



ภาคผนวก

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## ภาคผนวก ก

## ตารางแสดงค่า MacKinnon Critical Value of Unit Root Test

บริษัท อกริเพียว โฮลดิ้งส์ จำกัด

(APURE)

Level

ADF Test Statistic	-7.969270	1% Critical Value*	-2.5753
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

Intercept

ADF Test Statistic	-7.969832	1% Critical Value*	-3.4625
		5% Critical Value	-2.8752
		10% Critical Value	-2.5740

Trend and Intercept

ADF Test Statistic	-7.984347	1% Critical Value*	-4.0043
		5% Critical Value	-3.4320
		10% Critical Value	-3.1395

(APURE-W1)

Level

ADF Test Statistic	-8.990913	1% Critical Value*	-2.5753
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

Intercept

ADF Test Statistic	-8.973973	1% Critical Value*	-3.4625
		5% Critical Value	-2.8752
		10% Critical Value	-2.5740

Trend and Intercept

ADF Test Statistic	-8.974848	1% Critical Value*	-4.0043
		5% Critical Value	-3.4320
		10% Critical Value	-3.1395

## บริษัท จรุงไทยไวร์แอนด์เคเบิล จำกัด

(CTW)

Level

ADF Test Statistic	-14.71503	1% Critical Value*	-2.5753
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

Intercept

ADF Test Statistic	-14.68014	1% Critical Value*	-3.4625
		5% Critical Value	-2.8752
		10% Critical Value	-2.5740

Trend and Intercept

ADF Test Statistic	-14.73461	1% Critical Value*	-4.0043
		5% Critical Value	-3.4320
		10% Critical Value	-3.1395

(CTW-W1)

Level

ADF Test Statistic	-13.75493	1% Critical Value*	-2.5753
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

Intercept

ADF Test Statistic	-13.73020	1% Critical Value*	-3.4625
		5% Critical Value	-2.8752
		10% Critical Value	-2.5740

Trend and Intercept

ADF Test Statistic	-13.73326	1% Critical Value*	-4.0043
		5% Critical Value	-3.4320
		10% Critical Value	-3.1395

## บริษัท เหมราชพัฒนาที่ดิน จำกัด

(HEMRAJ)

Level

ADF Test Statistic	-13.25407	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-13.28985	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-13.33538	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(HEMRAJ-W)****Level**

ADF Test Statistic	-13.58853	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-13.58106	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-13.56468	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**บริษัทจัสมิน อินเตอร์เนชั่นแนล จำกัด****(JAS-W)****Level**

ADF Test Statistic	-15.16385	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-15.13338	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-15.13865	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(JAS-W)****Level**

ADF Test Statistic	-15.17992	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-15.14457	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-15.14344	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**ธนาคารเกียรตินาคิน จำกัด****(KK)****Level**

ADF Test Statistic	-16.45869	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-16.42947	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-16.42972	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(KK-W2)****Level**

ADF Test Statistic	-15.87888	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-15.86357	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-15.98072	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(KK-W3)****Level**

ADF Test Statistic	-15.04392	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-15.02501	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-15.07085	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(KK-W4)****Level**

ADF Test Statistic	-14.04616	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-14.01474	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-14.08217	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

## บริษัทแลนด์แอนด์เฮาส์ จำกัด

(LH)

Level

ADF Test Statistic	-15.64935	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

Intercept

ADF Test Statistic	-15.70946	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

Trend and Intercept

ADF Test Statistic	-15.79296	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

(LH-W2)

Level

ADF Test Statistic	-15.02448	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

Intercept

ADF Test Statistic	-15.17007	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

Trend and Intercept

ADF Test Statistic	-15.29129	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

## บริษัท ควอลิตี้เฮาส์ จำกัด

(QH)

Level

ADF Test Statistic	-17.29314	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-17.26031	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-17.21686	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(QH-W3)****Level**

ADF Test Statistic	-15.59794	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-15.59432	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-15.58608	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**บริษัท ซีเอ็ดยูเคชั่น จำกัด****(SE-ED)****Level**

ADF Test Statistic	-5.685886	1% Critical Value*	-2.5754
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

**Intercept**

ADF Test Statistic	-5.700321	1% Critical Value*	-3.4628
		5% Critical Value	-2.8753
		10% Critical Value	-2.5740

**Trend and Intercept**

ADF Test Statistic	-5.724182	1% Critical Value*	-4.0047
		5% Critical Value	-3.4322
		10% Critical Value	-3.1396



**(SE-ED-W1)****Level**

ADF Test Statistic	-5.384041	1% Critical Value*	-4.0049
		5% Critical Value	-3.4323
		10% Critical Value	-3.1396

**Intercept**

ADF Test Statistic	-5.326158	1% Critical Value*	-3.4630
		5% Critical Value	-2.8754
		10% Critical Value	-2.5741

**Trend and Intercept**

ADF Test Statistic	-5.384041	1% Critical Value*	-4.0049
		5% Critical Value	-3.4323
		10% Critical Value	-3.1396

**บริษัทเงินทุน สินอุตสาหกรรม จำกัด****(SICCO)****Level**

ADF Test Statistic	-13.50664	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-13.47694	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-13.58611	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(SICCO-W3)****Level**

ADF Test Statistic	-12.33843	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-12.30828	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-12.39071	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**บริษัท ไทยรับประกันภัยต่อ จำกัด****(THRE)****Level**

ADF Test Statistic	-15.50938	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-15.66798	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-15.63898	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**(THRE-W1)****Level**

ADF Test Statistic	-7.468000	1% Critical Value*	-2.5753
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

**Intercept**

ADF Test Statistic	-7.668208	1% Critical Value*	-3.4627
		5% Critical Value	-2.8753
		10% Critical Value	-2.5740

**Trend and Intercept**

ADF Test Statistic	-7.662122	1% Critical Value*	-4.0045
		5% Critical Value	-3.4321
		10% Critical Value	-3.1395

## บริษัท ทีทีแอนด์ที จำกัด

## (TT&amp;T)

## Level

ADF Test Statistic	-16.40877	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

## Intercept

ADF Test Statistic	-16.37139	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

## Trend and Intercept

ADF Test Statistic	-16.33832	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

## (TT&amp;T-W1)

## Level

ADF Test Statistic	-9.154337	1% Critical Value*	-2.5753
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

## Intercept

ADF Test Statistic	-9.130002	1% Critical Value*	-3.4625
		5% Critical Value	-2.8752
		10% Critical Value	-2.5740

## Trend and Intercept

ADF Test Statistic	-9.108133	1% Critical Value*	-4.0043
		5% Critical Value	-3.4320
		10% Critical Value	-3.1395

## บริษัท น้ำมันพืชไทย จำกัด

## (TVO)

## Level

ADF Test Statistic	-5.720345	1% Critical Value*	-2.5754
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

**Intercept**

ADF Test Statistic	-5.739689	1% Critical Value*	-3.4628
		5% Critical Value	-2.8753
		10% Critical Value	-2.5740

**Trend and Intercept**

ADF Test Statistic	-5.783014	1% Critical Value*	-4.0047
		5% Critical Value	-3.4322
		10% Critical Value	-3.1396

**(TVO-W1)****Level**

ADF Test Statistic	-14.51899	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-14.60365	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-14.71157	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

**บริษัท วินโกลด์ อินดัสเทรียล พาร์ค จำกัด****(WIN)****Level**

ADF Test Statistic	-14.24921	1% Critical Value*	-2.5752
		5% Critical Value	-1.9412
		10% Critical Value	-1.6164

**Intercept**

ADF Test Statistic	-14.21777	1% Critical Value*	-3.4624
		5% Critical Value	-2.8751
		10% Critical Value	-2.5739

**Trend and Intercept**

ADF Test Statistic	-14.34594	1% Critical Value*	-4.0041
		5% Critical Value	-3.4320
		10% Critical Value	-3.1394

(WIN-W)

**Level**

ADF Test Statistic	-13.97776	1% Critical Value*	-2.5753
		5% Critical Value	-1.9412
		10% Critical Value	-1.6165

**Intercept**

ADF Test Statistic	-13.96926	1% Critical Value*	-3.4627
		5% Critical Value	-2.8753
		10% Critical Value	-2.5740

**Trend and Intercept**

ADF Test Statistic	-13.99448	1% Critical Value*	-4.0045
		5% Critical Value	-3.4321
		10% Critical Value	-3.1395

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## ภาคผนวก ข

## ผลการทดสอบ OLS

โดยให้ผลตอบแทนของหุ้นสามัญเป็นตัวแปรอิสระ และผลตอบแทนของวอร์เรนที่เป็นตัวแปรตาม  
บริษัท อกริเพียว โฮลดิ้งส์ จำกัด (APURE-W1)

Dependent Variable: APUREW1				
Method: Least Squares				
Date: 05/24/06 Time: 19:28				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
APURE	1.295712	0.076245	16.99396	0.0000
C	-0.170773	0.402382	-0.424406	0.6717
R-squared	0.576673	Mean dependent var	0.168734	
Adjusted R-squared	0.574676	S.D. dependent var	9.014661	
S.E. of regression	5.879080	Akaike info criterion	6.389980	
Sum squared resid	7327.480	Schwarz criterion	6.421437	
Log likelihood	-681.7278	F-statistic	288.7946	
Durbin-Watson stat	2.559798	Prob(F-statistic)	0.000000	

บริษัท จรุงไทยไวร์แอนด์เคเบิล จำกัด (CTW-W1)

Dependent Variable: CTWW1				
Method: Least Squares				
Date: 05/24/06 Time: 17:26				
Sample(adjusted): 1 213				
Included observations: 213 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
CTW	1.519715	0.126638	12.00050	0.0000
C	-0.111062	0.251505	-0.441587	0.6592
R-squared	0.405654	Mean dependent var	-0.104141	
Adjusted R-squared	0.402837	S.D. dependent var	4.749956	
S.E. of regression	3.670591	Akaike info criterion	5.447928	
Sum squared resid	2842.853	Schwarz criterion	5.479489	
Log likelihood	-578.2043	F-statistic	144.0121	
Durbin-Watson stat	2.167600	Prob(F-statistic)	0.000000	

## บริษัท เหมราชพัฒนาที่ดิน จำกัด (HEMRAJ-W)

Dependent Variable: HEMRAJW1				
Method: Least Squares				
Date: 05/24/06 Time: 19:46				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
HEMRAJ	1.060959	0.076564	13.85716	0.0000
C	-0.023672	0.266413	-0.088853	0.9293
R-squared	0.475275	Mean dependent var		0.261449
Adjusted R-squared	0.472799	S.D. dependent var		5.351504
S.E. of regression	3.885651	Akaike info criterion		5.561760
Sum squared resid	3200.836	Schwarz criterion		5.593217
Log likelihood	-593.1083	F-statistic		192.0208
Durbin-Watson stat	2.421807	Prob(F-statistic)		0.000000

## บริษัท จัสมิน อินเตอร์เนชั่นแนล จำกัด (JAS-W)

Dependent Variable: JASW				
Method: Least Squares				
Date: 05/24/06 Time: 19:55				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
JAS	1.056678	0.044433	23.78151	0.0000
C	-0.036503	0.190213	-0.191906	0.8480
R-squared	0.727352	Mean dependent var		0.052500
Adjusted R-squared	0.726066	S.D. dependent var		5.315449
S.E. of regression	2.782036	Akaike info criterion		4.893545
Sum squared resid	1640.821	Schwarz criterion		4.925002
Log likelihood	-521.6093	F-statistic		565.5603
Durbin-Watson stat	2.050309	Prob(F-statistic)		0.000000

## ธนาคารเกียรตินาคิน จำกัด (KK-W2)

Dependent Variable: KKW2				
Method: Least Squares				
Date: 05/24/06 Time: 20:03				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
KK	0.415818	0.084823	4.902168	0.0000
C	0.082875	0.203085	0.408079	0.6836
R-squared	0.101814	Mean dependent var		0.113981
Adjusted R-squared	0.097577	S.D. dependent var		3.125842
S.E. of regression	2.969423	Akaike info criterion		5.023914
Sum squared resid	1869.304	Schwarz criterion		5.055372
Log likelihood	-535.5588	F-statistic		24.03125
Durbin-Watson stat	2.305002	Prob(F-statistic)		0.000002



### ธนาคารเกียรตินาคิน จำกัด (KK-W3)

Dependent Variable: KKW3				
Method: Least Squares				
Date: 05/24/06 Time: 20:15				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
KK	1.006957	0.054265	18.55621	0.0000
C	0.049096	0.129922	0.377891	0.7059
R-squared	0.618933	Mean dependent var		0.124425
Adjusted R-squared	0.617136	S.D. dependent var		3.070123
S.E. of regression	1.899670	Akaike info criterion		4.130540
Sum squared resid	765.0545	Schwarz criterion		4.161997
Log likelihood	-439.9677	F-statistic		344.3329
Durbin-Watson stat	2.508284	Prob(F-statistic)		0.000000

### ธนาคารเกียรตินาคิน จำกัด (KK-W4)

Dependent Variable: KKW4				
Method: Least Squares				
Date: 05/24/06 Time: 20:23				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
KK	1.036545	0.045083	22.99214	0.0000
C	-0.015869	0.107937	-0.147024	0.8833
R-squared	0.713760	Mean dependent var		0.061673
Adjusted R-squared	0.712410	S.D. dependent var		2.942923
S.E. of regression	1.578213	Akaike info criterion		3.759765
Sum squared resid	528.0402	Schwarz criterion		3.791223
Log likelihood	-400.2949	F-statistic		528.6385
Durbin-Watson stat	2.159932	Prob(F-statistic)		0.000000

### บริษัทแลนด์แอนด์เฮาส์ จำกัด (LH-W2)

Dependent Variable: LHW2				
Method: Least Squares				
Date: 05/24/06 Time: 20:31				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
LH	1.143183	0.036709	31.14169	0.0000
C	0.141663	0.087987	1.610043	0.1089
R-squared	0.820613	Mean dependent var		0.355407
Adjusted R-squared	0.819767	S.D. dependent var		3.022630
S.E. of regression	1.283222	Akaike info criterion		3.345928
Sum squared resid	349.0919	Schwarz criterion		3.377385
Log likelihood	-356.0143	F-statistic		969.8048
Durbin-Watson stat	2.514922	Prob(F-statistic)		0.000000



## บริษัท ควอลิตี้เฮาส์ จำกัด (QH-W3)

Dependent Variable: QHW3				
Method: Least Squares				
Date: 05/24/06 Time: 20:39				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QH	1.325202	0.067615	19.59922	0.0000
C	-0.114594	0.153593	-0.746092	0.4564
R-squared	0.644373	Mean dependent var		-0.140621
Adjusted R-squared	0.642695	S.D. dependent var		3.758734
S.E. of regression	2.246783	Akaike info criterion		4.466178
Sum squared resid	1070.183	Schwarz criterion		4.497635
Log likelihood	-475.8810	F-statistic		384.1295
Durbin-Watson stat	2.312387	Prob(F-statistic)		0.000000

## บริษัท ซีอีดียูเคชั่น จำกัด (SE-ED-W1)

Dependent Variable: SEEDW1				
Method: Least Squares				
Date: 05/24/06 Time: 20:47				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
SEED	0.548741	0.090688	6.050851	0.0000
C	0.127140	0.123482	1.029620	0.3044
R-squared	0.147268	Mean dependent var		0.166888
Adjusted R-squared	0.143246	S.D. dependent var		1.948806
S.E. of regression	1.803834	Akaike info criterion		4.027008
Sum squared resid	689.8095	Schwarz criterion		4.058466
Log likelihood	-428.8899	F-statistic		36.61280
Durbin-Watson stat	2.149300	Prob(F-statistic)		0.000000

## บริษัทเงินทุน สินอุตสาหกรรม จำกัด (SICCO-W3)

Dependent Variable: SICCOW3				
Method: Least Squares				
Date: 05/24/06 Time: 20:55				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
SICCO	1.150738	0.066758	17.23733	0.0000
C	-0.017298	0.188152	-0.091938	0.9268
R-squared	0.583600	Mean dependent var		0.028500
Adjusted R-squared	0.581636	S.D. dependent var		4.254955
S.E. of regression	2.752151	Akaike info criterion		4.871944
Sum squared resid	1605.759	Schwarz criterion		4.903402
Log likelihood	-519.2981	F-statistic		297.1256
Durbin-Watson stat	1.644210	Prob(F-statistic)		0.000000

## บริษัท ไทยรับประกันภัยต่อ จำกัด (THRE-W1)

Dependent Variable: THREW1				
Method: Least Squares				
Date: 05/24/06 Time: 21:00				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
THRE	0.308685	0.093280	3.309231	0.0011
C	0.114786	0.087495	1.311915	0.1910
R-squared	0.049118	Mean dependent var		0.145051
Adjusted R-squared	0.044633	S.D. dependent var		1.302324
S.E. of regression	1.272929	Akaike info criterion		3.329819
Sum squared resid	343.5136	Schwarz criterion		3.361277
Log likelihood	-354.2907	F-statistic		10.95101
Durbin-Watson stat	2.433388	Prob(F-statistic)		0.001099

## บริษัท ทีทีแอนด์ที จำกัด (TT&amp;T-W1)

Dependent Variable: TTANDTW1				
Method: Least Squares				
Date: 05/24/06 Time: 21:08				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
TTANDT	1.012264	0.045153	22.41840	0.0000
C	0.011641	0.147780	0.078772	0.9373
R-squared	0.703324	Mean dependent var		0.048607
Adjusted R-squared	0.701925	S.D. dependent var		3.959421
S.E. of regression	2.161696	Akaike info criterion		4.388965
Sum squared resid	990.6613	Schwarz criterion		4.420423
Log likelihood	-467.6193	F-statistic		502.5845
Durbin-Watson stat	1.481876	Prob(F-statistic)		0.000000

## บริษัท น้ำมันพืชไทย จำกัด (TVO-W1)

Dependent Variable: TVOW1				
Method: Least Squares				
Date: 05/24/06 Time: 21:14				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
TVO	1.031804	0.128370	8.037718	0.0000
C	0.248591	0.233767	1.063410	0.2888
R-squared	0.233564	Mean dependent var		0.359799
Adjusted R-squared	0.229949	S.D. dependent var		3.890175
S.E. of regression	3.413729	Akaike info criterion		5.302789
Sum squared resid	2470.551	Schwarz criterion		5.334247
Log likelihood	-565.3984	F-statistic		64.60492
Durbin-Watson stat	2.106145	Prob(F-statistic)		0.000000

## บริษัท วินโกลท์ อินดัสเทรียล พาร์ค จำกัด (WIN-W)

Dependent Variable: WINW				
Method: Least Squares				
Date: 05/24/06 Time: 21:20				
Sample(adjusted): 1 214				
Included observations: 214 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
WIN	1.430678	0.231446	6.181466	0.0000
C	-0.190004	0.800285	-0.237421	0.8126
R-squared	0.152713	Mean dependent var	-0.226888	
Adjusted R-squared	0.148717	S.D. dependent var	12.68827	
S.E. of regression	11.70683	Akaike info criterion	7.767524	
Sum squared resid	29054.57	Schwarz criterion	7.798981	
Log likelihood	-829.1250	F-statistic	38.21052	
Durbin-Watson stat	2.928299	Prob(F-statistic)	0.000000	

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ภาคผนวก ก

ข้อมูลผลตอบแทนของหุ้นสามัญ และวอร์แรนท์

ข้อมูลผลตอบแทนของวอร์แรนท์

DATE	APURE-W1	CTW-W1	HEMAJ-W1	JAS-W	KK-W2	KK-W3	KK-W4	LH-W2	QH-W3	SE-ED-W1	SICCO-W3	THRE-W1	TT&T-W1	TVO-W1	WIN-W
1/6/2002	-6.862	2.803	4.956	3.666	0.599	4.909	3.858	6.654	7.004	0.227	2.034	0.934	5.513	1.940	1.100
1/13/2002	6.527	3.892	-0.860	12.183	0.883	1.306	-0.877	-2.540	-2.865	3.892	-2.332	0.000	3.054	-1.284	-0.546
1/20/2002	-2.780	-0.499	0.000	-7.113	4.166	4.576	-0.445	3.516	0.328	0.000	-0.301	0.460	-5.723	1.703	-6.512
1/27/2002	-2.209	-0.760	1.284	3.533	8.401	6.942	6.245	5.648	6.648	0.616	1.190	-0.460	2.090	2.829	-1.960
2/3/2002	1.848	1.259	-1.284	-2.085	0.650	-0.998	0.769	4.235	0.279	-1.451	-2.413	0.460	-0.587	-3.672	9.018
2/10/2002	4.467	2.413	16.732	3.421	7.667	5.227	6.037	4.383	3.476	-0.852	7.136	-0.229	1.166	3.672	10.975
2/17/2002	-0.328	1.839	16.512	6.695	3.711	1.105	0.658	3.342	1.763	3.707	8.355	-0.929	3.851	3.022	-8.342
2/24/2002	-5.612	6.855	10.689	-6.042	3.189	3.761	7.205	-6.215	-5.518	0.976	-2.457	0.000	-4.722	0.363	7.918
3/3/2002	3.591	0.762	-43.933	10.334	3.683	6.580	8.966	4.576	6.009	9.498	9.275	0.699	6.273	-0.730	23.444
3/10/2002	-2.119	7.760	-3.152	6.622	0.700	-1.310	-0.910	0.416	5.061	0.000	7.405	-0.699	8.507	-0.742	-37.972
3/17/2002	-2.227	-4.139	-3.906	-4.625	0.000	-1.625	-1.401	2.020	-1.547	-0.783	-1.594	-0.472	-6.038	-1.524	17.410
3/24/2002	-0.884	4.139	0.255	1.675	1.368	4.622	-0.472	-0.797	2.620	-1.201	-0.408	1.630	2.108	-1.179	-11.835
3/31/2002	-0.397	9.533	-0.769	-4.969	-2.068	-0.835	-5.233	-2.482	-4.694	4.980	-2.879	-1.868	-5.344	1.179	7.215
4/7/2002	-1.624	0.941	-0.783	1.804	-0.712	0.835	3.558	1.671	0.470	0.000	2.879	-1.456	-0.783	-0.783	-6.181
4/14/2002	2.413	0.921	0.783	0.502	4.755	5.799	6.133	5.024	2.495	1.424	5.388	-0.496	0.523	0.783	7.058
4/21/2002	1.537	2.651	-0.259	0.742	5.151	3.141	2.270	4.830	1.729	0.349	1.424	0.000	3.014	0.769	0.000
4/28/2002	3.621	1.128	0.517	-1.752	-3.262	-2.423	-0.607	-2.694	-1.729	-1.055	0.349	-1.010	-4.603	-0.769	0.432
5/5/2002	-1.773	-2.877	1.016	-6.313	1.810	-0.718	-0.410	2.694	0.220	-0.718	-1.412	0.000	-0.817	0.000	-11.783
5/12/2002	0.360	1.462	0.000	0.587	2.581	3.141	2.790	2.228	0.653	2.119	5.075	1.259	1.086	0.000	-4.764
5/19/2002	-5.748	-29.136	-1.274	1.433	0.278	-0.338	0.575	-1.902	-3.135	-1.759	1.259	0.000	0.797	-1.579	1.848

DATE	APURE-W1	CTW-W1	HEMAJ-W1	JAS-W	KK-W2	KK-W3	KK-W4	LH-W2	QH-W3	SE-ED-W1	SICCO-W3	THRE-W1	TT&T-W1	TVO-W1	WIN-W
5/26/2002	-0.412	-3.758	0.514	0.560	3.199	3.267	3.123	12.332	3.135	-0.360	7.918	1.223	-0.264	0.000	-31.326
6/2/2002	1.624	4.206	5.285	0.278	5.541	3.038	4.620	3.288	0.856	0.000	8.856	1.190	0.264	0.000	30.103
6/9/2002	-0.400	-5.199	21.085	-0.557	-1.379	-1.797	-1.212	3.892	0.422	-1.472	13.329	-0.949	-2.158	0.000	0.616
6/16/2002	3.103	0.000	9.913	5.764	-2.400	-2.844	-2.531	-2.996	7.673	2.896	-4.576	0.949	1.629	-1.639	0.000
6/23/2002	10.873	-4.492	-1.810	-3.049	-4.139	-1.664	-2.319	-4.428	-1.430	-0.352	-2.119	-1.675	-1.906	-6.279	0.000
6/30/2002	-1.482	0.827	-3.112	-3.279	-5.490	-5.031	-4.433	0.730	-3.795	-2.545	-4.175	-0.491	-3.779	0.000	-5.192
7/7/2002	-1.535	-1.671	5.582	1.671	3.262	3.300	5.698	0.955	0.395	0.742	7.652	1.931	1.493	8.715	2.673
7/14/2002	-0.314	-0.571	0.650	-1.388	0.000	0.352	-1.081	-0.714	0.391	0.730	-2.052	-2.178	-0.889	0.000	-8.571
7/21/2002	2.149	0.571	-0.650	-0.568	0.000	-2.154	-2.827	-4.816	-0.786	0.000	-2.524	1.223	0.298	0.000	-4.139
7/28/2002	-2.149	-2.936	-6.840	-4.512	-9.194	-6.328	-4.945	-5.115	-6.398	-0.730	-7.519	-0.485	-3.402	0.000	0.860
8/4/2002	-0.634	-2.500	1.506	-3.292	0.000	-1.737	-5.582	2.348	1.134	0.000	1.133	0.243	-2.653	0.000	1.671
8/11/2002	-3.317	2.803	2.400	-4.311	-1.802	-3.123	1.464	3.034	1.539	-1.118	1.687	-1.481	-3.935	0.000	-0.827
8/18/2002	4.885	0.599	0.233	-31.251	3.533	6.531	5.195	4.308	0.430	-1.148	3.572	0.250	-3.507	-7.058	0.000
8/25/2002	-7.004	4.516	-1.657	4.769	-1.379	-1.671	-0.643	-2.482	-1.746	-0.390	0.379	-0.502	2.752	0.000	3.987
9/1/2002	4.792	-1.918	-2.739	-5.552	0.000	0.000	-2.216	-1.826	-0.900	0.390	-1.931	1.489	-0.769	-0.939	-5.690
9/8/2002	-3.019	-1.135	-5.762	-1.609	-2.896	-6.808	-1.622	-1.629	-4.299	-1.579	-4.139	-0.491	-1.983	-0.238	3.342
9/15/2002	-1.412	0.854	0.872	0.000	3.245	4.175	2.074	1.894	0.499	0.000	2.938	0.491	1.201	-0.480	10.012
9/22/2002	-0.360	0.560	-2.669	0.408	0.000	-1.100	-0.226	-0.533	-2.293	-0.404	-5.441	1.440	-1.609	-1.472	-16.975
9/29/2002	-3.779	-1.703	-13.110	-2.078	0.000	-2.482	-2.323	-3.925	-2.421	-0.408	-10.107	0.470	-4.303	0.496	-7.169
10/6/2002	0.000	1.143	7.572	1.671	0.000	2.482	1.177	2.286	-0.557	0.408	2.262	-0.234	3.057	0.000	3.218
10/13/2002	-6.367	-0.283	-0.700	-2.531	0.000	-2.286	-3.631	-1.994	-1.424	0.000	-4.895	1.158	-1.720	0.000	0.000
10/20/2002	0.000	-0.860	4.363	0.860	0.000	1.537	1.489	4.166	1.703	-1.655	2.633	-1.158	2.140	-0.998	0.000
10/27/2002	10.146	0.289	4.830	1.259	0.000	0.934	0.485	1.304	2.436	1.655	1.819	1.158	0.000	0.000	0.000
11/3/2002	-4.576	0.571	-2.048	2.020	0.000	2.687	0.000	0.764	4.497	-0.408	0.000	2.010	3.218	0.998	0.000
11/10/2002	1.190	-0.285	-5.416	-0.797	0.000	-1.592	-0.730	-0.508	-1.694	0.812	-1.588	0.000	-1.983	-2.540	0.000
11/17/2002	10.697	-2.048	7.177	-2.059	-1.773	0.000	0.971	2.962	4.004	-0.812	1.140	4.357	-1.235	1.542	0.000
11/24/2002	-8.410	-0.908	4.891	0.420	-4.139	4.531	3.899	2.323	0.448	0.408	3.873	1.931	-0.420	0.000	32.123
12/1/2002	-1.128	0.000	0.764	2.436	0.000	2.369	-1.336	-0.227	-0.448	1.983	0.613	-2.527	-0.852	1.974	-15.209
12/8/2002	-8.842	0.305	-3.141	-0.397	0.000	-3.605	-1.613	0.227	-2.788	3.357	-1.866	2.527	-2.205	4.576	0.000

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DATE	APURE-W1	CTW-W1	HEMAJ-W1	JAS-W	KK-W2	KK-W3	KK-W4	LH-W2	QH-W3	SE-ED-W1	SICCO-W3	THRE-W1	TT&T-W1	TVO-W1	WIN-W
12/15/2002	0.924	-0.921	-2.803	-1.624	0.000	0.000	-2.662	0.450	-4.019	0.000	-3.760	0.376	-2.803	-0.877	0.000
12/22/2002	-6.391	0.921	-3.937	-2.555	-7.136	0.000	-1.783	-0.905	-4.139	-3.357	-3.863	1.472	-4.576	0.000	0.000
12/29/2002	6.391	-2.180	-1.287	-2.251	0.000	-5.325	-0.523	0.228	-0.877	2.633	0.252	0.718	-0.540	2.581	0.000
1/5/2003	0.000	2.783	0.000	-0.934	0.000	-1.342	-0.264	0.677	-0.595	0.000	0.499	-0.718	1.072	0.000	0.000
1/12/2003	-5.865	-1.835	1.287	-1.440	-4.922	-0.391	0.000	2.607	1.761	0.000	1.703	0.000	-1.619	0.827	0.000
1/19/2003	-8.023	-1.916	1.862	-1.489	2.938	0.196	1.815	3.249	-0.579	0.000	2.549	-0.181	0.546	2.391	-39.445
1/26/2003	6.424	0.648	0.000	31.592	-1.235	-0.591	0.755	2.656	0.290	-0.736	-1.372	0.899	21.085	2.996	3.342
2/2/2003	-5.183	-2.312	-4.475	-1.742	-3.476	-5.489	-2.836	-1.498	-2.996	-0.373	-0.467	0.000	-6.473	-3.779	-1.639
2/9/2003	2.956	0.338	5.376	11.725	-0.914	0.224	1.312	-1.158	2.119	0.000	1.158	0.000	2.996	1.551	0.000
2/16/2003	3.300	0.000	-3.725	-8.543	-3.863	-3.253	-2.391	-4.532	-2.744	0.742	-4.576	0.178	-7.058	1.498	6.215
2/23/2003	-4.458	-0.679	-4.074	-0.714	8.253	-1.223	-1.671	-2.319	-2.594	1.424	1.742	0.529	-1.296	0.730	50.060
3/2/2003	-2.413	2.005	-1.081	-1.464	-9.275	-6.406	-4.797	1.795	0.000	0.730	-1.237	0.000	-0.886	3.476	-72.245
3/9/2003	0.000	-2.694	-2.247	-1.004	2.020	-3.285	-2.613	-2.163	-1.703	1.424	-0.760	0.000	-0.905	0.663	0.000
3/16/2003	-2.555	1.703	-1.565	2.228	-6.367	2.119	1.974	-0.746	-9.691	-1.064	-0.514	0.000	-1.394	1.296	-14.133
3/23/2003	6.127	-1.014	0.790	-1.974	8.297	4.753	-0.323	3.433	0.860	0.357	3.951	0.000	0.934	0.318	88.606
3/30/2003	-5.474	1.347	-0.393	1.244	0.000	-1.894	-0.325	-0.700	1.671	-0.341	-2.178	0.000	0.460	0.941	-43.180
4/6/2003	-4.792	0.983	3.049	7.425	0.000	3.455	1.603	0.700	9.197	0.000	0.000	0.349	3.088	0.000	0.000
4/13/2003	21.748	3.126	4.539	-0.416	0.000	3.906	5.325	1.284	0.983	2.085	3.342	0.000	0.843	2.996	0.000
4/20/2003	-12.640	-1.223	4.109	-3.251	0.000	-0.234	0.827	-1.284	3.426	-0.341	-0.230	0.000	-0.843	4.402	3.386
4/27/2003	9.456	2.413	-4.109	0.224	0.000	-4.706	-3.408	-2.872	-4.742	-0.343	-4.371	1.368	-0.860	3.516	0.000
5/4/2003	-1.931	0.292	-0.333	-0.677	0.000	1.034	-0.296	0.000	0.000	1.022	-1.034	2.929	0.860	0.000	0.000
5/11/2003	0.000	1.994	4.742	5.342	0.000	1.259	1.174	0.918	-0.335	-1.022	-0.262	3.621	3.672	4.576	0.000
5/18/2003	-0.998	7.405	-1.835	0.797	0.000	-2.293	-1.174	0.899	-5.368	0.000	-0.797	1.143	3.746	-0.877	0.000
5/25/2003	-5.368	0.000	1.232	2.679	0.000	2.044	0.883	0.706	1.498	0.000	2.093	0.838	-3.357	1.310	-7.058
6/1/2003	1.128	-0.949	1.198	-1.897	0.000	1.472	0.866	5.271	4.539	0.684	0.000	0.000	-0.390	5.638	0.000
6/8/2003	-1.128	0.239	2.858	0.000	0.000	4.358	1.955	-0.390	-0.333	-0.822	0.255	-1.406	-0.393	-1.931	0.000
6/15/2003	1.128	-1.952	-4.361	0.769	0.000	2.337	0.000	-0.393	0.663	-0.278	0.253	0.000	-0.397	5.552	0.000
6/22/2003	0.000	-1.266	0.908	7.343	0.000	5.253	2.132	4.851	4.674	0.000	1.732	-1.453	3.076	12.057	7.058
6/29/2003	0.000	-1.304	6.908	15.747	0.000	-1.302	-0.261	-0.355	0.000	0.278	3.718	0.877	9.617	2.555	0.000

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DATE	APURE-W1	CTW-W1	HEMAJ-W1	JAS-W	KK-W2	KK-W3	KK-W4	LH-W2	QH-W3	SE-ED-W1	SICCO-W3	THRE-W1	TT&T-W1	TVO-W1	WIN-W
7/6/2003	1.100	0.264	-1.296	10.490	12.612	3.621	2.293	1.744	8.554	0.822	3.834	1.424	15.787	0.000	-25.964
7/13/2003	2.119	-1.336	8.787	1.384	0.352	-3.245	-0.499	-1.038	-0.981	1.072	-1.032	-0.281	0.819	0.000	53.839
7/20/2003	5.344	2.377	0.852	-0.860	0.000	0.373	0.499	1.379	-1.004	0.526	0.827	1.114	-1.235	3.572	2.228
7/27/2003	4.758	2.497	-0.637	7.188	0.000	-1.897	-3.085	-1.730	-3.434	0.261	-6.388	1.353	-2.140	3.511	-13.224
8/3/2003	-0.827	0.722	0.637	1.802	0.000	1.336	0.266	0.000	2.145	5.375	0.472	3.333	-0.886	0.000	9.247
8/10/2003	1.639	8.823	1.857	-3.683	-7.639	0.000	1.304	0.700	1.542	1.579	-0.235	0.734	-0.224	5.904	1.174
8/17/2003	-1.639	-0.195	2.550	-2.777	1.639	1.114	1.016	8.207	0.502	-0.222	2.522	-1.732	1.111	0.000	12.494
8/24/2003	3.987	12.713	2.408	0.000	7.379	3.603	2.440	1.135	1.713	0.882	-0.900	2.215	0.869	4.539	-9.691
8/31/2003	8.611	5.479	1.592	3.539	9.691	-0.852	-1.941	0.833	1.878	2.748	0.900	-0.241	-0.869	-2.036	9.691
9/7/2003	3.308	-4.397	2.119	6.315	-9.691	-0.606	0.247	6.379	-1.164	2.002	0.222	-1.723	2.555	44.716	-9.691
9/14/2003	25.527	5.036	8.602	6.927	2.633	6.244	7.046	-3.456	3.185	5.159	9.513	-0.505	2.413	0.000	25.828
9/21/2003	-14.133	-4.330	-0.684	-1.128	4.255	-1.537	-0.634	1.266	5.552	-0.877	8.973	1.004	-2.829	-7.278	-28.631
9/28/2003	3.218	2.052	1.357	-0.287	0.000	1.158	2.482	1.472	-2.996	-0.895	2.462	0.000	1.235	0.000	12.494
10/5/2003	-11.810	0.663	6.503	-5.513	0.000	-3.572	-6.030	-1.223	-1.687	-0.181	-9.948	-1.004	-5.395	-4.316	-9.691
10/12/2003	7.463	1.296	1.692	5.513	-6.888	3.951	4.181	0.738	-0.432	0.000	6.014	-0.255	-0.230	0.000	9.255
10/19/2003	3.088	0.000	10.513	1.415	3.892	0.376	0.625	0.243	-0.877	-0.182	0.000	1.259	1.364	0.000	2.555
10/26/2003	0.000	3.965	14.301	2.959	2.996	-1.138	-2.337	0.960	0.221	-0.366	-1.138	-2.555	-3.738	0.000	0.000
11/2/2003	-4.718	8.209	0.620	-13.281	-5.552	1.138	1.290	0.939	0.000	-0.742	-1.169	0.262	3.514	0.000	3.951
11/9/2003	0.706	-4.576	0.307	10.322	2.555	2.190	1.458	2.262	-0.666	0.558	-1.201	1.034	1.547	0.000	-6.070
11/16/2003	0.233	-3.342	-1.241	1.100	-1.579	-2.190	-2.098	-3.919	-3.012	0.184	-4.711	0.508	-4.096	0.000	-6.550
11/23/2003	-1.899	-3.621	-11.869	-6.424	0.321	-3.103	-4.767	-3.516	-5.356	-0.742	-3.779	-1.542	-3.218	0.000	0.000
11/30/2003	0.242	3.621	5.799	4.764	0.000	3.476	3.899	5.635	0.807	0.742	0.783	0.520	2.253	0.000	0.000
12/7/2003	0.480	-2.996	-0.363	-0.854	-1.296	1.460	0.436	-2.361	-3.900	-1.880	-0.586	-0.783	2.142	0.000	0.000
12/14/2003	-2.454	-3.218	-1.485	-0.872	1.296	-2.209	-2.687	-3.801	-3.331	-0.580	-2.842	1.040	-6.233	0.000	0.000
12/21/2003	-2.334	-3.476	0.749	2.007	-1.296	0.376	1.810	3.067	-0.634	-1.789	3.814	-0.258	0.267	-8.571	0.000
12/28/2003	-10.498	0.000	-2.679	-2.301	0.000	-0.755	-1.122	-1.763	-2.295	-1.027	-7.535	-1.047	3.579	0.000	0.000
1/4/2004	-3.902	-2.996	0.000	0.000	2.865	0.755	4.325	7.314	3.554	-0.418	0.680	-2.451	1.684	0.000	0.000
1/11/2004	2.172	4.769	3.779	14.655	2.687	5.612	6.488	-2.687	-1.259	1.037	-2.311	7.684	5.740	0.000	0.000
1/18/2004	0.000	-3.245	-1.100	2.856	4.922	-0.663	-1.259	-0.232	1.259	-0.205	4.718	-6.305	7.918	6.241	0.000

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DATE	APURE-W1	CTW-W1	HEMAJ-W1	JAS-W	KK-W2	KK-W3	KK-W4	LH-W2	QH-W3	SE-ED-W1	SICCO-W3	THRE-W1	TT&T-W1	TVO-W1	WIN-W
1/25/2004	-6.872	4.949	-1.511	-2.020	0.000	0.663	-1.864	1.596	-1.259	-1.042	-0.860	0.000	-3.591	0.000	0.000
2/1/2004	-3.442	-5.704	-6.185	-3.892	-5.212	-3.421	-3.572	-4.229	-3.317	-3.511	-4.576	1.072	-1.524	0.000	0.000
2/8/2004	0.000	-1.948	0.000	0.000	3.093	5.977	2.413	3.779	-0.695	2.874	-2.482	-2.732	-1.983	0.000	0.000
2/15/2004	0.445	2.703	5.017	4.711	2.119	1.223	3.746	2.205	2.385	1.265	0.760	1.114	11.050	0.000	0.000
2/22/2004	-6.695	6.265	-4.139	-3.375	-3.779	-0.914	-2.209	-0.869	-4.172	-0.418	-0.505	-0.553	-3.951	0.000	0.000
2/29/2004	-2.119	1.277	1.284	1.296	0.000	-0.309	-0.379	-1.336	1.787	0.000	1.252	0.000	2.673	0.000	0.000
3/7/2004	5.115	-3.608	-3.511	-6.412	0.560	-0.311	-0.963	-5.285	-2.524	5.325	0.246	0.000	-3.019	0.000	0.000
3/14/2004	-4.043	-0.689	-0.460	-0.998	2.698	-2.907	-0.786	1.259	-0.749	-1.703	-0.494	0.000	1.368	0.000	0.000
3/21/2004	-4.458	0.346	-1.889	-3.141	-1.059	-0.673	-0.398	3.572	-1.148	-0.388	-1.515	0.278	-2.780	0.000	0.000
3/28/2004	-2.413	-3.591	-5.115	-3.386	0.000	-3.533	-3.326	-4.323	1.897	-1.385	-2.377	-1.981	-3.357	0.000	0.000
4/4/2004	-0.625	1.472	3.141	4.985	0.000	4.869	5.283	3.863	-1.128	0.994	2.377	0.575	1.897	0.000	0.000
4/11/2004	6.424	-1.848	-0.508	-2.145	0.000	-0.330	-1.360	-0.464	0.379	-1.398	-1.837	0.000	-1.897	0.000	0.000
4/18/2004	0.000	0.000	2.482	1.619	0.000	0.000	1.551	0.000	0.000	3.131	1.837	0.000	1.524	0.000	0.000
4/25/2004	5.595	0.749	-5.115	-4.458	0.000	-1.347	-3.779	-2.647	-6.070	0.000	-7.255	0.849	-4.742	0.000	0.000
5/2/2004	-27.780	-1.511	-2.803	-4.969	0.000	-3.192	-1.265	-2.032	-2.228	-1.931	-2.823	1.379	-3.026	0.000	0.000
5/9/2004	-1.848	-5.308	-1.174	-4.139	0.000	-2.266	-5.222	-3.803	-1.158	-0.198	1.902	0.000	-2.298	0.000	0.000
5/16/2004	-4.997	-0.877	-2.447	-7.918	0.000	-1.579	-5.388	-3.240	-4.969	-1.411	-7.794	-4.275	-6.892	0.000	0.000
5/23/2004	14.309	-8.814	-2.594	7.188	0.000	0.000	2.649	-1.241	-1.336	-0.827	-0.749	0.000	-1.121	0.000	0.000
5/30/2004	-15.381	1.284	3.834	-1.498	0.000	0.000	0.511	5.325	0.000	-1.057	6.641	3.453	0.843	0.000	0.000
6/6/2004	3.141	0.000	-2.518	-3.160	0.000	0.000	0.755	-3.476	-2.803	2.292	-0.325	1.093	-2.877	0.000	0.000
6/13/2004	0.000	-0.637	-2.673	-1.671	0.000	-4.220	-1.266	-2.482	0.000	1.003	3.148	1.328	-1.513	0.000	0.000
6/20/2004	0.998	2.494	0.000	0.843	0.000	0.529	0.256	-2.633	1.424	-1.616	3.500	-0.792	2.976	0.000	0.000
6/27/2004	0.000	0.000	5.192	0.000	0.000	2.052	1.506	6.011	9.970	0.410	-0.281	1.312	0.571	0.000	0.000
7/4/2004	-0.998	0.000	-1.875	1.639	0.000	0.000	0.734	-1.503	-2.286	0.000	3.520	-3.218	-0.860	0.000	0.000
7/11/2004	2.929	0.000	2.482	0.797	-13.03	4.366	3.045	5.183	0.000	1.797	-0.523	0.553	1.424	0.000	0.000
7/18/2004	0.000	0.000	-3.779	-2.436	0.000	-2.727	-3.288	-2.803	6.527	2.656	-2.715	0.000	4.266	0.000	0.000
7/25/2004	-9.456	10.689	-2.020	-0.843	0.000	0.000	-1.742	-1.174	-6.527	-0.556	-2.007	0.000	-2.348	0.000	0.000
8/1/2004	-12.104	-5.017	-2.849	-5.436	0.000	-8.894	-3.434	-1.206	-3.672	0.000	-6.646	0.000	-3.925	0.000	0.000
8/8/2004	9.691	-22.780	-8.961	-6.215	0.000	0.000	-3.134	-3.171	-5.436	0.000	-8.677	-1.114	-4.969	0.000	0.000

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DATE	APURE-W1	CTW-W1	HEMAJ-W1	JAS-W	KK-W2	KK-W3	KK-W4	LH-W2	QH-W3	SE-ED-W1	SICCO-W3	THRE-W1	TT&T-W1	TVO-W1	WIN-W
8/15/2004	-11.270	1.472	-7.918	-7.255	0.000	-4.139	-9.177	-2.020	0.000	-0.942	-1.703	0.000	-3.067	0.000	0.000
8/22/2004	7.379	-17.609	6.070	4.969	0.000	-5.799	3.166	1.690	-1.472	-0.191	0.432	0.000	4.682	0.000	0.000
8/29/2004	12.832	-9.963	4.481	3.386	0.000	5.799	1.989	5.591	5.612	0.000	7.123	0.000	6.740	0.000	0.000
9/5/2004	-18.631	7.736	0.000	3.141	0.000	2.325	1.902	0.579	-1.336	0.191	-1.485	0.000	-1.943	0.000	0.000
9/12/2004	0.000	2.228	0.000	0.000	0.000	-1.679	0.921	0.571	2.633	0.379	1.848	0.000	0.564	0.000	0.000
9/19/2004	8.432	6.070	5.586	0.998	0.000	6.357	5.951	3.279	1.259	0.934	-0.363	0.838	0.833	0.000	0.000
9/26/2004	-6.908	-3.951	-4.742	-4.139	0.000	-6.357	-5.348	-2.436	-3.892	0.000	-6.271	0.822	-4.332	0.000	0.000
10/3/2004	13.966	0.819	5.485	2.119	0.000	-0.647	1.472	-0.279	1.336	-0.746	3.638	-0.272	0.000	0.000	0.000
10/10/2004	-7.058	0.000	-3.049	0.000	0.000	1.072	-0.877	0.557	-1.336	-0.950	0.769	0.000	7.255	0.000	0.000
10/17/2004	0.000	-8.738	-2.436	-4.347	0.000	-1.290	-2.119	-1.406	-4.275	0.000	-0.383	0.000	-4.037	0.000	0.000
10/24/2004	1.259	-1.004	3.987	0.000	0.000	0.000	1.822	0.000	-1.524	0.000	4.383	-0.827	-0.283	0.000	0.000
10/31/2004	0.000	-5.981	-2.348	-6.127	0.000	-4.358	-2.134	-2.348	-3.218	0.000	-5.948	0.000	-4.168	0.000	0.000
11/7/2004	1.223	-1.182	-0.812	0.000	0.000	0.000	-0.314	2.348	-1.703	0.000	-1.212	0.000	0.311	0.000	0.000
11/14/2004	11.580	-1.215	1.609	-1.336	0.000	3.698	0.000	0.000	1.703	0.000	0.812	-1.703	0.921	0.000	0.000
11/21/2004	-11.580	20.872	6.582	3.892	0.000	4.620	2.447	3.034	1.639	0.000	-0.404	0.000	4.056	0.000	0.000
11/28/2004	4.576	7.343	-1.379	0.000	0.000	0.199	-2.134	-0.267	7.379	0.000	0.000	0.000	-0.557	-0.689	0.000
12/5/2004	0.000	-5.479	12.142	4.700	0.000	1.174	0.927	0.797	2.633	0.000	3.131	0.000	2.715	0.000	0.000
12/12/2004	4.139	0.363	-1.619	-3.476	0.000	0.000	-1.557	-0.264	-1.296	0.000	0.000	0.000	-1.609	0.000	0.000
12/19/2004	-16.633	7.311	-1.114	0.000	-1.472	-0.976	0.316	1.047	0.000	0.000	1.485	0.000	1.345	0.000	0.000
12/26/2004	5.436	2.380	-1.143	2.348	1.472	4.139	3.038	1.274	-1.336	0.000	-0.736	0.000	15.437	0.000	0.000
1/2/2005	-4.012	0.000	0.000	-3.572	0.000	0.000	-1.797	0.000	-1.379	0.000	-0.749	0.000	5.892	0.000	0.000
1/9/2005	1.379	0.000	5.944	15.490	0.000	4.755	7.816	1.723	17.140	0.000	2.209	0.000	10.589	0.000	0.000
1/16/2005	-1.379	2.803	-2.068	3.342	0.000	-0.812	2.962	-1.472	-7.169	0.000	3.116	0.000	0.000	-1.773	0.000
1/23/2005	-6.000	-3.977	-1.072	-7.918	0.000	-5.033	-5.325	-0.250	4.240	0.000	-2.052	0.000	-0.255	0.000	0.000
1/30/2005	30.103	-0.298	1.599	4.576	0.000	1.625	1.848	0.499	0.998	0.000	1.038	0.000	0.508	0.000	0.000
2/6/2005	-1.639	1.182	1.034	0.860	0.000	2.161	2.266	-0.499	0.976	-6.407	2.005	0.000	2.929	0.000	0.000
2/13/2005	63.035	-1.182	2.482	-1.737	0.000	-0.424	-1.752	0.250	0.000	0.000	0.648	0.000	-1.931	0.000	0.000
2/20/2005	47.319	-0.603	0.000	0.877	0.000	-0.428	0.000	0.496	-0.976	0.000	0.955	0.000	-1.252	0.000	0.000
2/27/2005	0.000	2.076	-4.043	-3.621	0.000	0.852	0.000	-0.998	-8.715	0.000	-0.634	0.000	-5.402	0.000	0.000

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3/6/2005	6.127	0.000	-4.458	-2.929	0.000	-1.284	-2.633	-7.118	-3.779	0.000	-4.012	0.000	-1.462	0.000	0.000
3/13/2005	-8.493	-2.380	-1.797	-4.240	0.000	-0.877	-2.803	-1.822	-2.715	-13.775	-1.424	0.000	-3.081	0.000	0.000
3/20/2005	-4.769	-3.502	4.084	-1.128	0.000	-4.674	-0.583	2.413	0.000	0.000	-0.363	0.000	3.378	0.000	0.000
3/27/2005	-15.490	-1.690	-1.128	-3.572	-9.691	-4.139	-1.797	-4.969	0.000	5.183	-1.485	2.257	-4.021	0.000	0.000
4/3/2005	13.507	7.572	-0.575	2.413	0.000	0.000	0.607	2.555	-2.896	3.892	0.000	0.000	3.126	0.000	0.000
4/10/2005	-7.708	-6.215	-2.380	-4.969	0.000	0.000	-1.848	-3.554	-1.524	0.000	-1.148	0.000	-6.494	0.000	0.000
4/17/2005	-0.194	1.316	0.607	1.296	0.000	0.000	0.000	-2.423	0.000	-5.271	-0.783	0.000	2.715	0.000	0.000
4/24/2005	-4.511	-2.330	-1.848	-4.012	0.000	4.139	-1.931	-2.190	-3.218	0.000	-4.139	0.546	-4.139	0.000	0.000
5/1/2005	-1.094	-4.311	-7.542	-1.424	0.000	-6.367	-6.367	-3.103	0.000	0.000	-10.237	0.000	-5.388	0.000	0.000
5/8/2005	4.819	2.566	5.612	4.139	0.000	1.128	4.347	6.000	3.218	0.000	6.616	0.000	2.777	0.000	0.000
5/15/2005	-6.169	0.000	-0.663	-2.715	0.000	0.222	-1.401	-1.787	0.000	0.000	-1.931	0.000	-1.965	0.000	0.000
5/22/2005	0.000	3.091	0.663	-1.424	0.000	-1.350	-0.357	1.081	0.000	0.000	-0.496	0.000	-2.059	0.000	0.000
5/29/2005	-4.323	5.591	-2.715	-1.472	0.000	0.000	-0.724	-2.945	-3.218	2.715	-1.524	1.599	-1.720	0.000	0.000
6/5/2005	-8.940	1.151	2.715	0.000	0.000	1.128	0.363	0.755	1.639	0.000	1.524	0.000	2.967	0.000	0.000
6/12/2005	-27.690	0.283	-0.663	-1.524	0.000	1.100	0.000	0.000	-1.639	0.000	-3.643	0.520	0.812	0.000	0.000
6/19/2005	27.999	1.660	-0.673	1.524	0.000	-2.228	-0.730	2.896	1.639	0.000	1.336	0.514	0.000	0.000	0.000
6/26/2005	4.111	-0.272	-0.684	0.000	0.000	-2.348	-1.118	-1.424	-1.639	-1.336	-2.715	0.000	-0.812	0.000	0.000
7/3/2005	-7.639	-0.827	-2.849	-3.103	-9.691	0.000	-4.786	-4.175	-3.476	0.000	-4.420	0.000	-3.187	0.000	0.000
7/10/2005	-8.052	-1.703	-6.328	-8.894	-2.323	-7.918	-5.142	-10.293	-12.494	-1.379	-14.613	0.000	-7.436	-16.273	0.000
7/17/2005	-1.639	-8.973	-3.547	-2.020	5.168	1.424	1.171	5.673	0.000	-1.424	-1.323	-0.773	-0.262	0.262	0.000
7/24/2005	0.416	0.000	-2.865	-2.119	-1.072	-1.424	0.230	2.581	-2.482	0.000	-0.905	0.000	-2.158	0.000	0.000
7/31/2005	0.819	2.085	4.674	0.000	0.000	0.000	0.684	1.235	2.482	0.000	3.088	0.000	1.894	0.000	0.000
8/7/2005	-3.816	1.664	2.581	4.139	5.500	6.942	0.450	0.000	2.348	0.000	8.130	0.000	4.283	-4.985	0.000
8/14/2005	0.221	-2.694	1.639	3.779	0.570	0.000	-0.224	-1.235	4.347	0.000	2.404	0.000	4.335	0.872	0.000
8/21/2005	6.347	0.000	0.797	-5.799	0.000	-4.412	-0.680	1.639	3.951	0.000	0.663	0.000	-1.773	-2.364	0.000
8/28/2005	-3.160	-3.621	-1.609	3.951	0.000	2.649	5.970	4.212	-1.931	-1.174	4.378	0.000	3.476	2.076	0.000
9/4/2005	-3.187	0.000	1.609	8.543	0.000	1.515	1.179	5.799	3.779	0.000	17.807	0.000	1.235	0.575	0.000
9/11/2005	8.935	-3.951	1.551	-1.579	0.000	0.000	0.769	0.318	1.773	0.000	11.394	2.280	0.804	3.034	0.000
9/18/2005	9.331	-2.119	1.498	-3.342	0.563	1.464	1.498	-0.318	-1.773	5.313	-2.500	2.166	-2.459	2.081	0.000

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DATE	APURE-W1	CTW-W1	HEMAJ-W1	JAS-W	KK-W2	KK-W3	KK-W4	LH-W2	QH-W3	SE-ED-W1	SICCO-W3	THRE-W1	TT&T-W1	TVO-W1	WIN-W
9/25/2005	0.000	0.000	0.000	3.342	-2.493	-1.464	0.000	3.672	16.386	0.000	0.321	0.699	3.249	0.000	0.000
10/2/2005	0.289	7.918	-0.742	0.000	3.959	5.143	1.448	-0.294	-1.259	0.000	-5.075	1.588	-1.594	0.000	0.000
10/9/2005	-1.166	0.000	-3.103	-1.639	0.000	0.000	-2.190	-1.198	-1.296	1.296	0.000	0.000	0.000	0.000	0.000
10/16/2005	-7.041	0.000	-0.812	-1.703	0.000	0.000	-2.307	-2.180	-4.139	0.000	-7.846	-0.673	-1.655	1.252	0.000
10/23/2005	-2.872	0.000	2.391	0.000	-2.029	-3.679	-1.609	0.000	-1.472	0.000	0.428	0.450	-0.424	-1.252	0.000
10/30/2005	-2.679	-10.146	-2.391	-1.773	0.000	-0.241	-0.827	0.318	0.000	0.000	-2.633	0.000	-1.516	0.000	0.000
11/6/2005	4.139	1.128	2.391	1.773	-2.727	1.190	2.436	1.250	1.472	0.000	6.305	0.000	2.775	0.000	0.000
11/13/2005	-4.139	1.960	0.769	-1.773	0.000	-0.472	-0.797	-2.211	1.424	0.000	-2.413	0.000	-2.996	0.000	0.000
11/20/2005	-6.596	0.000	-2.348	-5.799	0.000	0.000	-4.220	-1.652	-4.420	1.997	-7.671	0.000	-5.171	0.000	0.000
11/27/2005	1.579	0.000	-2.482	-2.119	0.000	-0.238	-0.445	-0.338	0.000	0.000	-4.961	0.000	0.742	0.000	0.000
12/4/2005	0.441	1.259	-2.633	-2.228	-0.202	0.000	-1.829	-1.030	-8.543	0.000	6.178	-2.063	-5.485	0.000	0.000
12/11/2005	-2.251	-2.119	5.912	4.347	0.000	1.868	2.934	4.922	8.543	0.000	4.335	0.000	6.215	0.000	0.000
12/18/2005	3.119	-2.228	-0.797	2.020	0.000	-3.572	-0.219	-1.259	-1.579	0.000	-4.576	0.000	-1.223	0.000	-41.598
12/25/2005	2.098	2.228	-0.812	0.000	0.000	0.000	0.436	0.000	-1.639	1.675	3.253	0.000	1.941	0.000	-4.503
1/1/2006	1.212	7.918	0.000	1.931	0.000	3.572	0.860	1.875	0.000	2.286	4.261	0.000	4.718	0.000	2.826
1/8/2006	12.394	0.000	8.864	3.621	1.974	8.297	10.199	5.183	3.218	0.000	6.404	0.000	-0.428	0.000	-2.102
1/15/2006	7.163	-5.799	-1.357	9.342	0.000	1.848	-0.679	1.860	7.136	0.000	-2.524	0.000	4.490	0.000	-0.724
1/22/2006	-4.266	0.000	0.684	-7.639	0.000	-2.996	2.653	1.028	-8.715	0.000	-7.036	0.000	-6.469	0.000	-5.436
1/29/2006	-1.424	-2.119	3.267	1.639	4.576	0.769	0.000	-0.255	0.000	5.239	0.650	0.699	0.891	-7.163	3.572
2/5/2006	-0.877	-4.576	-1.931	-3.342	0.432	-2.348	-3.691	1.010	-5.115	-1.609	-8.004	0.000	-6.658	0.000	-4.830

ข้อมูลผลตอบแทนของหุ้นสามัญ

DATE	APURE	CTW	HEMRAJ	JAS	KK	LH	QH	SE-ED	SICCO	THRE	TT&T	TVO	WIN
1/6/2002	0.734	0.000	1.974	1.223	4.481	1.370	8.471	0.000	0.261	-0.663	1.737	0.679	4.229
1/13/2002	1.899	1.603	1.579	7.106	0.843	-1.649	-4.029	0.000	-1.860	-0.335	1.397	1.652	3.026
1/20/2002	-2.880	-0.634	0.000	-3.630	1.235	2.978	-0.303	0.000	1.860	0.335	-2.257	-0.653	-5.325
1/27/2002	0.247	0.948	2.996	1.532	5.340	4.940	7.511	1.599	0.259	0.000	0.860	0.653	1.394
2/3/2002	3.779	-1.591	0.000	-1.310	0.357	1.379	-1.296	-0.526	-0.520	0.000	-0.571	1.277	3.511
2/10/2002	4.914	0.643	-1.174	2.371	4.718	0.895	1.804	0.000	0.261	0.000	0.571	0.625	2.856
2/17/2002	0.402	3.081	14.740	6.061	3.081	3.816	1.244	3.067	4.210	0.663	5.084	0.309	5.203
2/24/2002	-3.761	0.591	-3.300	-4.616	0.296	-7.034	-4.932	1.217	-0.475	-0.330	-5.368	-0.934	-8.058
3/3/2002	1.712	2.564	1.791	10.095	7.323	4.956	4.189	6.038	13.086	0.330	5.115	0.625	4.786
3/10/2002	-1.277	2.941	-2.020	6.349	-3.372	2.482	2.662	2.436	4.997	-0.663	7.663	-0.941	-0.379
3/17/2002	0.856	-1.848	-3.342	-5.552	-0.271	0.797	-1.432	0.000	-0.955	-1.357	-4.718	-1.287	1.128
3/24/2002	-1.072	1.848	0.247	3.779	1.860	-0.797	2.361	0.393	0.000	-0.346	0.472	0.648	-0.373
3/31/2002	-1.100	0.258	-2.280	-5.799	-1.589	-1.639	-3.591	3.386	-3.691	-2.872	-3.164	0.955	-0.376
4/7/2002	-1.128	0.000	-3.238	0.412	-1.649	0.000	0.000	-1.472	4.646	1.100	-1.022	-2.594	2.566
4/14/2002	2.228	0.000	1.649	1.212	5.271	5.851	2.427	0.373	4.481	-0.363	0.258	0.663	0.355
4/21/2002	-0.877	0.764	0.536	1.179	0.247	2.136	1.848	0.000	0.843	-1.864	1.763	0.000	4.043
4/28/2002	7.696	1.489	2.334	-2.803	-3.600	-2.503	-1.848	0.736	2.436	-0.769	-2.803	-0.663	0.000
5/5/2002	-1.128	-0.987	1.489	-2.996	1.320	3.192	0.470	-0.366	-2.436	0.000	-0.530	-1.014	-4.755
5/12/2002	-1.551	0.000	0.485	-0.178	2.032	2.330	0.695	0.730	4.240	1.524	0.530	1.677	0.000
5/19/2002	-3.279	-0.502	-1.723	3.174	-0.249	-2.673	-4.347	-1.100	1.974	-0.376	2.555	-2.715	-0.360
5/26/2002	-0.428	-0.253	0.747	1.223	1.472	8.715	3.182	0.370	1.424	2.566	-1.259	-0.352	-2.996
6/2/2002	0.428	2.228	6.835	0.000	1.657	0.560	0.934	0.000	3.584	3.091	-0.256	0.000	0.000
6/9/2002	0.843	-2.739	17.043	-0.812	0.000	1.100	-1.409	-1.498	3.707	0.000	-1.040	0.000	1.524
6/16/2002	3.605	-0.778	5.977	3.915	-2.633	-1.100	2.549	0.755	-0.797	-1.006	1.551	-0.712	-0.755
6/23/2002	7.077	-1.059	-1.579	-1.914	-2.540	-4.700	-1.604	-2.703	-1.223	1.664	-0.769	2.102	-1.948
6/30/2002	-1.326	-0.269	-2.653	-3.672	-2.421	2.996	0.000	-0.400	-1.259	-0.328	-2.941	-1.390	-2.039
7/7/2002	-2.423	0.269	3.921	1.259	2.682	0.000	0.464	0.000	5.210	-1.336	1.894	0.000	0.827
7/14/2002	1.401	0.000	-0.314	-0.835	-0.787	-0.877	0.230	1.579	-1.537	-0.684	0.000	0.000	0.000
7/21/2002	4.576	-0.812	0.934	0.000	-2.172	-3.378	-0.695	0.769	-0.790	-0.346	0.000	0.000	1.609
7/28/2002	-2.555	-2.242	-6.643	-3.787	-5.011	-5.799	-4.940	-2.348	-7.364	-1.773	-4.458	-0.355	-3.279
8/4/2002	0.653	-0.289	2.442	-2.656	-2.574	1.787	1.542	0.797	-0.237	1.773	-2.104	0.000	-0.860
8/11/2002	-2.673	2.803	2.633	-5.632	1.306	1.379	-1.542	0.000	0.939	1.030	-3.195	0.000	-0.877
8/18/2002	-1.047	-1.379	-0.643	-17.276	3.402	5.714	2.044	-0.797	4.203	0.338	-3.449	1.401	-0.445
8/25/2002	-2.545	2.186	-1.652	0.983	-1.206	-0.902	-2.836	0.400	-0.852	0.335	3.449	-0.346	0.886
9/1/2002	-3.915	-1.353	-1.368	-0.983	-1.241	-2.500	0.266	4.175	-2.205	0.333	-0.668	-1.773	-1.336
9/8/2002	0.000	0.000	-2.872	-0.668	-3.267	-0.976	-1.345	-1.848	-1.848	0.330	-0.679	-0.363	-0.914
9/15/2002	-0.412	0.274	-1.128	-0.338	1.664	1.296	0.000	-1.148	2.074	-1.677	0.341	0.363	-0.934
9/22/2002	0.000	-1.388	-0.769	0.000	0.000	0.000	-0.274	-0.783	-6.545	0.679	-1.030	-0.730	-0.475

DATE	APURE	CTW	HEMRAJ	JAS	KK	LH	QH	SE-ED	SICCO	THRE	TT&T	TVO	WIN
9/29/2002	-2.119	0.000	-14.181	-3.533	-2.005	-2.974	-2.840	-1.201	-8.339	1.326	-2.872	-0.370	-3.996
10/6/2002	0.432	1.660	3.111	0.000	1.677	0.000	0.000	1.983	1.250	0.325	0.000	0.000	0.000
10/13/2002	-1.532	-1.100	-1.631	-2.266	-3.067	-0.689	-2.725	0.000	-5.931	0.323	-1.897	-0.373	-2.698
10/20/2002	1.100	-0.843	1.229	0.769	3.720	3.981	1.835	0.000	3.395	-0.648	2.266	0.000	1.639
10/27/2002	4.922	0.564	2.359	1.128	0.643	1.862	2.615	0.000	2.228	0.325	-0.370	0.742	1.579
11/3/2002	-2.803	0.557	-0.384	1.460	0.000	0.303	2.467	0.769	1.223	0.643	2.172	0.000	1.524
11/10/2002	0.412	-0.838	-4.255	-1.460	0.318	0.301	-0.267	0.379	-2.164	-0.321	-1.436	0.000	-1.524
11/17/2002	0.408	0.560	3.867	-1.511	0.000	2.332	3.103	0.376	2.164	-0.323	-1.864	0.366	-1.047
11/24/2002	-0.819	0.553	10.271	1.138	3.354	1.397	0.249	0.000	2.633	0.962	0.755	0.363	2.068
12/1/2002	0.819	-1.114	3.328	-0.376	-1.190	-0.276	-0.751	0.000	0.000	0.316	-0.376	0.718	0.000
12/8/2002	-1.235	0.838	-3.328	-0.762	-1.223	0.000	-1.542	0.000	-1.151	0.625	-1.148	1.744	-0.508
12/15/2002	-1.703	-0.557	-2.777	-1.565	-1.579	0.276	-3.259	0.000	-2.706	0.000	-2.391	-1.038	-1.561
12/22/2002	-0.877	-0.281	-3.231	-3.743	-1.974	-1.114	-3.830	-0.376	-1.902	0.000	-1.671	0.349	-4.458
12/29/2002	-1.122	0.000	0.700	0.000	0.335	1.388	-0.309	1.118	-0.653	0.000	0.000	0.000	-3.038
1/5/2003	0.677	-0.283	0.000	-2.000	0.000	-0.274	-0.311	-0.742	0.000	0.000	-0.860	2.036	1.848
1/12/2003	-1.134	0.843	0.432	2.432	-1.703	2.665	1.835	-0.376	-0.663	3.285	0.000	1.306	-1.223
1/19/2003	0.229	-1.128	1.687	-0.432	1.703	0.769	0.889	0.376	3.218	-0.872	0.860	0.639	0.000
1/26/2003	0.680	0.000	-0.416	20.683	1.316	1.742	-1.797	-1.138	1.524	0.583	13.753	0.000	-1.259
2/2/2003	-0.910	-0.575	-1.877	-0.271	-3.720	-0.987	0.607	0.762	-1.835	0.289	-7.794	0.941	0.634
2/9/2003	-0.230	0.575	3.516	14.806	0.352	-1.524	0.000	-1.148	0.311	0.000	6.535	-0.941	1.848
2/16/2003	0.914	-0.575	-1.639	-1.174	-1.787	-3.498	-3.451	0.386	-1.902	-0.289	-4.718	0.316	-1.223
2/23/2003	0.450	-0.877	-1.703	-0.398	-0.366	-2.007	-3.395	-0.386	-0.653	0.289	-0.357	0.314	5.253
3/2/2003	-0.450	0.000	-1.773	-0.402	-3.846	0.292	0.000	0.000	-1.677	0.000	-0.360	2.430	-5.878
3/9/2003	-1.146	0.294	-1.848	-0.610	-2.059	-0.292	0.700	1.524	-0.343	0.287	0.000	0.877	-1.277
3/16/2003	-1.657	2.007	-0.955	3.728	2.856	-0.889	-0.700	-0.755	0.684	-0.287	-1.848	0.289	0.643
3/23/2003	0.241	-0.281	-0.193	-1.143	2.679	2.615	1.047	0.379	1.664	-0.872	0.376	0.571	1.259
3/30/2003	-0.241	-0.283	0.193	1.143	-3.476	0.000	0.684	0.000	-0.328	0.583	1.833	0.000	-0.625
4/6/2003	0.241	-1.151	0.000	7.965	1.190	0.560	2.951	1.485	0.653	0.000	2.780	-3.240	1.241
4/13/2003	1.878	1.715	2.073	1.537	3.022	0.278	2.763	0.000	4.316	0.575	0.668	2.380	1.797
4/20/2003	0.457	-0.564	3.787	-3.951	-1.485	-0.838	0.296	0.000	-0.591	-0.287	-0.668	1.703	9.925
4/27/2003	1.122	1.671	-2.696	3.189	-2.727	-2.916	-4.347	-4.212	-3.402	0.287	-0.679	0.278	-6.000
5/4/2003	0.000	-1.671	-0.180	-0.776	0.400	0.895	0.325	0.797	-0.976	2.010	1.347	2.941	0.533
5/11/2003	2.161	1.943	5.335	6.527	1.565	-0.296	-0.983	0.393	0.976	0.864	9.757	2.266	1.561
5/18/2003	-1.940	4.139	0.000	-0.679	-1.565	0.296	-3.091	0.776	-0.648	1.472	4.997	-0.494	-1.561
5/25/2003	-0.891	0.000	0.000	0.341	1.179	1.166	0.355	-1.169	1.287	-0.207	-3.951	3.572	0.526
6/1/2003	0.000	-0.247	0.790	-3.533	0.769	3.587	2.404	0.393	0.629	-0.208	0.769	0.455	-0.526
6/8/2003	0.448	-0.499	3.746	0.000	3.300	0.000	0.333	0.776	0.311	-0.209	-0.255	-0.227	8.619
6/15/2003	0.663	-0.252	-2.971	1.090	0.352	-0.802	2.886	-0.386	0.616	-0.422	1.259	2.432	-3.152
6/22/2003	0.436	0.000	1.511	1.759	4.646	4.359	1.822	0.000	3.804	0.422	0.981	9.259	4.435
6/29/2003	-0.436	-1.542	3.902	3.317	-0.955	-0.245	0.883	-0.390	2.451	0.625	-0.243	-1.055	-1.720
7/6/2003	0.869	1.034	0.000	5.115	2.500	1.448	7.233	1.537	2.571	0.819	6.133	1.055	0.869

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DATE	APURE	CTW	HEMRAJ	JAS	KK	LH	QH	SE-ED	SICCO	THRE	TT&T	TVO	WIN
7/13/2003	0.428	0.000	5.416	0.843	-2.823	-0.960	-3.333	-0.762	-1.783	0.605	-1.950	0.000	4.876
7/20/2003	3.672	0.508	-2.149	1.100	0.643	0.242	0.000	0.762	0.000	0.200	0.221	4.139	6.750
7/27/2003	4.104	0.751	0.000	12.222	-1.296	-0.976	-1.906	1.118	-2.682	3.261	-3.439	1.169	6.695
8/3/2003	-1.081	0.738	0.314	-0.827	0.976	0.246	1.100	2.154	-0.557	-0.746	-1.703	-0.386	2.996
8/10/2003	1.436	5.921	0.927	-0.420	0.321	0.245	1.336	0.695	0.000	1.114	1.464	4.769	2.555
8/17/2003	-0.712	0.000	4.637	-3.283	0.318	7.592	0.000	2.348	2.978	-2.450	1.416	0.346	-1.515
8/24/2003	3.116	8.831	3.179	2.432	2.465	0.408	0.523	0.648	0.000	-0.586	3.779	4.885	1.016
8/31/2003	4.742	0.000	2.962	4.490	-1.835	0.000	2.032	3.698	0.520	1.163	-0.428	-0.620	4.071
9/7/2003	2.048	-1.773	-0.480	5.115	0.927	5.340	-0.249	0.587	-1.047	1.133	11.789	11.226	3.511
9/14/2003	9.231	1.773	6.695	7.861	4.361	-3.357	1.713	2.547	9.051	-1.517	2.391	-2.177	8.753
9/21/2003	-7.004	-2.136	-0.416	-5.187	-0.557	0.000	-0.241	-0.553	5.638	-0.583	-4.490	-2.292	-8.753
9/28/2003	0.000	0.363	-0.843	2.518	1.649	2.996	-1.472	-1.703	1.485	0.776	1.271	-1.746	1.247
10/5/2003	-4.576	0.000	2.883	-3.502	-3.656	-1.100	-1.524	-0.583	-8.878	-0.193	-7.058	-5.704	-8.330
10/12/2003	0.301	1.773	1.948	3.806	3.386	0.370	0.000	0.583	5.855	0.384	0.586	0.253	4.026
10/19/2003	2.615	0.346	7.663	-14.674	0.807	-0.742	-1.848	-0.877	-0.393	-0.192	-0.980	-0.253	4.711
10/26/2003	-1.433	0.343	10.199	0.000	-1.629	0.742	1.328	-1.198	0.393	-0.193	-1.822	-0.255	2.752
11/2/2003	1.715	5.153	4.777	1.671	1.362	1.090	0.520	0.000	0.000	1.331	6.695	-0.256	0.000
11/9/2003	-1.424	-1.862	0.226	8.528	0.797	1.412	0.000	-0.305	-1.594	-0.376	0.703	3.693	-1.551
11/16/2003	-0.290	-2.278	-2.549	0.335	-0.530	-3.621	-2.665	-0.927	-3.816	-0.379	-2.513	-2.677	-2.856
11/23/2003	-5.261	-6.862	-8.398	-8.052	-2.750	-1.537	-4.944	-0.948	-4.674	-0.963	-3.863	-1.794	0.000
11/30/2003	0.976	3.386	0.000	7.038	2.213	1.537	0.307	0.000	2.400	1.153	2.359	0.000	0.000
12/7/2003	-1.974	-1.472	2.257	-0.343	0.536	-0.762	-0.307	-1.960	-0.470	-0.573	2.599	0.261	0.000
12/14/2003	-4.240	-2.703	-3.134	-0.346	-2.750	-1.965	-1.889	-1.357	-2.677	0.000	-0.911	-2.682	0.000
12/21/2003	-1.511	0.397	4.487	2.366	1.671	1.579	1.889	0.000	3.147	-0.776	0.184	0.276	0.000
12/28/2003	-3.605	-2.436	-4.487	-2.020	-0.274	-0.390	-1.568	-0.695	-5.733	-0.790	0.000	-3.430	0.000
1/4/2004	-0.843	-1.271	-0.296	-2.482	2.923	4.458	2.180	-1.424	1.053	0.397	2.145	2.598	0.000
1/11/2004	2.883	3.707	4.516	12.035	5.087	-0.712	0.000	0.718	-2.132	1.360	5.096	-0.281	0.000
1/18/2004	-2.883	-1.201	0.000	3.455	-1.158	0.000	2.076	-4.616	3.413	-0.578	5.799	4.548	0.000
1/25/2004	-2.860	-2.078	-1.918	-4.012	-0.235	1.064	-1.472	0.000	-0.764	-0.783	-3.902	-4.266	0.000
2/1/2004	-4.299	-0.428	-6.323	-4.111	-3.693	-3.652	-2.465	-4.616	-5.180	0.588	-3.076	-4.420	0.000
2/8/2004	-0.760	1.271	-0.653	3.547	3.456	2.945	0.941	5.698	-1.174	-0.985	-2.039	0.309	0.000
2/15/2004	1.259	2.829	4.378	3.803	1.401	1.744	0.616	0.000	-2.763	0.594	11.330	2.976	0.000
2/22/2004	-1.004	4.104	-4.050	-4.953	-2.604	-1.038	-1.557	0.000	-0.318	0.196	-4.397	-1.761	0.000
2/29/2004	-0.769	0.355	1.916	1.151	0.726	-1.787	3.060	2.758	5.398	-0.196	1.744	-0.301	0.000
3/7/2004	-2.119	-2.545	-2.244	-5.115	-0.726	-3.022	-1.503	-1.357	2.199	-0.197	-2.102	-1.223	0.000
3/14/2004	1.072	-1.138	0.000	-0.321	0.726	0.000	-0.307	1.022	1.059	0.000	1.759	0.000	0.000
3/21/2004	0.264	1.880	-2.020	-2.312	-3.496	2.286	0.000	-0.338	-2.421	-1.609	-3.218	-0.625	0.000
3/28/2004	-1.336	-1.498	-3.591	-1.730	-1.053	-1.128	0.612	-0.341	-0.838	-1.884	-4.288	-1.931	0.000
4/4/2004	1.072	0.379	-0.755	1.390	3.579	2.945	0.303	-0.689	1.388	1.265	2.777	-2.366	0.000
4/11/2004	-0.266	0.749	0.379	-3.562	-1.752	-0.357	-2.803	0.346	1.079	0.619	-2.369	1.030	0.000
4/18/2004	-0.536	0.370	1.848	2.524	1.997	0.000	0.321	0.343	2.081	1.411	2.369	0.000	0.000

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4/25/2004	-1.370	-1.498	-4.980	-4.034	-4.090	-2.588	-5.075	0.000	-5.402	0.198	-4.024	0.000	0.000
5/2/2004	-0.843	-2.348	-1.655	-4.448	-1.362	-4.407	0.000	-0.343	-3.285	-3.707	-5.094	-1.030	0.000
5/9/2004	-1.737	-1.639	0.000	-3.088	-2.271	-2.607	-2.588	-1.401	-1.259	1.687	-2.538	-1.412	0.000
5/16/2004	-2.119	-0.843	-3.511	-9.123	-4.285	-2.773	-1.158	-0.718	-5.436	0.000	-6.964	-0.360	0.000
5/23/2004	0.000	-5.678	-1.868	4.293	3.993	-2.203	-2.413	-0.363	0.360	-1.047	0.702	-0.363	0.000
5/30/2004	0.000	1.666	3.659	1.506	0.000	4.299	3.951	0.724	6.643	1.663	1.146	0.000	0.000
6/6/2004	-1.579	-0.944	-1.791	-2.540	-1.190	-2.335	-0.762	0.357	0.914	1.008	-2.562	0.363	0.000
6/13/2004	0.955	0.944	-2.348	-2.698	-1.848	-2.215	-1.169	0.355	2.916	0.397	-1.464	0.360	0.000
6/20/2004	0.000	-2.400	-0.485	1.100	0.314	-2.068	0.393	-0.355	0.560	0.000	3.342	-1.090	0.000
6/27/2004	-0.316	0.246	4.184	2.119	2.134	4.997	6.189	0.355	-0.279	0.000	1.134	2.154	0.000
7/4/2004	-0.639	-0.494	-1.810	0.000	0.000	-1.196	-2.085	1.730	1.107	0.197	-0.905	-0.352	0.000
7/11/2004	0.955	0.000	1.364	1.524	2.317	3.940	2.423	1.989	-0.550	-0.197	1.350	2.068	0.000
7/18/2004	-1.603	-1.259	-1.364	-2.044	-2.916	-1.579	1.652	-0.983	-1.406	-0.998	2.581	-1.022	0.000
7/25/2004	-0.328	-0.514	-1.889	-0.526	-1.535	-0.230	-2.673	-0.333	-2.651	0.602	-2.140	-0.346	0.000
8/1/2004	-2.715	-0.520	-3.516	-5.648	-3.243	-1.889	-3.218	0.663	-3.806	-0.400	-2.715	0.689	0.000
8/8/2004	2.052	-2.698	-7.398	-4.442	-2.780	-1.723	-4.288	-1.336	-4.539	-1.639	-4.680	-1.390	0.000
8/15/2004	-3.476	-2.877	-4.576	-7.255	-4.936	-2.056	0.812	-0.341	-4.658	0.827	-4.663	0.000	0.000
8/22/2004	-1.848	-5.714	7.572	4.497	-0.812	1.551	1.965	-0.343	1.609	0.000	10.266	1.390	0.000
8/29/2004	1.118	0.338	2.803	4.718	3.539	3.652	2.610	0.343	6.241	0.000	3.511	0.000	0.000
9/5/2004	0.000	0.998	1.599	1.875	3.621	-0.234	-0.363	0.679	1.677	1.212	-1.067	2.330	0.000
9/12/2004	0.366	1.931	-2.145	0.000	-1.412	0.234	1.081	-0.338	-1.336	-1.417	0.000	0.000	0.000
9/19/2004	0.000	4.196	3.687	2.380	4.107	1.829	0.000	0.338	0.673	0.000	0.430	-3.720	0.000
9/26/2004	-1.109	-2.348	-3.141	-4.899	-5.197	-2.298	-1.081	-0.338	-5.704	-0.206	-3.103	1.390	0.000
10/3/2004	-3.507	0.000	4.139	0.643	2.503	1.164	0.363	-0.684	2.588	0.206	-0.230	-0.689	0.000
10/10/2004	0.404	-1.223	-1.506	1.875	-2.136	0.229	0.718	0.343	1.759	-0.414	6.826	-1.055	0.000
10/17/2004	-4.220	-5.271	-1.561	-3.834	-0.366	-0.924	-2.190	-0.689	-1.047	-0.208	-2.436	-1.081	0.000
10/24/2004	2.161	0.349	3.558	-0.673	2.503	0.464	0.373	0.346	4.043	-0.420	-0.209	-0.366	0.000
10/31/2004	-2.161	-3.245	-3.031	-2.803	-4.001	-1.889	-2.679	-1.401	-4.755	0.628	-2.817	-2.266	0.000
11/7/2004	-2.744	0.000	0.000	0.718	0.755	0.718	0.783	0.355	-0.360	-0.208	1.323	-1.179	0.000
11/14/2004	-1.931	-1.138	1.542	0.000	1.472	-0.238	0.769	0.000	0.718	0.000	0.000	-2.459	0.000
11/21/2004	-0.998	10.829	4.323	2.758	3.809	2.096	-0.383	-4.458	-0.357	-0.420	2.325	-2.161	0.000
11/28/2004	6.114	3.176	-0.924	0.000	-2.385	-0.688	4.034	0.390	0.000	0.420	-0.414	0.221	0.000
12/5/2004	2.140	-2.877	7.291	2.594	3.368	1.810	-1.424	0.386	1.759	1.032	2.621	1.940	0.000
12/12/2004	1.639	0.591	-1.609	-2.594	-1.652	-0.895	0.360	0.000	0.684	0.000	-1.391	0.000	0.000
12/19/2004	-1.223	2.840	-0.827	0.663	0.668	0.450	-0.360	-1.565	0.673	-0.204	1.781	-0.424	0.000
12/26/2004	-0.416	1.086	0.416	0.653	2.574	2.183	-0.730	-0.400	-0.335	0.204	5.629	0.424	0.000
1/2/2005	-0.420	1.059	0.819	-1.989	-1.268	-0.428	-0.370	0.000	-1.368	-1.241	-1.034	0.000	0.000
1/9/2005	0.000	-1.871	3.131	12.324	5.719	1.687	8.715	0.000	2.366	-0.422	4.706	0.420	0.000
1/16/2005	0.835	1.609	-1.537	-1.034	-0.854	-1.259	-3.476	-0.404	1.931	0.000	-0.393	0.827	0.000
1/23/2005	0.819	-1.609	-0.790	-5.576	-3.910	-0.428	1.296	-0.819	-1.931	0.000	-0.397	0.408	0.000
1/30/2005	15.531	-0.274	1.179	3.430	1.241	-0.432	0.634	0.412	0.653	-0.212	0.397	-0.408	0.000

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2/6/2005	1.397	0.000	1.148	1.619	2.380	0.860	1.241	0.408	1.902	1.875	4.139	3.160	0.000
2/13/2005	31.189	-0.553	2.209	-1.619	-0.583	0.000	-0.616	0.404	0.000	-0.616	-0.724	-1.948	0.000
2/20/2005	34.679	-0.279	-0.724	1.086	0.000	0.424	-0.941	0.000	0.616	1.022	-0.366	0.790	0.000
2/27/2005	0.000	0.833	-3.415	-3.342	0.583	-1.720	-3.981	-0.404	0.607	0.602	-4.658	0.000	0.000
3/6/2005	9.691	0.000	-2.856	-2.380	-1.472	-5.115	-1.412	-1.655	-0.607	-0.804	-0.827	-2.002	0.000
3/13/2005	-9.092	0.000	-0.852	-2.518	-2.783	-1.506	2.442	-1.284	-0.927	0.000	-2.937	-1.247	0.000
3/20/2005	-3.402	-0.276	1.271	-2.673	-1.296	1.752	-0.684	0.432	0.000	1.201	0.000	-0.424	0.000
3/27/2005	-13.033	-0.838	0.416	-1.401	-2.366	-2.266	-0.346	-0.606	-0.948	-0.797	-3.730	0.424	0.000
4/3/2005	15.534	3.779	-0.416	1.401	0.346	1.022	-1.412	0.000	0.948	0.000	1.905	-0.424	0.000
4/10/2005	-7.255	-3.218	-2.140	-3.591	-1.759	-4.520	-1.833	-1.059	0.620	-0.404	-5.773	-0.428	0.000
4/17/2005	0.712	0.278	1.296	1.472	1.064	1.379	1.109	0.709	-0.309	0.202	1.875	0.000	0.000
4/24/2005	-4.458	-1.692	-1.737	-1.472	-0.706	-3.680	-2.247	-1.068	-0.311	0.000	-4.282	-0.432	0.000
5/1/2005	1.914	-1.462	-5.673	-3.103	-4.104	-1.810	1.138	-1.841	-9.769	-1.438	-5.003	-0.656	0.000
5/8/2005	4.949	0.883	4.323	3.103	4.104	3.547	0.373	1.296	2.656	0.416	2.454	0.656	0.000
5/15/2005	-8.456	0.290	-0.924	-1.524	-0.357	-2.034	1.100	1.259	0.730	0.616	-3.218	1.703	0.000
5/22/2005	-0.819	1.424	0.924	0.000	-0.360	0.883	-1.100	-0.178	0.000	0.607	-1.570	1.639	0.000
5/29/2005	-4.806	-0.281	-1.394	-2.391	-1.472	-1.785	-0.373	-1.081	-1.100	0.797	-1.079	-0.404	0.000
6/5/2005	-1.696	2.199	1.394	0.812	1.833	1.785	1.109	3.420	0.736	-0.198	2.132	0.404	0.000
6/12/2005	-19.575	-0.269	-0.460	-0.812	1.064	-0.587	-0.736	-1.458	0.000	0.980	0.517	-0.404	0.000
6/19/2005	13.167	1.328	-0.934	0.812	-2.524	2.301	0.370	-1.599	-0.366	0.578	0.256	0.404	0.000
6/26/2005	2.594	0.000	-1.440	0.797	-1.128	-1.424	-1.118	0.181	0.000	-0.192	-0.256	0.000	0.000
7/3/2005	-6.070	-0.526	-0.987	-2.436	-1.551	-4.255	-1.537	1.068	-1.118	0.000	-1.837	0.400	0.000
7/10/2005	-7.630	-1.345	-5.303	-11.394	-2.856	-5.799	-4.969	-1.430	-3.951	0.573	-5.723	3.812	0.000
7/17/2005	-1.761	-1.388	-2.317	-1.100	2.856	4.503	0.869	0.000	0.000	-0.190	0.607	-0.736	0.000
7/24/2005	0.595	-1.726	-2.447	-1.128	0.783	0.976	-0.432	0.181	0.000	1.313	-1.223	0.736	0.000
7/31/2005	0.877	2.286	4.196	2.228	1.524	2.803	0.432	0.181	2.020	-0.185	1.822	1.081	0.000
8/7/2005	-1.773	0.278	3.300	3.141	0.742	-1.223	1.271	0.892	1.551	-0.186	2.877	0.000	0.000
8/14/2005	-0.914	-0.278	-0.533	0.000	-1.498	-1.579	-0.420	-1.072	-0.769	0.186	-0.279	0.000	0.000
8/21/2005	0.307	0.000	0.000	-2.068	-0.769	3.402	2.059	0.718	0.386	-0.749	-2.301	-0.718	0.000
8/28/2005	-5.192	-2.877	0.000	2.068	0.000	0.296	0.797	-0.178	0.000	0.934	2.858	-0.363	0.000
9/4/2005	-7.918	1.174	0.533	5.673	0.769	4.220	1.169	-0.179	1.138	0.368	1.362	1.787	0.000
9/11/2005	12.803	-0.583	2.068	0.000	0.755	-1.086	1.138	0.179	0.000	-0.368	0.000	0.695	0.000
9/18/2005	9.382	1.158	0.502	-2.744	0.000	0.817	-1.138	1.233	-0.376	0.914	-1.086	-2.849	0.000
9/25/2005	4.026	-1.158	-0.502	1.848	-0.376	1.848	4.729	1.703	0.376	1.072	1.883	0.000	0.000
10/2/2005	2.845	-0.591	0.000	0.000	3.621	0.514	-0.346	1.639	-0.755	0.700	0.000	0.730	0.000
10/9/2005	-2.172	-0.298	-1.022	0.000	-2.872	-0.514	-1.055	-0.812	-0.769	0.000	0.262	0.360	0.000
10/16/2005	-4.700	0.298	-0.520	-1.848	-1.128	-1.848	-1.817	0.408	0.000	0.000	-1.059	-0.360	0.000
10/23/2005	-1.259	-1.822	0.520	-1.931	-2.348	-1.093	-0.749	-0.408	-0.783	0.000	-1.086	-0.363	0.000
10/30/2005	-5.147	1.223	-2.119	-0.998	0.797	0.000	0.376	-0.412	-1.609	0.432	-2.257	-1.864	0.000
11/6/2005	4.633	-0.914	2.633	2.929	2.679	2.158	0.373	0.412	0.408	-0.606	1.143	-0.769	0.000
11/13/2005	-2.391	-0.620	0.000	-0.955	-0.373	-2.436	1.100	0.000	0.000	0.606	-2.020	0.386	0.000

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DATE	APURE	CTW	HEMRAJ	JAS	KK	LH	QH	SE-ED	SICCO	THRE	TT&T	TVO	WIN
11/20/2005	-9.759	0.927	0.000	-4.043	-1.524	0.553	-1.848	2.391	-1.655	-0.781	-2.119	-1.169	0.000
11/27/2005	-7.442	0.305	-2.633	-2.172	-0.390	-1.114	0.749	-1.179	-0.852	-0.352	0.309	0.000	0.000
12/4/2005	0.404	0.902	-3.386	-1.128	-1.190	-0.854	-1.897	0.000	-0.432	0.526	-2.865	-0.397	0.000
12/11/2005	2.727	-0.298	5.505	4.347	1.965	3.587	2.633	0.397	1.703	-0.350	4.674	0.000	0.000
12/18/2005	6.964	0.000	-1.047	3.951	-0.776	-1.345	0.000	0.393	0.000	0.000	-1.198	0.000	-37.435
12/25/2005	2.500	-0.908	-0.533	-0.955	1.537	0.000	-1.109	0.776	0.000	0.000	0.603	0.397	-5.022
1/1/2006	-0.305	0.607	0.000	0.955	0.376	2.132	0.000	1.880	0.827	0.350	2.332	1.169	-0.281
1/8/2006	18.015	-0.303	7.379	4.481	6.908	5.144	0.742	0.000	2.002	2.293	2.482	-1.565	0.560
1/15/2006	14.829	-0.305	-0.455	9.861	-0.643	0.000	4.869	0.366	-1.190	-0.416	7.604	0.397	1.639
1/22/2006	0.000	-0.307	-0.460	-9.018	1.902	0.688	-2.366	1.436	-2.059	0.416	-2.549	0.000	-2.199
1/29/2006	1.064	-0.309	3.119	2.436	-0.311	0.227	0.000	0.352	0.835	0.412	1.409	0.000	0.560
2/5/2006	1.379	-1.259	-1.755	-1.609	-1.916	0.895	-2.503	0.000	-1.687	0.408	-2.865	-0.797	-0.279

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## ภาคผนวก ง

## การแก้ปัญหา Autocorrelation

บริษัท อกริเพียว โฮลดิ้งส์ จำกัด (APURE-W1)

Dependent Variable: APUREW1				
Method: Least Squares				
Date: 05/27/06 Time: 21:58				
Sample(adjusted): 2 213				
Included observations: 212 after adjusting endpoints				
Convergence achieved after 5 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
APURE	1.282466	0.066336	19.33282	0.0000
C	-0.137501	0.301837	-0.455547	0.6492
AR(1)	-0.287217	0.066168	-4.340731	0.0000
R-squared	0.613786	Mean dependent var	0.202693	
Adjusted R-squared	0.610090	S.D. dependent var	9.044270	
S.E. of regression	5.647494	Akaike info criterion	6.314351	
Sum squared resid	6665.886	Schwarz criterion	6.361850	
Log likelihood	-666.3212	F-statistic	166.0752	
Durbin-Watson stat	1.999709	Prob(F-statistic)	0.000000	
Inverted AR Roots	-.29			

ธนาคารเกียรตินาคิน จำกัด (, KK-W3)

Dependent Variable: KKW3				
Method: Least Squares				
Date: 05/27/06 Time: 22:01				
Sample(adjusted): 2 214				
Included observations: 213 after adjusting endpoints				
Convergence achieved after 7 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
KK	1.068243	0.052701	20.26982	0.0000
C	0.044577	0.098909	0.450683	0.6527
AR(1)	-0.275674	0.066371	-4.153515	0.0000
R-squared	0.641666	Mean dependent var	0.101962	
Adjusted R-squared	0.638253	S.D. dependent var	3.059678	
S.E. of regression	1.840256	Akaike info criterion	4.071671	
Sum squared resid	711.1737	Schwarz criterion	4.119013	
Log likelihood	-430.6329	F-statistic	188.0225	
Durbin-Watson stat	2.045903	Prob(F-statistic)	0.000000	
Inverted AR Roots	-.28			

## บริษัทแลนด์แอนด์เฮาส์ จำกัด (LH-W2)

Dependent Variable: LHW2				
Method: Least Squares				
Date: 05/27/06 Time: 22:04				
Sample(adjusted): 2 214				
Included observations: 213 after adjusting endpoints				
Convergence achieved after 5 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
LH	1.172279	0.033144	35.36957	0.0000
C	0.118727	0.062446	1.901268	0.0586
AR(1)	-0.303679	0.063260	-4.800449	0.0000
R-squared	0.845974	Mean dependent var	0.325836	
Adjusted R-squared	0.844507	S.D. dependent var	2.998562	
S.E. of regression	1.182412	Akaike info criterion	3.186975	
Sum squared resid	293.6008	Schwarz criterion	3.234317	
Log likelihood	-336.4128	F-statistic	576.7014	
Durbin-Watson stat	2.095171	Prob(F-statistic)	0.000000	
Inverted AR Roots	-.30			

## บริษัท ทีทีแอนด์ที จำกัด (TT&amp;T)

Dependent Variable: TTANDTW1				
Method: Least Squares				
Date: 06/02/06 Time: 00:25				
Sample(adjusted): 2 214				
Included observations: 213 after adjusting endpoints				
Convergence achieved after 4 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
TTANDT	1.007085	0.041290	24.39045	0.0000
C	-0.017490	0.190527	-0.091800	0.9269
AR(1)	0.248599	0.066948	3.713292	0.0003
R-squared	0.723124	Mean dependent var	0.022953	
Adjusted R-squared	0.720487	S.D. dependent var	3.950880	
S.E. of regression	2.088789	Akaike info criterion	4.325031	
Sum squared resid	916.2386	Schwarz criterion	4.372373	
Log likelihood	-457.6158	F-statistic	274.2314	
Durbin-Watson stat	1.996971	Prob(F-statistic)	0.000000	
Inverted AR Roots	.25			

## บริษัท วินโอสท์ อินดัสเทรียล พาร์ค จำกัด (WIN-W)

Dependent Variable: WINW				
Method: Least Squares				
Date: 05/28/06 Time: 14:46				
Sample(adjusted): 2 214				
Included observations: 213 after adjusting endpoints				
Convergence achieved after 5 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
WIN	1.274163	0.184695	6.898747	0.0000
C	-0.174538	0.484389	-0.360326	0.7190
AR(1)	-0.469992	0.060916	-7.715393	0.0000
R-squared	0.338787	Mean dependent var	-0.233117	
Adjusted R-squared	0.332490	S.D. dependent var	12.71783	
S.E. of regression	10.39063	Akaike info criterion	7.533671	
Sum squared resid	22672.70	Schwarz criterion	7.581013	
Log likelihood	-799.3359	F-statistic	53.79902	
Durbin-Watson stat	2.198272	Prob(F-statistic)	0.000000	
Inverted AR Roots	-.47			

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## ประวัติผู้เขียน

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