFPT	EASTW	CWT	HTC
16	DRT	KEST	IFEC	ECL	GJS	EGCO	DISTAR	INET
17	EGCO	KGI	IHL	F&D	GRAMMY	GOLD	DRACO	JTS
18	GBX	KK	INSURE	FANCY	GSTEEL	GRAND	DTCI	JUTHA
19	GOLD	LIVE	JUTHA	FE	HEMRAJ	GYT	ESTAR	KC
20	GRAMMY	LOXLEY	KTP	FNS	IEC	HANA	GC	KMC
21	INOX	LRH	KWH	GFPT	IHL	IRPC	GENCO	KTP
22	IRC	LTX	MALEE	HTC	IRC	IT	GEN	KYE
23	IRP	MCOT	MATCH	IEC	IRP	KK	GL	LTX
24	ITD	MCS	MPIC	INET	ITD	KTB	HFT	M-CHAI
25	KH	MFC	MSC	KKC	KBANK	KTC	IFEC	MALEE
26	KTC	OISHI	NEP	KMC	KGI	LALIN	INSURE	MANRIN
27	LPN	POST	NEW	KYE	KSL	LEE	JCT	METRO
28	LST	RPC	NIPPON	LL	LANNA	MCOT	KDH	MIDA
29	MAKRO	SAT	NWR	MATI	LH	METCO	MDX	MSC
30	MEDIAS	SICCO	PAE	ML	LIVE	MFC	MFEC	NMG
31	METRO	SSC	PAP	MLINK	LOXLEY	NCH	ML	NOBLE
32	MINT	SSI	PA	MME	LST	NNCL	MLINK	NSI
33	NCH	STA	PE	N-PARK	MBK	PDI	MME	NTV
34	NNCL	SUC	PL	NC	MINT	PHATRA	MPIC	NWR
35	NOBLE	THCOM	PRO	NSI	N-PARK	PLE	NC	PAF
36	NTV	TK	PT	OCC	OISHI	POST	NIPPON	PATKL

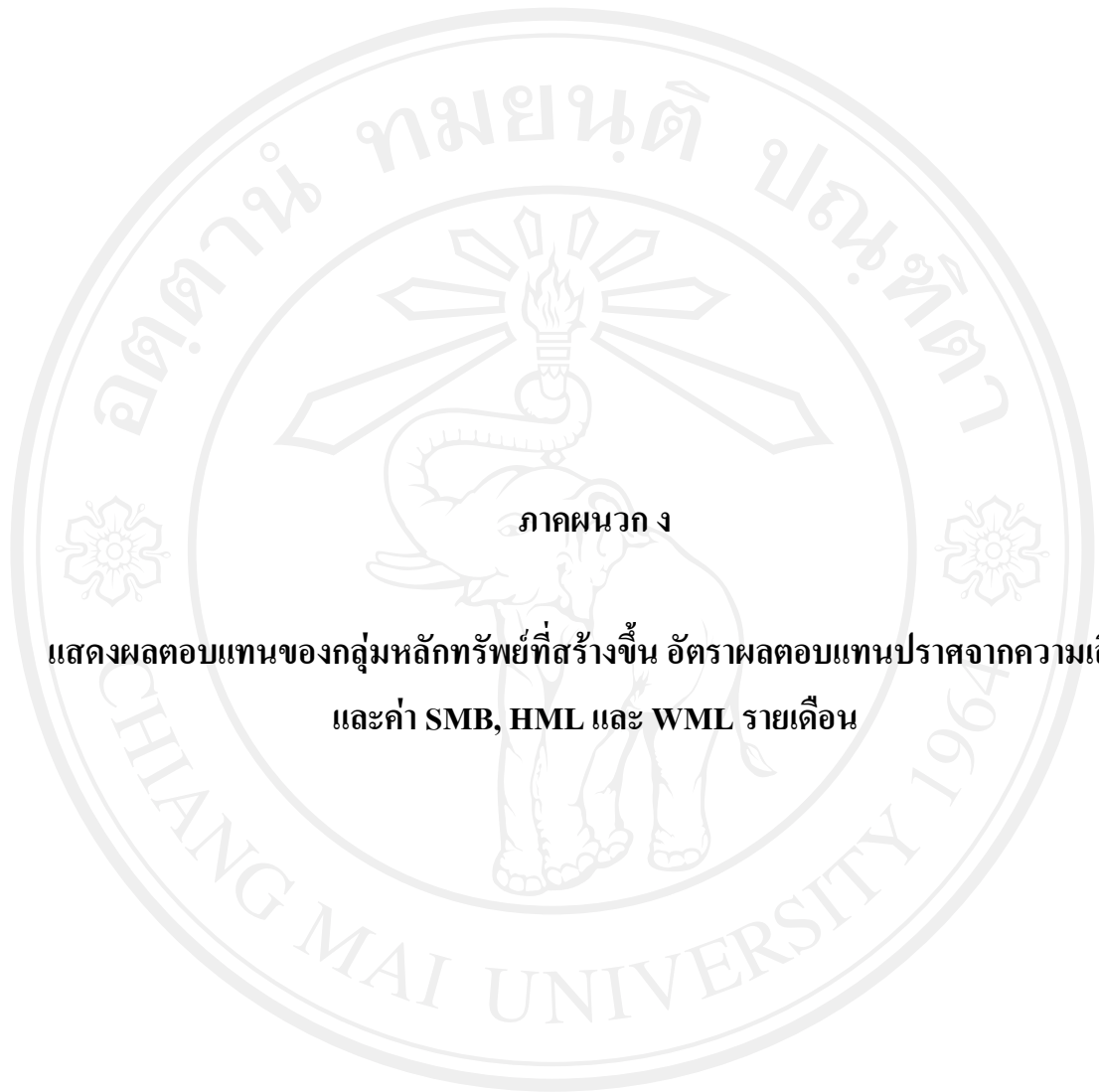
(ต่อ)

กรกฎาคม 2550 - มิถุนายน 2551					กรกฎาคม 2551- มิถุนายน 2552			
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
37	OHTL	TMB	S & J	OGC	PF	PRIN	OGC	PE
38	PDI	TNL	SECC	PAF	PRG	RAIMON	PAE	PG
39	PRANDA	TSC	SPACK	PERM	PS	RCL	PATO	PREB
40	PRIN	TT&T	SPG	PG	PTL	SAMTEL	PERM	PRECHA
41	PSL	TUF	SSE	PPC	PTTCH	SCCC	PSAAP	PT
42	QH	TYCN	STPI	PREB	PTTEP	SCC	SCAN	RASA
43	RAM	VNT	SVOA	PRECHA	PTT	SH	SECC	RCI
44	RATCH	WORK	SYNTEC	PR	QH	SITHAI	SINGER	RS
45	RCL		TCMC	PSAAP	RICH	SNC	SIS	SAMCO
46	ROJNA		TFD	ROCK	RPC	STEC	SMK	SAM
47	RS		TFI	SAWANG	SAT	SUC	SMM	SAWANG
48	S&P		TIW	SCP	SAUCE	SVH	SPSU	SEAFCO
49	SAM		TLUXE	SINGER	SCB	TASCO	SSE	SFP
50	SCB		TRUBB	SINGHA	SCNYL	THAI	STRD	SINGHA
51	SCCC		UP	SMM	SC	THCOM	TCOAT	SMC
52	SCNYL		UV	SOLAR	SCSMG	TICON	TGCI	SOLAR
53	SEAFCO			SPSU	SF	TIPCO	TGPRO	SORKON
54	SF			SSF	STA	TMB	THL	SPPT
55	SHANG			SST	STPI	TPIPL	TKS	SSSC
56	SH			STHAI	TCB	TRUE	TNITY	STHAI
57	SNC			STRD	TCCC	TUF	TOG	SVOA
58	SPALI			SUSCO	TCC	TYONG	TONHUA	SYNTEC
59	SSSC			TCC	TFI	VNG	TRS	TCJ
60	SVH			TCOAT	TK	WORK	TUCC	TCMC
61	SVI			TGCI	TMT	ZMICO	UOBAPF	TEAM
62	TASCO			TKT	TPC		UT	TLUXE
63	TCB			TNITY	TR		WAVE	TPCORP
64	TCCC			TNPC	TSTH		WG	TRUBB
65	TEAM			TOG	TTA			TTI
66	TF			TONHUA	TVO			TWP
67	THL			TOPP	TYCN			UFM
68	THRE			TPCORP	UPOIC			UPF
69	TICON			TPP	UVAN			UP
70	TIPCO			TRS	UV			US

(ต่อ)

กรกฎาคม 2550 - มิถุนายน 2551				กรกฎาคม 2551- มิถุนายน 2552				
	BW	BLO	SW	SLO	BW	BLO	SW	SLO
71	TPIPL			TRU	YNP			UTP
72	TSTH			TSTE				VARO
73	TTA			TTM				
74	TVO			TWFP				
75	TWZ			UMI				
76	TYONG			UOBKH				
77	VIBHA			US				
78	ZMICO			UST				
79				UT				
80				UTP				
81				WAVE				
82				WIN				
83				YCI				
84				YNP				

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ภาคผนวก ง

แสดงผลตอบแทนของกลุ่มหลักทรัพย์ที่สร้างขึ้น อัตราผลตอบแทนปราศจากความเสี่ยง
และค่า SMB, HML และ WML รายเดือน

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ตาราง ง-1 แสดงผลตอบแทนของกลุ่มหลักทรัพย์ที่สร้างขึ้น อัตราผลตอบแทนปราศจากความเสี่ง และค่า SMB, HML และ WML รายเดือน

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
1	ก.ค.-42	-12.73%	-0.96%	9.92%	-5.81%	-1.09%	-1.14%	-11.19%	1.22%	-8.99%	-8.53%
2	ส.ค.-42	-3.90%	-2.57%	5.88%	-8.13%	-0.47%	-7.21%	-10.23%	-7.69%	-8.23%	-9.69%
3	ก.ย.-42	-11.82%	4.96%	3.69%	-9.96%	-1.40%	-7.45%	-9.55%	-0.98%	-2.34%	-0.20%
4	ต.ค.-42	1.27%	-1.38%	0.87%	4.79%	-1.16%	1.94%	-0.44%	0.56%	-2.45%	-1.89%
5	พ.ย.-42	6.42%	-1.67%	1.25%	4.44%	2.20%	0.37%	3.50%	0.39%	4.07%	-3.41%
6	ธ.ค.-42	13.87%	1.26%	-0.70%	1.79%	1.87%	-0.17%	7.09%	3.73%	8.93%	-0.10%
7	ม.ค.-43	-1.20%	4.74%	1.20%	-4.07%	2.82%	2.34%	-6.99%	1.02%	2.94%	8.43%
8	ก.พ.-43	-21.86%	10.26%	9.67%	-12.42%	-9.77%	-11.60%	-22.09%	4.52%	-14.72%	-2.49%
9	มี.ค.-43	6.67%	-4.24%	-6.65%	-9.45%	-1.41%	9.15%	8.81%	-0.55%	1.84%	2.54%
10	เม.ย.-43	-2.75%	6.26%	3.34%	4.63%	-0.13%	0.59%	-4.07%	7.65%	2.62%	4.91%
11	พ.ค.-43	-17.44%	6.21%	1.34%	-7.25%	-8.09%	-11.28%	-16.90%	-7.60%	-8.57%	-1.47%
12	มิ.ย.-43	0.50%	-0.20%	9.08%	-1.44%	2.28%	-1.03%	-3.48%	3.19%	3.17%	-9.21%
13	ก.ค.-43	-12.84%	5.50%	-1.97%	5.94%	-8.31%	-8.56%	-10.41%	-4.35%	-8.09%	1.68%
14	ส.ค.-43	7.91%	-5.56%	4.01%	-5.87%	8.69%	7.39%	9.22%	5.06%	7.06%	-3.49%

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
15	ก.ย.-43	-10.14%	0.63%	3.20%	-0.07%	0.94%	-2.87%	-7.63%	-2.07%	-5.71%	0.11%
16	ต.ถ.-43	-2.18%	2.12%	6.53%	0.96%	-0.63%	-1.30%	-2.87%	8.77%	-5.18%	-2.04%
17	พ.ย.-43	2.02%	2.84%	3.67%	0.41%	2.00%	1.48%	0.81%	7.33%	4.31%	1.18%
18	ธ.ถ.-43	-3.36%	3.69%	-3.97%	4.11%	0.45%	1.10%	-2.60%	-1.59%	2.23%	9.41%
19	ม.ถ.-44	23.41%	-9.39%	-3.10%	-31.46%	15.43%	9.17%	20.77%	5.80%	4.73%	6.66%
20	ก.พ.-44	-2.45%	5.05%	1.05%	1.62%	1.85%	-0.49%	-0.86%	3.55%	7.95%	4.16%
21	มี.ถ.-44	-10.40%	3.67%	-1.41%	11.79%	-5.62%	-5.37%	-9.02%	-7.08%	-1.07%	-0.86%
22	เม.ย.-44	2.80%	2.03%	1.78%	-0.53%	-0.86%	0.40%	-1.48%	2.85%	1.41%	-0.09%
23	พ.ถ.-44	2.92%	0.84%	13.36%	-4.44%	15.30%	12.47%	4.69%	19.43%	12.21%	3.33%
24	มิ.ย.-44	3.71%	11.79%	10.15%	-8.37%	14.41%	9.65%	4.93%	30.16%	14.87%	19.33%
25	ก.ถ.-44	-7.99%	13.24%	10.89%	-6.27%	2.21%	-3.29%	-6.99%	18.02%	8.19%	5.45%
26	ส.ถ.-44	12.45%	-5.51%	-0.70%	2.67%	8.47%	8.93%	6.28%	2.83%	-2.10%	6.41%
27	ก.ย.-44	-17.70%	-3.03%	2.01%	5.86%	-12.16%	-13.03%	-17.40%	-18.89%	-15.13%	-17.67%
28	ต.ถ.-44	-0.94%	4.69%	-0.93%	0.01%	3.18%	2.62%	3.46%	7.31%	7.10%	8.91%
29	พ.ย.-44	9.79%	-5.64%	-0.61%	4.92%	7.16%	7.75%	7.81%	1.84%	1.57%	2.41%
30	ธ.ถ.-44	0.20%	1.75%	-0.99%	1.77%	1.79%	4.07%	3.00%	6.70%	3.89%	3.52%

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
31	ม.ค.-45	11.98%	-4.83%	1.82%	-0.37%	10.83%	13.10%	13.81%	11.22%	7.44%	4.60%
32	ก.พ.-45	8.91%	-1.01%	0.52%	1.34%	6.92%	14.52%	8.52%	9.60%	10.36%	6.96%
33	มี.ค.-45	0.40%	3.75%	6.90%	1.91%	6.73%	6.48%	0.16%	14.52%	2.83%	7.28%
34	เม.ย.-45	-0.86%	2.30%	-2.42%	-3.41%	4.42%	3.45%	2.23%	4.40%	1.18%	11.42%
35	พ.ค.-45	9.66%	2.63%	-1.02%	-2.98%	8.08%	7.06%	6.48%	9.71%	6.46%	13.35%
36	มิ.ย.-45	-4.80%	6.85%	3.39%	-11.52%	2.53%	-3.15%	-6.51%	3.38%	4.43%	5.63%
37	ก.ค.-45	-3.54%	7.15%	3.26%	-4.71%	-2.53%	-1.91%	-3.70%	9.89%	-1.11%	4.54%
38	ส.ค.-45	-4.12%	-0.11%	1.03%	1.18%	-0.88%	-2.11%	-4.50%	-2.36%	-4.68%	-0.78%
39	ก.ย.-45	-8.30%	2.61%	2.75%	-5.44%	-7.08%	-7.30%	-7.80%	-3.25%	-3.06%	-8.04%
40	ต.ค.-45	7.50%	-1.01%	2.70%	6.19%	9.43%	5.90%	5.86%	7.23%	5.53%	5.39%
41	พ.ย.-45	2.00%	-1.11%	2.21%	2.27%	2.91%	2.64%	2.64%	3.38%	2.24%	-0.77%
42	ธ.ค.-45	-2.46%	0.29%	2.99%	-3.70%	-2.50%	-0.49%	-3.09%	-0.90%	1.97%	-6.27%
43	ม.ค.-46	3.66%	-0.78%	1.47%	-1.58%	0.84%	0.01%	-0.23%	0.30%	-0.44%	-1.58%
44	ก.พ.-46	-2.47%	5.29%	2.19%	-2.77%	1.43%	-1.40%	-4.59%	3.72%	2.24%	5.34%
45	มี.ค.-46	0.76%	1.26%	1.22%	-1.81%	-0.78%	-3.89%	0.24%	1.06%	0.69%	-2.40%
46	เม.ย.-46	2.63%	-0.31%	0.05%	-0.29%	5.50%	4.08%	2.59%	1.79%	4.84%	4.62%

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
47	พ.ค.-46	7.66%	2.87%	-6.46%	3.92%	6.54%	7.14%	4.67%	2.94%	6.26%	17.74%
48	มิ.ย.-46	14.25%	-6.92%	-2.74%	2.09%	13.89%	14.37%	18.03%	7.10%	9.99%	8.44%
49	ก.ค.-46	4.73%	4.95%	-1.25%	-1.19%	7.24%	6.40%	8.43%	9.68%	16.24%	11.00%
50	ส.ค.-46	10.97%	0.25%	2.71%	2.92%	27.81%	14.19%	10.62%	11.51%	18.59%	23.27%
51	ก.ย.-46	7.57%	4.24%	-4.88%	-2.38%	16.96%	9.06%	9.42%	7.29%	16.30%	24.57%
52	ต.ค.-46	10.33%	11.73%	22.64%	0.93%	18.26%	7.57%	8.35%	48.36%	7.99%	13.00%
53	พ.ย.-46	0.91%	0.73%	5.73%	7.43%	-0.60%	0.83%	-1.21%	6.65%	-1.22%	-4.20%
54	ธ.ค.-46	19.42%	3.47%	15.34%	2.17%	6.98%	2.24%	4.87%	20.53%	12.00%	-8.03%
55	ม.ค.-47	-9.60%	-0.16%	0.28%	-0.37%	-7.86%	-7.66%	-5.61%	-6.31%	-6.18%	-9.12%
56	ก.พ.-47	2.38%	-0.45%	-1.18%	1.16%	2.73%	2.10%	2.75%	1.46%	0.98%	3.80%
57	มี.ค.-47	-9.74%	4.17%	-0.97%	1.60%	-9.86%	-8.07%	-9.11%	-4.22%	-7.27%	-3.03%
58	เม.ย.-47	0.01%	-1.81%	0.40%	-2.64%	-1.32%	-0.70%	-1.58%	-2.70%	-3.06%	-3.24%
59	พ.ค.-47	-1.22%	0.30%	2.33%	-2.68%	-5.91%	-2.85%	-5.52%	-2.02%	-4.29%	-7.08%
60	มิ.ย.-47	0.74%	-0.06%	-0.47%	0.36%	1.94%	0.67%	2.28%	0.85%	2.41%	1.46%
61	ก.ค.-47	-1.68%	0.30%	1.34%	-1.96%	-3.53%	-2.17%	-2.83%	-1.07%	-2.11%	-4.44%
62	ส.ค.-47	-2.06%	0.24%	1.76%	-1.77%	-1.40%	-3.10%	-3.50%	-1.00%	-3.85%	-2.41%

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
63	ก.ย.-47	3.06%	18.69%	22.42%	-23.90%	2.83%	0.18%	-0.90%	49.10%	1.09%	8.00%
64	ต.ถ.-47	-2.74%	-0.31%	3.30%	-5.29%	-3.68%	-1.96%	-6.56%	-1.18%	-7.03%	-4.90%
65	พ.ย.-47	4.35%	0.26%	-1.12%	5.47%	3.69%	3.24%	5.66%	4.24%	4.63%	4.51%
66	ธ.ถ.-47	1.53%	0.24%	-1.09%	-0.54%	-0.83%	-1.15%	-0.02%	-1.62%	0.58%	-0.24%
67	ม.ถ.-48	4.85%	-0.11%	-2.20%	-0.50%	4.60%	6.10%	7.13%	4.73%	6.19%	6.58%
68	ก.พ.-48	5.44%	6.20%	-7.03%	-6.68%	1.25%	0.31%	2.35%	-0.15%	9.82%	12.81%
69	มี.ถ.-48	-8.31%	2.47%	4.44%	-6.81%	-3.34%	-7.11%	-6.35%	1.10%	-5.72%	-4.76%
70	เม.ย.-48	-3.54%	2.95%	0.01%	-3.23%	-7.66%	-8.05%	-7.37%	-3.00%	-7.92%	-3.31%
71	พ.ถ.-48	1.07%	-3.15%	1.48%	2.45%	1.77%	2.34%	0.86%	-1.20%	-0.01%	-3.26%
72	มิ.ย.-48	0.96%	1.02%	0.37%	-1.31%	-1.61%	-1.65%	-1.21%	-0.40%	0.51%	-1.53%
73	ก.ถ.-48	-0.25%	-0.09%	-2.60%	6.12%	-6.69%	-4.83%	-2.74%	-4.56%	-6.68%	-3.30%
74	ส.ถ.-48	3.01%	-3.32%	2.31%	0.72%	5.57%	-0.28%	0.97%	-1.13%	-1.42%	-1.17%
75	ก.ย.-48	3.34%	2.63%	1.32%	3.28%	4.87%	3.70%	3.67%	7.51%	6.54%	6.07%
76	ต.ถ.-48	-5.96%	0.08%	-0.55%	2.51%	-4.45%	-2.93%	-3.05%	-2.57%	-4.75%	-2.87%
77	พ.ย.-48	-2.54%	0.43%	2.96%	4.92%	-2.34%	-4.85%	-4.33%	-0.38%	-5.55%	-4.29%
78	ธ.ถ.-48	6.52%	-1.23%	-2.27%	-0.45%	4.82%	6.65%	4.23%	1.96%	2.94%	7.10%

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
79	ม.ค.-49	6.48%	6.66%	10.53%	-0.22%	6.33%	3.99%	4.89%	25.43%	3.94%	5.82%
80	ก.พ.-49	-2.81%	1.40%	-0.38%	-0.04%	-1.55%	1.64%	-0.26%	0.85%	2.84%	0.32%
81	มี.ค.-49	-1.87%	3.88%	-1.07%	-3.25%	2.48%	1.26%	0.05%	0.70%	9.44%	5.27%
82	เม.ย.-49	4.36%	-2.07%	2.67%	0.57%	6.06%	2.71%	1.42%	1.96%	0.76%	1.27%
83	พ.ค.-49	-8.08%	5.28%	8.68%	1.97%	-7.27%	-6.36%	-7.17%	10.46%	-8.44%	-6.99%
84	มิ.ย.-49	-4.85%	0.64%	2.15%	1.10%	-5.57%	-5.04%	-5.18%	-2.63%	-3.91%	-7.33%
85	ก.ค.-49	1.54%	2.04%	-1.79%	2.47%	-2.37%	0.60%	1.48%	2.39%	1.32%	2.13%
86	ส.ค.-49	-0.51%	0.56%	0.48%	-1.98%	-1.95%	-0.75%	-0.71%	-0.44%	1.34%	-2.64%
87	ก.ย.-49	-1.11%	3.35%	-0.24%	-3.26%	-0.18%	0.19%	0.57%	1.24%	8.41%	0.98%
88	ต.ค.-49	4.89%	7.88%	12.58%	-3.10%	7.18%	6.09%	5.10%	29.12%	6.85%	6.05%
89	พ.ย.-49	1.90%	1.28%	0.18%	3.15%	4.95%	2.00%	0.94%	2.71%	2.67%	6.36%
90	ธ.ค.-49	-8.42%	0.67%	-0.28%	5.79%	-8.37%	-6.61%	-6.01%	-5.13%	-6.90%	-6.94%
91	ม.ค.-50	-4.17%	4.55%	4.80%	-2.30%	-3.96%	-4.58%	-6.30%	4.57%	-3.07%	-2.69%
92	ก.พ.-50	3.17%	2.77%	-0.46%	3.28%	0.85%	1.93%	1.74%	1.66%	9.47%	1.69%
93	มี.ค.-50	-0.83%	-0.34%	-0.18%	0.78%	-2.42%	-2.09%	-2.64%	-3.55%	-1.68%	-2.96%
94	เม.ย.-50	3.49%	0.26%	-0.47%	-1.17%	2.02%	1.36%	2.92%	1.47%	4.10%	1.51%

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
95	พ.ค.-50	5.21%	-1.52%	-2.07%	2.28%	-0.23%	3.66%	3.86%	0.66%	1.37%	0.71%
96	มิ.ย.-50	5.07%	-0.95%	-4.57%	-1.39%	5.28%	7.36%	6.16%	2.34%	3.01%	10.59%
97	ก.ค.-50	10.41%	-1.13%	-2.97%	0.18%	2.76%	8.63%	6.16%	4.86%	1.91%	7.40%
98	ส.ค.-50	-5.69%	3.12%	0.42%	0.67%	-5.31%	-5.62%	-5.18%	-1.95%	-1.91%	-2.92%
99	ก.ย.-50	3.69%	-1.57%	0.06%	1.44%	-0.04%	0.68%	2.22%	0.12%	0.30%	-2.27%
100	ต.ค.-50	7.02%	-1.97%	-1.08%	0.14%	-0.35%	2.40%	1.49%	-1.41%	0.14%	-1.09%
101	พ.ย.-50	-7.01%	3.73%	-1.22%	3.16%	-7.28%	-3.62%	-4.62%	-2.47%	0.83%	-2.70%
102	ธ.ค.-50	1.08%	1.85%	-4.25%	1.74%	-3.38%	0.68%	1.75%	-1.70%	4.65%	1.66%
103	ม.ค.-51	-8.86%	2.99%	-0.95%	-2.69%	-6.65%	-6.28%	-5.00%	-2.84%	-3.54%	-2.58%
104	ก.พ.-51	7.59%	-0.14%	1.30%	0.08%	7.96%	4.87%	5.63%	7.20%	3.91%	6.94%
105	มี.ค.-51	-3.64%	4.16%	1.30%	1.05%	-0.43%	-1.98%	-2.02%	4.18%	0.71%	3.17%
106	เม.ย.-51	1.62%	4.28%	1.97%	-1.88%	5.65%	1.49%	1.39%	6.86%	7.33%	7.18%
107	พ.ค.-51	-0.15%	-1.83%	3.38%	-2.37%	2.76%	-3.25%	-2.21%	-3.47%	0.55%	-5.26%
108	มิ.ย.-51	-8.15%	0.88%	1.30%	-0.82%	-7.03%	-7.87%	-8.40%	-6.67%	-6.08%	-7.90%
109	ก.ค.-51	-12.32%	2.94%	-0.68%	0.18%	-9.35%	-7.74%	-7.03%	-4.14%	-6.06%	-5.10%
110	ส.ค.-51	0.89%	2.17%	1.65%	-1.39%	-3.41%	-1.14%	-1.26%	4.02%	-1.89%	-1.43%

ลำดับ	เดือน	MP	SMB	HML	WML	B/H - Rf	B/M - Rf	B/L - Rf	S/H - Rf	S/M - Rf	S/L - Rf
111	ก.ย.-51	-13.16%	4.97%	0.10%	1.46%	-10.89%	-10.40%	-10.00%	-4.40%	-6.49%	-5.48%
112	ต.ค.-51	-30.46%	4.36%	3.84%	-0.57%	-28.86%	-28.58%	-28.04%	-20.57%	-22.76%	-29.06%
113	พ.ย.-51	-3.79%	0.61%	1.74%	-0.29%	-4.87%	-6.62%	-5.13%	-3.69%	-4.16%	-6.93%
114	ธ.ค.-51	11.81%	-1.56%	-0.34%	-3.43%	10.30%	12.00%	7.75%	7.45%	7.24%	10.67%
115	ม.ค.-52	-2.87%	0.57%	0.84%	-0.26%	4.63%	2.68%	1.24%	2.58%	3.41%	4.29%
116	ก.พ.-52	-1.53%	-0.20%	-0.68%	0.29%	-6.63%	-2.73%	-3.26%	-4.05%	-3.10%	-6.06%
117	มี.ค.-52	-0.10%	-1.30%	0.57%	-0.21%	-1.47%	3.02%	-0.87%	-0.43%	-0.64%	-2.16%
118	เม.ย.-52	13.86%	-8.64%	1.79%	-1.98%	16.52%	14.15%	16.01%	8.71%	6.42%	5.63%
119	พ.ค.-52	13.88%	-4.89%	4.71%	-4.61%	14.90%	14.19%	8.61%	10.36%	5.43%	7.24%
120	มิ.ย.-52	6.49%	-1.74%	-0.32%	-1.84%	1.10%	2.40%	2.59%	1.30%	-0.87%	0.45%
Average		0.21%	1.44%	1.77%	-0.89%	1.07%	0.50%	-0.39%	3.25%	1.09%	1.17%

ประวัติผู้เขียน

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