

ภาคผนวก ก

ข้อมูลดัชนีบอลติก ดรายและราคาหลักทรัพย์ที่นำมาศึกษา

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Observation	DATE	BDI	ASIMAR	JUTHA	PSL	RCL	TTA
1	2/1/2006	2407	1.43	6.8	15.87	27.25	23.18
2	3/1/2006	2438	1.45	6.85	16	27	23.18
3	4/1/2006	2468	1.46	7	16.75	27.75	24.77
4	5/1/2006	2495	1.47	6.8	16.12	27.25	24.32
5	6/1/2006	2497	1.4	6.85	16.25	27.25	23.86
6	9/1/2006	2493	1.4	7.05	16.62	27.5	24.55
7	10/1/2006	2470	1.4	7	16.5	27.25	24.55
8	11/1/2006	2428	1.4	6.9	16.37	27	24.32
9	12/1/2006	2382	1.39	6.7	15.87	26.75	24.32
10	13/1/2006	2341	1.4	6.9	16	26.5	24.09
11	16/1/2006	2307	1.38	6.8	15.75	26.25	23.86
12	17/1/2006	2263	1.4	6.8	15.62	26.5	23.64
13	18/1/2006	2214	1.41	6.6	15.12	26	23.18
14	19/1/2006	2169	1.41	6.55	15.12	26	23.41
15	20/1/2006	2121	1.4	6.6	15.75	25.5	23.41
16	23/1/2006	2084	1.39	6.45	15.25	24.4	23.18
17	24/1/2006	2050	1.37	6.35	14	22.5	21.55
18	25/1/2006	2033	1.41	6.2	13.37	21.4	21
19	26/1/2006	2037	1.41	6.25	13.37	22	21.36
20	27/1/2006	2057	1.41	6.25	13.75	22.4	21.82
21	30/1/2006	2069	1.42	6.2	13.75	22	21.64
22	31/1/2006	2081	1.42	6.45	13.5	22	21.45
23	1/2/2006	2087	1.44	6.05	13.37	22.1	21.45
24	2/2/2006	2115	1.41	6	12.75	21.6	20.91
25	3/2/2006	2145	1.41	6.2	12.87	21.9	20.73
26	6/2/2006	2167	1.38	6.1	12.75	22.2	19
27	7/2/2006	2192	1.39	6.15	13.37	23.2	19.36
28	8/2/2006	2223	1.39	6.1	13.12	22.9	19.27
29	9/2/2006	2256	1.41	6.3	14	24.2	19.64
30	10/2/2006	2297	1.4	6.35	14.75	24.9	20.55
31	13/2/2006	2328	1.4	6.35	14.75	24.9	20.55
32	14/2/2006	2389	1.4	6.05	14.37	24.3	19.82
33	15/2/2006	2484	1.36	6.05	14.5	23.7	19.55
34	16/2/2006	2621	1.35	6.2	15.37	23.9	19.91
35	17/2/2006	2740	1.37	6.55	16.12	24.6	20.55
36	20/2/2006	2798	1.33	6.2	16.25	23.9	20
37	21/2/2006	2792	1.31	6.1	16	23.7	19.91
38	22/2/2006	2668	1.33	6.05	15.5	23.4	19.64
39	23/2/2006	2626	1.33	6.1	15.12	23.2	19.27
40	24/2/2006	2622	1.35	6.5	14.75	23.5	19.55
41	27/2/2006	2644	1.35	6.4	15.62	23.7	20.09
42	28/2/2006	2680	1.34	6.3	16	23.2	19.73

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43	1/3/2006	2708	1.35	6.2	15.75	23.2	19.55	
44	2/3/2006	2698	1.35	6.35	15.87	22.9	19.55	
45	3/3/2006	2682	1.33	6.2	16.12	22.9	19.64	
46	6/3/2006	2674	1.33	6.2	16.12	22	19.55	
47	7/3/2006	2667	1.32	6.2	15.75	21.6	19.27	
48	8/3/2006	2682	1.33	6.2	15.5	21	19	
49	9/3/2006	2702	1.34	6.1	15.62	21.1	18.82	
50	10/3/2006	2704	1.35	6.25	16	21.7	18.82	
51	13/3/2006	2697	1.36	6.3	15.62	21.5	18.36	
52	14/3/2006	2666	1.34	6.2	15.75	21.7	18.45	
53	15/3/2006	2605	1.34	6.15	16	21.5	17.91	V \ \
54	16/3/2006	2537	1.34	6.1	15.75	21.2	17	
55	17/3/2006	2502	1.36	6.05	14.75	20.1	16.27	55 \\
56	20/3/2006	2493	1.36	6.05	14.87	20	16.27	
57	21/3/2006	2511	1.36	6.05	15.12	20.1	16.18	
58	22/3/2006	2526	1.36	6	15.25	19.7	16.09	
59	23/3/2006	2550	1.38	5.9	15	20	16.36	\ \
60	24/3/2006	2565	1.4	5.9	15	20.4	17.09	11
61	27/3/2006	2569	1.4	6	15	20.6	16.91	302 II
62	28/3/2006	2533	1.37	6	14.25	21.1	16.73	
63	29/3/2006	2510	1.37	5.95	14.25	21	16.55	577D
64	30/3/2006	2496	1.25	5.95	14	21.1	16.45	000
65	31/3/2006	2496	1.25	6.1	14.25	21.1	16.55	
66	3/4/2006	2508	1.25	6/	13.87	21.3	16.73	7
67	4/4/2006	2513	1.25	6.05	13.75	21.5	16.64	
68	5/4/2006	2508	1.26	6	14.37	20.4	16.82	
69	6/4/2006	2504	1.26	6	14.37	20.4	16.82	
70	7/4/2006	2514	1.25	6.1	14.62	20.6	17.27	
71	10/4/2006	2516	1.24	6.1	14.25	20.5	17.27	
72	11/4/2006	2515	1.24	6.05	14.37	20.4	17.45	
73	12/4/2006	2504	1.25	6.05	14.5	20.5	17.55	
74	13/4/2006	2503	1.25	6.05	14.5	20.5	17.55	
75	14/4/2006	2503	1.25	6.05	14.5	20.5	17.55	
76	17/4/2006	2503	1.25	6.05	14.5	20.7	17.55	
77	18/4/2006	2495	1.26	6.2	14.75	20.7	17.91	
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78 79	19/4/2006 20/4/2006	2479	1.26	6.2	14.75	20.9	17.91	
		2451	1.26	6.25	14.87	21.1	18.55	
80	21/4/2006	2434	1.28	6.15	14.75	21	18.18	
81	24/4/2006	2421	1.26	6.05	14.5	20.6	17.73	-9
82	25/4/2006	2397	1.25	6	14.12	20.3	17.45	2 1211
83	26/4/2006	2378	1.25	6.05	14.37	20.3	17.64	WITH
84	27/4/2006	2370	1.26	6	14.25	20.4	17.82	
85	28/4/2006	2368	1.26	5.95	14.62	20.6	18.18	0 4
_ 86	1/5/2006	2368	1.26	5.95	14.62	20.6	18.18	Versity
87	2/5/2006	2364	1.24	6	14.5	20.2	18.64	veisity
88	3/5/2006	2365	1.25	6.05	15.37	20.6	19.09	7
89	4/5/2006	2372	1.23	5.95	15.75	20.5	18.82	W O d
90	5/5/2006	2383	1.23	5.95	15.75	20.5	18.82	V C U
91	8/5/2006	2399	1.25	6.05	16.75	21.2	19.27	
92	9/5/2006	2414	1.23	5.95	16.75	21	19.55	
93	10/5/2006	2440	1.24	5.95	16.25	21.3	19.36	
94	11/5/2006	2472	1.23	6.1	15.87	21.4	19.55	
95	12/5/2006	2491	1.23	6.1	15.87	21.4	19.55	
96	15/5/2006	2501	1.25	6.75	15.12	21.1	19.45	

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97	16/5/2006	2502	1.23	6.4	15.25	20.8	19.27	
98	17/5/2006	2492	1.23	6.4	14.75	20.8	19.36	
99	18/5/2006	2482	1.2	6.2	14.62	20.5	19	
100	19/5/2006	2479	1.2	6.2	14.75	20.4	18.82	
101	22/5/2006	2476	1.15	6.1	14.75	20	18.36	
102	23/5/2006	2468	1.15	6.15	15	19.9	17.64	
103	24/5/2006	2453	1.14	6	15	19.2	17	
104	25/5/2006	2442	1.11	5.9	14.62	18.7	16.82	
105	26/5/2006	2432	1.13	5.9	14.75	19.1	16.82	
106	29/5/2006	2432	1.13	5.6	14.5	19.1	16.55	
107	30/5/2006	2416	1.13	5.6	14.37	18.8	16.18	V \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
108	31/5/2006	2436	1.07	5.5	14.5	18.6	15.64	
109	1/6/2006	2478	1.07	5.5	14.75	18.6	15.73	05 \\
110	2/6/2006	2514	1.09	5.65	15	18.7	16.09	
111	5/6/2006	2551	1.08	5.55	14.75	18.3	15.91	
112	6/6/2006	2580	1.08	5.6	15.25	17.9	15.91	
113	7/6/2006	2599	1.08	5.6	15	17.9	15.73	\ \
114	8/6/2006	2631	1.04	5.55	14.87	18.1	15.64	
115	9/6/2006	2653	1.04	5.7	14.87	18.4	15.73	
116	12/6/2006	2672	1.04	5.7	14.87	18.4	15.73	
117	13/6/2006	2699	1.04	5.7	14.87	18.4	15.73	
118	14/6/2006	2715	1	5.4	14.62	17.9	15	~~
119	15/6/2006	2723	0.99	5.5	14.37	18.1	15.27	
120	16/6/2006	2725	1.01	5.6	15	19.2	15.91	7
121	19/6/2006	2728	0.99	5.65	14.37	18.7	15.82	
122	20/6/2006	2729	0.97	5.6	14.25	19	15.64	
123	21/6/2006	2739	0.98	5.5	14.5	19.1	16.09	/ / /
124	22/6/2006	2774	0.99	6	14.75	19	16.36	
125	23/6/2006	2808	0.99	6.25	15	19.1	16.45	
126	26/6/2006	2829	1.01	6.35	15.5	19.6	17.27	
127	27/6/2006	2862	0.99	5.9	16.12	19.5	17	
128	28/6/2006	2898	1	6.05	16.25	19.6	17.18	
129	29/6/2006	2935	0.99	6	16.37	19.8	17.27	
130	30/6/2006	2964	0.99	6	16.37	19.7	16.91	
131	3/7/2006	2983	1	6	16.62	19.6	17.27	
132	4/7/2006	2965	T 1	6.05	16.62	19.7	17.64	
133	5/7/2006	2926	1	5.9	15.87	19.3	17.18	
134	6/7/2006	2894	0.99	5.9	15.87	19	17.36	
135	7/7/2006	2870	0.99	5.9	15.62	18.9	17.27	
136	10/7/2006	2864	0.98	5.8	15.5	18.8	17	
137	11/7/2006	2849	0.98	5.8	15.5	18.8	17	MIMI
138	12/7/2006	2865	0.98	5.9	15.62	18.9	17.55	OHIL
139	13/7/2006	2905	0.99	5.8	15.37	18.5	17.18	
140	14/7/2006	2968	0.98	5.6	15.12	18.2	17	Varait.
141	17/7/2006	3004	0.95	5.5	14.75	17.7	16.55	versity
142	18/7/2006	3053	0.96	5.55	15	17.7	16.91	
143	19/7/2006	3116	0.95	5.7	15	16.9	17.09	
144	20/7/2006	3162	0.96	5.85	15.62	17.5	18.18	veo
145	21/7/2006	3191	0.97	5.85	15.87	18	18.27	
146	24/7/2006	3202	0.98	5.7	15.62	18.2	18.36	
147	25/7/2006	3221	0.97	5.8	15.62	18.1	18.18	
148	26/7/2006	3227	0.99	6	16	18.6	19	
149	27/7/2006	3236	1.01	6.05	17.62	19.3	20.18	
150	28/7/2006	3260	0.99	5.9	17.62	19.2	19.55	
130	20/1/2000	3200	0.77	3.9	17.02	17.4	17.JJ	

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151	31/7/2006	3285	0.98	5.95	17.62	19.2	19.27
152	1/8/2006	3337	0.97	5.85	17	19.1	19.18
153	2/8/2006	3450	0.98	5.95	17.5	19.5	20.18
154	3/8/2006	3560	1	6	18.62	19.9	20.91
155	4/8/2006	3617	1.05	6.25	18.87	20.4	21.27
156	7/8/2006	3654	1.05	6.2	19.12	20.6	21.73
157	8/8/2006	3679	1.04	6.25	19.25	20.8	22.36
158	9/8/2006	3678	1.04	6.15	18.5	20.2	21.55
159	10/8/2006	3681	1.02	6.05	18.5	19.7	21.64
160	11/8/2006	3714	1.03	6.7	18.5	20.2	21.73
161	14/8/2006	3755	1.03	6.7	18.5	20.2	21.73
162	15/8/2006	3824	0.98	6.7	19.37	20.3	22.09
163	16/8/2006	3841	0.99	6.7	19.37	20.5	22.73
164	17/8/2006	3812	1	6.45	18.87	20.4	22
165	18/8/2006	3755	1.03	6.45	18.25	20.3	20.91
166	21/8/2006	3720	1.03	6.45	18.5	20	21.09
167	22/8/2006	3672	1.01	6.45	18.37	19.6	20.82
168	23/8/2006	3633	1	6.45	18.25	19.2	20.27
169	24/8/2006	3644	0.99	6.45	18	18.9	20
170	25/8/2006	3690	0.99	6,4	18.5	19.1	20.45
171	28/8/2006	3690	0.98	6.45	19	19	20.73
172	29/8/2006	3750	0.99	6.4	19.37	19.1	21.18
173	30/8/2006	3795	1.01	6.45	19.87	19.5	21.91
174	31/8/2006	3847	1	6.35	20.12	20.1	21.82
175	1/9/2006	3875	1	6.4	20.12	20.2	22.36
176	4/9/2006	3882	1.01	6.4	20.25	20	22.27
177	5/9/2006	3882	1.01	6.35	20	20.6	22.45
178	6/9/2006	3877	1	6.35	20.12	20.5	22.18
179	7/9/2006	3888	1	6.25	19.62	20.3	21.55
180	8/9/2006	3914	1.01	6.3	20.12	20.8	22.18
181	11/9/2006	3948	1.01	6.4	19.87	20.8	22.27
182	12/9/2006	4010	1.02	6.5	20	20.9	22
183	13/9/2006	4129	1.01	6.6	20.25	21.6	22.36
184	14/9/2006	4207	1.05	6.8	20.75	22.3	23.64
185	15/9/2006	4258	1.02	6.6	21.37	22.3	24.09
186	18/9/2006	4279	1.04	6.75	22.25	23.2	25.45
187	19/9/2006	4275	1.02	6.5	21.87	22.6	25
188	20/9/2006 21/9/2006	4244 4200	1.02	6.5	21.87	22.6	25
190	22/9/2006	4136	0.98	6.05	20.25	21.4	23.41
190	25/9/2006	4069	0.98	6.03	20.23	21.4	23.41
192	26/9/2006	3979	0.99	6.15	20.12	21.6	22.95
193	27/9/2006	3915	0.98	6.25	20.62	21.6	22.45
193	28/9/2006	3911	0.98	6.1	20.37	21.1	21.55
195	29/9/2006	3944	0.99	6.2	20.37	21.4	22.18
196	2/10/2006	3956	0.98	6.2	20.5	21.5	22.36
197	3/10/2006	3960	0.99	6.15	20.5	21.5	22.30
198	4/10/2006	3960	0.99	6.35	20.5	22.2	23.18
198	5/10/2006	3931	1	6.3	21	22.4	23.18
200	6/10/2006	3931	0.99	6.25	21.5	22.4	23.41
200	+						
	9/10/2006	4015	0.00	6.2	21.75	22.3	23.86
202	10/10/2006	4042	0.99	6.25	21.5	22.4	23.86
203	11/10/2006	4070	1	6.35	21.75	22.8	

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	205	13/10/2006	4169	1	6.5	21.75	23.1	25	
	206	16/10/2006	4182	0.99	6.45	21.75	22.9	24.77	
	207	17/10/2006	4159	1	6.45	22.12	23	24.77	
	208	18/10/2006	4109	1.01	6.45	21.75	23	24.77	
	209	19/10/2006	4053	91	6.4	22	22.9	24.55	
	210	20/10/2006	4017	1	6.5	22	23.1	24.32	
	211	23/10/2006	3996	1	6.5	22	23.1	24.32	
	212	24/10/2006	3978	1.01	6.65	22.25	23.6	24.77	
	213	25/10/2006	3960	1.01	6.7	22.12	23.4	24.09	
	214	26/10/2006	3955	1.01	6.55	22	23	24.09	
	215	27/10/2006	3982	1.01	6.5	22	23	24.09	
	216	30/10/2006	4006	$\langle \langle J \rangle$	6.45	21.5	22.5	23.64	
	217	31/10/2006	4037	1.01	6.55	21.75	22.9	24.09	3 \
	218	1/11/2006	4100	1.01	6.6	21.87	22.7	25	
	219	2/11/2006	4146	91	7	22.12	22.7	25.23) \\
	220	3/11/2006	4188	1.01	6.95	22.12	22.7	25.45	
	221	6/11/2006	4214	1.01	6.85	21.87	22.7	25	\ \
	222	7/11/2006	4242	1	6.8	21.87	23	24.77	
372	223	8/11/2006	4256	1.01	6.85	22.5	23	25.23	
	224	9/11/2006	4245	1.02	6.8	22.37	22.9	25	D) 0 2 3 1
	225	10/11/2006	4210	1.02	6.95	22.5	22.8	24.77	STED
308	226	13/11/2006	4180	1	7.3	22.37	21.8	24.09	006
	227	14/11/2006	4153	1.01	7.2	22.62	21.6	24.09	
	228	15/11/2006	4134	1	7.2	23.37	21.7	24.32	T
11 (1	229	16/11/2006	4121	1	7.6	23.25	21.6	24.55	N I
	230	17/11/2006	4129	1	7.8	23.12	21.5	25	
	231	20/11/2006	4137	0.98	8.15	22.87	21.3	24.55) / /
	232	21/11/2006	4138	1	8.05	23.25	21.4	24.77	
	233	22/11/2006	4144	0.99	8.3	23.75	21.4	25	
	234	23/11/2006	4163	31	8.25	24.25	21.9	24.55	
	235	24/11/2006	4185	0.99	8.15	25.5	21.9	24.09	
	236	27/11/2006	4208	1	8.2	27	21.9	25.23	
	237	28/11/2006	4255	0.99	8.2	26	22.1	25.23	
	238	29/11/2006	4298	0.99	8.1	25.5	22.5	25.45	
	239	30/11/2006	4336	0.99	8.05	24.75	22.4	25.68	
	240	1/12/2006	4369	0.99	8.45	25.5	22.6	26.36	
	241	4/12/2006	4400	0.99	8.55	26.25	22.5	26.14	
	242	5/12/2006	4407	0.99	8.55	26.25	22.5	26.14	
	243	6/12/2006	4367	0.99	8.55	27	22.7	26.59	
2 2 2	244	7/12/2006	4323	0.99	8.45	26	22.4	25.91	
azians	245	8/12/2006	4294	0.98	8.5	24.87	22.2	25.23	AIKH
	246	11/12/2006	4275	0.98	8.5	24.87	22.2	25.23	OHIL
	247	12/12/2006	4270	0.97	8.45	23.25	22.2	24.77	
Canusiah	248	13/12/2006	4294	0.96	8.45	23.5	22	25	· · · · · · · · · · · · · · · · · · ·
CODVLISH	249	14/12/2006	4307	0.95	8.3	24.25	22	24.77	versity
	250	15/12/2006	4318	0.95	8.2	24.75	22	25	
A	251	18/12/2006	4324	0.93	8.1	24.37	22	25	
AIII	252	19/12/2006	4330	0.86	7.45	21	19.4	20.91	lved
	253	20/12/2006	4336	0.88	7.95	23.5	21	23.64	
	254	21/12/2006	4362	0.86	7.75	23	20.5	22.95	
	255	22/12/2006	4397	0.88	7.8	23.5	20.7	22.95	
	256	25/12/2006	4397	0.86	7.75	24.25	20.8	23.18	
	257	26/12/2006	4397	0.86	7.8	24.87	21	23.41	
	258	27/12/2006	4397	0.85	7.9	25.5	20.8	23.41	
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259	28/12/2006	4397	0.85	7.9	25	21.1	23.18
260	29/12/2006	4397	0.86	7.8	25.5	20.8	23.18
261	1/1/2007	4397	0.86	7.8	25.5	20.8	23.18
262	2/1/2007	4421	0.86	7.8	25.5	20.8	23.18
263	3/1/2007	4452	0.82	7.7	24.25	20.3	22.18
264	4/1/2007	4494	0.81	7.4	24.25	20.1	22.45
265	5/1/2007	4539	0.78	7.2	24.25	19.6	21.82
266	8/1/2007	4579	0.79	7.3	23.5	19.8	22.18
267	9/1/2007	4617	0.75	7	23.37	19.4	21.45
268	10/1/2007	4640	0.76	7.35	22.87	19.3	22
269	11/1/2007	4647	0.78	7.45	23.12	19.2	22.55
270	12/1/2007	4642	0.79	7.5	23.12	19	22.73
271	15/1/2007	4629	0.8	7.55	23	19.2	23.41
272	16/1/2007	4555	0.79	7.7	22.75	19.1	23.18
273	17/1/2007	4481	0.78	7.85	21.75	18.9	22.73
274	18/1/2007	4411	0.78	7.5	21.37	19.1	23.41
275	19/1/2007	4362	0.78	7.8	22	19.4	24.32
276	22/1/2007	4340	0.78	7.75	21.37	19.2	24.55
277	23/1/2007	4360	0.78	7.65	21.25	19.1	25.23
278	24/1/2007	4381	0.79	7.85	22.12	19.2	25.45
279	25/1/2007	4385	0.78	7.9	23	19.7	25.23
280	26/1/2007	4367	0.79	7.75	22.62	19.6	25.45
281	29/1/2007	4343	0.78	7.8	22.87	19.4	25
282	30/1/2007	4287	0.78	7.85	22.37	19.4	25
283	31/1/2007	4225	0.78	7.9	21.87	19.5	24.77
284	1/2/2007	4219	0.77	8	21.75	19.4	24.55
285	2/2/2007	4243	0.78	8.15	22.5	19.8	24.77
286	5/2/2007	4265	0.78	8.15	23.5	21.9	25
287	6/2/2007	4291	0.78	8.2	24	21.7	25.23
288	7/2/2007	4313	0.79	8.1	24.5	22.9	26.14
289	8/2/2007	4323	0.79	8.05	25	22.9	25.91
290	9/2/2007	4328	0.81	8.15	26	23.7	25.68
291	12/2/2007	4348	0.99	8.15	26	23.6	25.45
292	13/2/2007	4360	0.97	8.1	25.5	24.1	25.68
293	14/2/2007	4366	1.01	8.2	26	23.9	26.14
294	15/2/2007	4352	0.96	8.1	25.75	23.6	26.14
295	16/2/2007	4355	0.93	8.15	25.25	23.2	25.68
296	19/2/2007	4355	0.91	8.2	24	23.1	25.68
297	20/2/2007	4359	0.97	8.5	24.5	23.3	25.91
298	21/2/2007	4399	0.94	8.5	25.5	22.9	25.45
299	22/2/2007	4456	0.93	8.7	25.5	22.9	25.45
300	23/2/2007	4545	0.94	9.05	25	23	25.91
301	26/2/2007	4609	0.94	8.9	24.5	23	25.68
302	27/2/2007	4704	0.89	8.8	25.5	22.8	26.14
303	28/2/2007	4765	0.9	8.8	26	23.1	25.68
304	1/3/2007	4818	0.9	9.05	26.75	23.7	26.59
305	2/3/2007	4872	0.89	9.05	26	23.8	27.27
306	5/3/2007	4908	0.89	9.05	26	23.8	27.27
307	6/3/2007	4921	0.89	9.05	25.5	23.8	26.36
308	7/3/2007	4937	0.86	8.95	24.87	23.3	26.36
309	8/3/2007	4963	0.87	9	24.37	23.1	26.36
310	9/3/2007	5000	0.86	9	23.37	23.2	26.59
311	12/3/2007	5041	0.89	9	24.25	23.3	27.27
312	13/3/2007	5069	0.88	9.05	24.25	23.3	27.5

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	313	14/3/2007	5077	0.93	8.8	23.5	23	27.05	
	314	15/3/2007	5071	0.95	8.8	23.25	22.8	27.05	
	315	16/3/2007	5086	0.96	8.85	23	22.8	26.59	
	316	19/3/2007	5123	0.92	8.9	22.75	22.8	27.05	
	317	20/3/2007	5172	0.93	8.85	22.62	22.8	26.36	
	318	21/3/2007	5226	0.93	8.75	22.87	23	25.68	
	319	22/3/2007	5275	0.95	8.85	23	23.2	25.68	
	320	23/3/2007	5330	0.93	8.95	23.25	23.5	25.68	
	321	26/3/2007	5357	0.92	9	23.5	24	25.91	
	322	27/3/2007	5364	0.93	9.05	23.62	24.4	25.91	
	323	28/3/2007	5356	0.9	8.85	23	23.8	24.77	
	324	29/3/2007	5355	0.84	8.95	23	24	24.77	
	325	30/3/2007	5388	0.83	9	22.4	24.1	25	3 \
	326	2/4/2007	5417	0.82	9	22.6	23.8	25	
	327	3/4/2007	5439	0.85	9.1	22.3	23.4	25.45) \\
	328	4/4/2007	5487	0.86	9.05	22.6	23.8	26.14	
//	329	5/4/2007	5532	0.87	9.1	22.6	23.2	26.14	\ \
	330	6/4/2007	5532	0.87	9.1	22.6	23.2	26.14	. \
302	331	9/4/2007	5532	0.85	9.1	22.3	23.4	26.14	
	332	10/4/2007	5552	0.85	9.1	22.4	23.4	26.36	
	333	11/4/2007	5556	0.85	9.2	22.5	23.4	25.91	
308	334	12/4/2007	5546	0.85	9.2	22.4	23.7	25.45	306
11 1	335	13/4/2007	5553	0.85	9.2	22.4	23.7	25.45	
	336	16/4/2007	5562	0.85	9.2	22.4	23.7	25.45	K-L
11 ()	337	17/4/2007	5601	0.85	9.25	22.4	23.8	25.45	N'
	338	18/4/2007	5700	0.86	9.15	22.2	23.7	25.45	\bigcirc //
	339	19/4/2007	5782	0.85	9.1	22.2	23.7	25.91	7 //
	340	20/4/2007	5850	0.85	9.25	23.1	24	27.27	' //
	341	23/4/2007	5922	0.89	9.4	24.9	24.5	29.09	
	342	24/4/2007	6029	0.88	9.5	25.5	24.3	29.32	
	343	25/4/2007	6122	0.87	9.5	25.5	24.5	29.09	
	344	26/4/2007	6192	0.86	9.45	24.9	24.4	28.86	
	345	27/4/2007	6230	0.87	9.45	26	24.9	29.09	
	346	30/4/2007	6248	0.87	9.5	26	24.8	29.77	
	347	1/5/2007	6255	0.87	9.5	26	24.8	29.77	
	348	2/5/2007	6262	0.88	9.65	25.75	25.5	30.91	
	349	3/5/2007	6276	0.88	9.65	24.9	25	30.91	
	350	4/5/2007	6321	0.88	9.55	24.3	25.5	30.23	
	351	7/5/2007	6321	0.88	9.55	24.3	25.5	30.23	
2 2 2	352	8/5/2007	6395	0.89	9.7	25.25	26.5	31.59	
azians	353	9/5/2007	6478	0.9	9.65	25	25.75	31.36	AIKII
	354	10/5/2007	6585	0.89	8.85	25	25.5	31.59	OHID
	355	11/5/2007	6648	0.88	8.85	25.25	25.75	32.5	
Convicto	356	14/5/2007	6685	1.05	8.85	25	25.75	32.5	vousity.
CODALISU	357	15/5/2007	6688	1.04	8.9	25.25	26.25	32.27	versity
	358	16/5/2007	6650	1.02	8.8	25.25	26	34.09	
A	359	17/5/2007	6603	1.02	9.05	26.75	26.25	35.45	11/0
AII I	360	18/5/2007	6554	1.04	8.9	26.25	26	34.32	veo
	361	21/5/2007	6521	1.03	8.9	26	26	34.55	
	362	22/5/2007	6471	1.03	8.8	25.5	25.75	34.32	
	363	23/5/2007	6422	1.02	8.85	25.75	25.75	34.09	
	364	24/5/2007	6304	0.99	8.7	25.25	25.75	32.95	
	365	25/5/2007	6212	0.98	8.7	25.25	25.75	31.59	
	366	28/5/2007	6212	0.99	8.75	25.5	26	32.95	
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367	29/5/2007	6123	1	8.75	25.5	26.25	33.64	
368	30/5/2007	6023	1	8.85	25.75	28.25	33.41	
369	31/5/2007	5971	1	8.85	25.75	28.25	33.41	
370	1/6/2007	5983	1.02	8.9	26.5	29	33.64	
371	4/6/2007	6011	1.04	9	27.5	31.5	35.45	
372	5/6/2007	6023	1.01	9.15	26.75	31.5	35.23	
373	6/6/2007	5988	1.02	9.1	26.75	31.5	35.45	
374	7/6/2007	5877	1.02	9.15	26.25	30.75	35	
375	8/6/2007	5736	1.02	8.95	25.75	29.75	33.86	
376	11/6/2007	5661	1.02	8.9	25.5	29.25	33.18	
377	12/6/2007	5538	1.03	8.85	25.25	28.25	31.59	V
378	13/6/2007	5407	1.03	8.75	25	27.75	30.91	
379	14/6/2007	5302	1.02	8.75	25.5	29	31.59	05 \\
380	15/6/2007	5258	1.02	8.85	25.75	30	32.5	
381	18/6/2007	5254	1.05	9.05	26.5	32	33.41	
382	19/6/2007	5310	1.04	9.05	26	31	33.64	
383	20/6/2007	5438	1.05	9.1	26.75	31.5	35.23	
384	21/6/2007	5672	1.11	9.2	26.75	32	35.68	
385	22/6/2007	5922	Int	9.3	26.75	31.5	36.59	
386	25/6/2007	6038	1.08	9.25	26.25	30.25	35.68	
387	26/6/2007	6105	1.08	9.25	26.5	31.5	35.68	
388	27/6/2007	6180	1.07	9.25	26.25	31.25	35.45	0 0
389	28/6/2007	6234	1.1	9.2	26.25	31	36.14	
390	29/6/2007	6278	1.11	9.3	26.25	31.5	36.36	7
391	2/7/2007	6304	1.12	9.3	26.75	31.75	38.64	
392	3/7/2007	6302	1.11	9.35	27.5	32.25	40.45	\circ
393	4/7/2007	6293	1.11	9.45	27.25	32.75	40.45	
394	5/7/2007	6251	1.11	9.4	27.5	32.75	38.18	,
395	6/7/2007	6201	1.14	9.4	27.75	33	38.64	
396	9/7/2007	6220	1.13	9.55	28.75	33	40	
397	10/7/2007	6301	1.15	9.9	31.5	36.75	43.64	
398	11/7/2007	6484	1.21	10.2	33.25	35.25	43.18	
399	12/7/2007	6656	1.43	10.7	38.25	36.75	45.45	
400	13/7/2007	6706	1.49	10.8	39.25	38.5	45.23	
401	16/7/2007	6692	1.45	10.7	35.5	35.75	44.32	
402	17/7/2007	6637	1.6	10.7	35.75	34.25	44.32	
403	18/7/2007	6582	1.48	10.9	36.75	34	44.55	
404	19/7/2007	6567	1.43	10.6	36	33.25	43.18	
405	20/7/2007	6601	1.42	10.7	37.25	33.25	42.95	
406	23/7/2007	6659	1.42	11.1	39	35	46.82	
407	24/7/2007	6720	1.39	11.3	37.75	36.25	47.27	AIKI
408	25/7/2007	6780	1.55	11.3	37.5	35.5	48.64	ULLIN
409	26/7/2007	6838	1.47	11	36.75	34.75	47.73	
410	27/7/2007	6890	1.44	10.7	35.5	32.75	45.91	
411	30/7/2007	6936	1.44	10.7	35.5	32.75	45.91	versity
412	31/7/2007	6967	1.58	11	37.25	33.75	49.55	/
413	1/8/2007	6993	1.44	10.4	34.75	32.5	45.91	
414	2/8/2007	7000	1.53	10.4	34.75	33.5	47.27	VAC
415	3/8/2007	7007	1.5	10.6	34.75	33.5	49.09	
			1.45					
416	6/8/2007	6990		10.4	33.5	32.5	46.36	
417	7/8/2007	6966	1.38	10.1	32.5	33.5	44.55	
418	8/8/2007	6917	1.4	10.4	34	33	47.27	
419	9/8/2007	6936	1.31	10.1	32.5	32.25	45.45	
420	10/8/2007	7011	1.25	9.95	32	31.5	45.45	

421	13/8/2007	7066	1.25	9.95	32	31.5	45.45	
422	14/8/2007	7143	1.21	9.5	32	29.25	44.32	1
423	15/8/2007	7231	1.15	9.35	30	28.75	41.59	
424	16/8/2007	7319	1.08	8.9	28	29	39.55	1
425	17/8/2007	7313	1.19	8.85	28	29	40	
426	20/8/2007	7289	1.23	9.3	30.5	30	41.59	
427	21/8/2007	7243	1.12	8.85	29.25	29	40	
428	22/8/2007	7211	1.15	9.1	30	29.25	41.82	
429	23/8/2007	7237	1.25	9.15	32	29	43.41	
430	24/8/2007	7277	1.22	9.2	32	29.25	42.5	
431	27/8/2007	7277	1.2	9.25	32.5	28.5	43.18	
432	28/8/2007	7381	1.21	9.2	32.25	26.75	43.18	`\\\
433	29/8/2007	7474	1.22	9.15	31.75	26.5	43.18	3 \\
434	30/8/2007	7586	1.23	9.15	32	26.5	44.09	
435	31/8/2007	7702	1.32	9.45	33.75	28.75	47.73	
436	3/9/2007	7783	1.34	9.5	34.75	29.5	48.64	
437	4/9/2007	7907	1.3	9.45	34.5	29.25	47.27	\\
438	5/9/2007	8090	1.36	9.65	36	30.75	50.45	. \
439	6/9/2007	8270	1.36	10.4	34.5	30.25	48.64	372
440	7/9/2007	8410	1.33	10.2	34	29.75	46.82	
441	10/9/2007	8477	1.34	10.4	34	31	47.73	
442	11/9/2007	8468	1.35	10.2	34	30.75	47.73	100
443	12/9/2007	8421	1.31	10	34	30.25	46.36	
444	13/9/2007	8340	1.31	9.95	33.5	30	45.45	
445	14/9/2007	8302	1.31	10.1	34.25	30.75	47.73	V
446	17/9/2007	8296	1.28	9.95	34.25	30.75	46.36	
447	18/9/2007	8313	1.3	10	34.75	30.25	46.36	
448	19/9/2007	8429	1.32	9.95	35.25	30.5	47.73	' //
449	20/9/2007	8619	1.29	9.95	35	30.5	47.27	
450	21/9/2007	8956	1.33	10	35.25	30.75	50	
451	24/9/2007	9082	1.36	10.2	36.5	32.25	53.18	
452	25/9/2007	9215	1.33	10.2	36.25	32.25	53.18	
453	26/9/2007	9259	1.35	10.3	37	32.25	52.73	
454	27/9/2007	9370	1.33	10.2	37	31.75	52.73	•
455	28/9/2007	9474	1.3	10.2	37.5	32.25	52.73	
456	1/10/2007	9537	1.32	10.2	37.75	32	53.18	•
457	2/10/2007	9566	1.32	10.2	38.75	31.75	53.18	•
458	3/10/2007	9561	1.3	10.1	37.5	31	51.82	1
459	4/10/2007	9513	1.3	10	37.25	30.25	50.91	
460	5/10/2007	9535	1.29	10	37	29.75	50	7
461	8/10/2007	9665	1.29	10	37	30	50.91	AIXII
462	9/10/2007	9860	1.32	10.1	37.25	30.5	53.64	UHIN
463	10/10/2007	10218	1.33	10.6	37.75	31.25	58.18	1
464	11/10/2007	10513	1.33	10.3	39.5	32	61.82	24.
465	12/10/2007	10695	1.43	10.4	38.5	31.5	61.36	versitv
466	15/10/2007	10756	1.38	10.3	38.5	31.3	62.27	
467	16/10/2007	10748	1.33	10.2	37	30	60	
468	17/10/2007	10748	1.33	10.2	35	30	58.18	VAC
469	18/10/2007	10724	1.32	9.9	34	29.75	58.64	V C 01
470	19/10/2007	10732	1.32	9.95	34.5	29.75	60.45	
470	22/10/2007	10798	1.32	9.95	32.5			1
						28.75	58.18	1
472	23/10/2007	10944	1.31	9.7	32.5	28.75	58.18	1
473	24/10/2007	10984	1.3	9.85	33.75	29.25	60.45	-
474	25/10/2007	10994	1.31	9.85	34	30.5	61.36	J

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475	26/10/2007	11025	1.28	9.75	33.75	29.5	59.55	
476	29/10/2007	11033	1.26	9.75	33.25	29.25	60.45	
477	30/10/2007	10886	1.23	9.75	31.75	29	58.18	
478	31/10/2007	10656	1.22	9.7	30.25	29.75	55	
479	1/11/2007	10581	1.21	9.7	30.75	29.75	53.64	
480	2/11/2007	10548	1.22	9.65	31.75	30	56.82	
481	5/11/2007	10539	1.19	9.6	30	29.25	54.09	
482	6/11/2007	10605	1.19	9.7	29	29	55.91	
483	7/11/2007	10674	1.22	9.6	29	28.25	55.45	
484	8/11/2007	10674	1.2	9.45	28	28.75	55	
485	9/11/2007	10867	1.2	9.4	28.25	28.5	54.09	
486	12/11/2007	10995	1.2	9	27.5	28	54.09	
487	13/11/2007	11039	1.18	9.1	27.75	28.5	53.18	
488	14/11/2007	10995	1.2	9.1	28.25	28.5	54.09	
489	15/11/2007	10938	1.19	9.05	27.75	27.75	52.73	
490	16/11/2007	10870	1.18	9	27.5	26.75	51.82	
491	19/11/2007	10780	1.14	8.95	26.5	26.25	49.09	
492	20/11/2007	10647	1.12	9	25.75	26.75	49.55	
493	21/11/2007	10517	1.09	8.8	24.8	25.75	45.45	
494	22/11/2007	10328	1.08	8.7	24.8	25.5	43.18	
495	23/11/2007	10148	1.08	8.7	25.75	25.75	44.55	
496	26/11/2007	10003	1.09	8.8	26	26	43.64	
497	27/11/2007	9897	1.07	8.7	25.5	26	42.05	
498	28/11/2007	9922	1.08	8.7	26.5	26	41.82	
199	29/11/2007	10092	1.13	8.9	28	27.75	46.36	
00	30/11/2007	10210	1.13	8.85	27.5	27.73	46.82	
01	3/12/2007	10270	1.09	8.85	27.3	28.75	46.82	
502	4/12/2007	10270	1.09	8.85	26.25	28.75	46.82	
	-		\rightarrow					
103	5/12/2007	10216	1.08	8.85	26.25	28.75	46.36	
04	6/12/2007	10142	1.09	8.8	26.25	29.25	47.27	
05	7/12/2007	10068	1.09	8.85	26.5	29	45.91	
06	10/12/2007	9992	1.09	8.85	26.5	29	45.91	
07	11/12/2007	9929	1.08	8.8	26.75	29.5	45.91	
08	12/12/2007	9936	1.07	8.7	26.25	29.5	44.77	
509	13/12/2007	9949	1.08	8.7	27.25	29.5	45.23	
510	14/12/2007	9918	1.08	8.7	27.25	29.25	44.55	
511	17/12/2007	9848	1.09	8.7	26.5	28.5	41.14	
512	18/12/2007	9751	1.09	8.7	27.5	29	40.91	
513	19/12/2007	9591	1.08	8.7	28	28.75	40.45	
14	20/12/2007	9392	1.07	8.7	27.5	28.25	39.09	
15	21/12/2007	9236	1.12	8.7	27.75	28.5	41.59	
516	24/12/2007	9143	1.12	8.7	27.75	28.5	41.59	
517	25/12/2007	9143	1.11	8.8	28.5	29	42.73	
518	26/12/2007	9143	1.12	8.7	27.75	28.75	42.5	
519	27/12/2007	9143	1.13	8.7	28.5	29	43.18	
520	28/12/2007	9143	1.12	8.7	29	29.75	42.95	
521	31/12/2007	9143	1.12	8.7	29	29.75	42.95	
522	1/1/2008	9143	1.12	8.7	29	29.75	42.95	
523	2/1/2008	8891	1.12	8.65	27.75	28.5	40.91	
524	3/1/2008	8756	1.1	8.75	26.5	28	37.5	
525	4/1/2008	8702	1.09	8.6	25	28.25	37.5	
526	7/1/2008	8732	1.09	8.6	25.5	28	38.86	
527	8/1/2008	8730	1.09	8.55	25.5	28.25	40.23	
		-700	-107	8.55	25	28.25	39.09	

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529	10/1/2008	8333	1.07	8.5	24.5	28	37.5	
530	11/1/2008	7949	1.05	8.5	23.5	27.5	37.05	
531	14/1/2008	7654	1.06	8.4	22.8	27.25	35.68	
532	15/1/2008	7336	1.04	8.4	22.7	27	32.73	
533	16/1/2008	6915	1	8.3	22.8	27	31.82	
534	17/1/2008	6472	1	8.5	23.6	27	32.73	
535	18/1/2008	6462	1	8.4	23.6	26.75	32.95	
536	21/1/2008	6513	1	8.35	23.8	24.7	32.27	
537	22/1/2008	6437	0.97	7.8	22.4	23	31.82	
538	23/1/2008	6246	0.97	8.1	22.7	23.3	32.27	
539	24/1/2008	5948	0.92	7.9	22.2	23.1	30.91	
540	25/1/2008	5780	0.95	8	22.8	23.5	31.82	
541	28/1/2008	5692	0.93	7.7	21.7	23.1	29.55	
542	29/1/2008	5615	0.94	7.85	21.9	23	29.55	
543	30/1/2008	5900	0.95	7.8	23.6	23.8	31.14	
544	31/1/2008	6052	0.98	7.95	26.75	25	35.45	
545	1/2/2008	6134	1	8.05	27.5	26.25	37.73	
546	4/2/2008	6121	1	8.15	27.5	25.75	36.36	
547	5/2/2008	6032	1.01	8.15	27	25.75	35.23	
548	6/2/2008	6002	216	7.95	26.5	25.25	34.55	
549	7/2/2008	6135	1.14	7.95	27.5	25.75	37.27	
550	8/2/2008	6353	1.08	8	27	26	37.5	
551	11/2/2008	6520	1.11	8	27.5	25.5	36.82	
552	12/2/2008	6712	1.11	7.95	28	25.25	37.95	
553	13/2/2008	6965	1.13	8.3	30	25.75	40.45	
554	14/2/2008	7212	1.13	8.3	31.5	25.5	42.95	
555	15/2/2008	7355	1.28	8.55	31.25	25.5	45.45	
556	18/2/2008	7381	1.25	8.7	29.5	25.5	44.32	
557	19/2/2008	7319	1.21	8.65	29.75	26	43.86	
558	20/2/2008	7081	1.2	8.65	27.5	24.9	42.05	
559	21/2/2008	6998	1.2	8.65	27.5	24.9	42.05	
560	22/2/2008	7187	1.21	8.7	27.75	24.7	43.18	
561	25/2/2008	7296	1.19	8.95	28	24.8	44.32	
562	26/2/2008	7312	1.12	8.7	27.5	24.9	43.41	
563	27/2/2008	7299	1.11	8.65	27.5	24.9	42.05	
564	28/2/2008	7332	1.17	8.5	27.75	25	42.5	
565	29/2/2008	7613	1.19	8.45	28	25.5	43.64	
566	3/3/2008	7878	1.17	8.35	28.5	25.25	44.55	
567	4/3/2008	7993	1.14	8.3	27.5	25.25	43.86	
568	5/3/2008	8162	1.15	8.1	27.25	25	42.95	
569	6/3/2008	8403	1.19	8.2	26.75	24.7	44.09	
570	7/3/2008	8536	1.2	8.2	26.75	24.6	43.64	
571	10/3/2008	8624	1.18	8.05	25.25	24.3	41.82	
572	11/3/2008	8560	1.09	8.15	24.8	23.8	42.5	
573	12/3/2008	8346	1.1	8.1	25.25	23.8	42.05	
574	13/3/2008	8092	1.07	8.05	24.7	23.7	39.77	
575	14/3/2008	7972	1.05	8	24.2	24	38.41	
576	17/3/2008	7913	1.03	7.85	23	23.5	35.45	
577	18/3/2008	7893	1.06	7.85	23.7	23.9	38.18	
578	19/3/2008	7801	1.04	7.85	23.4	23.9	36.59	
579	20/3/2008	7684	1.06	7.83	23.1	23.8	35.91	
580	21/3/2008	7684	1.05	7.85	23.4	24.1	35.68	
581	24/3/2008	7684	1.05	7.85	23.4	24.1	37.05	
582	25/3/2008	7619	1.07	7.83	23.8	24.3	37.03	
202	23/3/2000	/019	1.07	o	23.0	24.3	31.13	

583	26/3/2008	7679	1.05	7.85	23.3	24.1	37.5	
584	27/3/2008	7884	1.07	7.95	23.9	24.2	38.86	
585	28/3/2008	8069	1.09	8	24.2	24.3	39.32	
586	31/3/2008	8081	1.08	8	24.3	24.4	38.64	
587	1/4/2008	7890	1.09	8	24.1	24.6	38.18	
588	2/4/2008	7655	1.12	7.95	24	23.7	37.5	
589	3/4/2008	7690	1.11	7.95	23.9	24.2	37.05	
590	4/4/2008	7737	1.13	8	24	24	37.27	
591	7/4/2008	7741	1.13	8	24	24	37.27	
592	8/4/2008	7754	1.13	8	24	24	37.73	
593	9/4/2008	7760	1.11	8.15	23.4	23.6	37.5	
594	10/4/2008	7823	1.1	8.2	23.4	24	37.73	`\\\
595	11/4/2008	7889	1.08	8.1	23.3	23.9	37.95	3 \\
596	14/4/2008	7961	1.08	8.1	23.3	23.9	37.95	
597	15/4/2008	7957	1.08	8.1	23.3	23.9	37.95) \ \
598	16/4/2008	7967	1.13	8.15	23.5	23.8	40.45	
599	17/4/2008	8038	1.12	8.25	24.2	24	40.45	
600	18/4/2008	8203	1.12	8.15	24.3	24	40.91	
601	21/4/2008	8350	1.13	8.15	24.3	24	41.59	202 I
602	22/4/2008	8550	1.18	8.2	24.4	24	42.5	5 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
603	23/4/2008	8862	1.18	8.1	24.4	23.8	41.82	
604	24/4/2008	9182	1.19	8.15	26	24.3	42.5	100
605	25/4/2008	9329	1.23	8.2	25.75	24	43.18	
606	28/4/2008	9344	1.2	8.2	25.5	23.8	42.5	T
607	29/4/2008	9273	1.14	8.2	24.8	23.7	40.45	X /
608	30/4/2008	9356	1.14	8.15	24.4	23.6	40.45	\circ
609	1/5/2008	9439	1.14	8.15	24.4	23.6	40.45	//
610	2/5/2008	9581	1.15	8.15	24.9	24	42.5	, / /
611	5/5/2008	9581	1.15	8.15	24.9	24	42.5	
612	6/5/2008	9855	1.14	8.15	25	24.3	42.73	
613	7/5/2008	10104	1.15	7.75	25.25	24	44.09	
614	8/5/2008	10221	1.16	7.8	25.25	24	44.09	
615	9/5/2008	10237	1.19	7.85	26.25	24	45.23	
616	12/5/2008	10220	1.19	7.75	25.5	23.9	44.32	
617	13/5/2008	10354	1.15	7.7	25	23.6	43.64	
618	14/5/2008	10649	1.15	7.85	25.5	23.7	45.45	
619	15/5/2008	11067	1.16	7.9	25.5	23.8	47.73	
620	16/5/2008	11459	1.15	8	27	24	49.55	
621	19/5/2008	11709	1.15	8	27	24	49.55	
622	20/5/2008	11793	1.14	7.95	27.75	24.4	50	
623	21/5/2008	11771	1.14	7.9	28	24.4	48.18	MIKIL
624	22/5/2008	11648	1.08	7.85	26.5	24.4	45.45	Offin
625	23/5/2008	11465	1.07	7.8	26.75	25	45.45	
626	26/5/2008	11465	1.04	7.7	25	25	43.86	Varaity.
627	27/5/2008	11269	1.04	7.7	24.8	24.8	43.18	versity
628	28/5/2008	11245	1.04	7.65	24.6	24.3	42.27	/
629	29/5/2008	11347	1.03	7.6	25	24.7	44.77	W 0 4
630	30/5/2008	11440	1.04	7.65	24.3	24.3	46.36	vea
631	2/6/2008	11458	1.02	7.65	23.4	24.4	43.18	
632	3/6/2008	11503	1	7.65	23.7	24.3	43.64	
633	4/6/2008	11623	1.01	7.65	24	24.7	44.55	
634	5/6/2008	11623	1.01	7.6	23.8	24.5	44.32	
635	6/6/2008	11612	1.02	7.6	24.1	24.9	44.32	
636	9/6/2008	11534	1.02	7.6	23.6	24.4	41.82	
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1	T	1		1					Ī
	637	10/6/2008	11409	1	7.55	23.2	23.9	40.23	
	638	11/6/2008	11105	1	7.55	23.1	23.8	41.36	
	639	12/6/2008	10142	0.99	7.4	22.6	23.6	39.77	
	640	13/6/2008	9646	0.96	7.4	22.3	23.3	35.68	
	641	16/6/2008	9419	0.97	7.3	22.4	23.4	36.82	
	642	17/6/2008	9413	0.98	7.25	22.8	23	37.73	
	643	18/6/2008	9437	0.98	7.2	22.7	22.6	38.41	
	644	19/6/2008	9474	0.94	7.15	22.3	21.5	35.68	
	645	20/6/2008	9428	0.96	7.3	22.9	23	38.18	
	646	23/6/2008	9211	0.96	7.25	22.7	21.4	37.27	
	647	24/6/2008	9139	0.95	7.1	22.7	20.7	36.36	
	648	25/6/2008	9244	0.97	7.15	22.8	20.1	39.09	
// (97.	649	26/6/2008	9473	0.94	7.25	22.5	19.6	37.73	95 \\
	650	27/6/2008	9599	0.94	7.25	22.5	18.9	38.41	
// (07 /	651	30/6/2008	9589	0.93	7.15	22.1	17.8	37.27	
	652	1/7/2008	9379	0.93	7.15	22.1	17.8	37.27	
# /	653	2/7/2008	9139	0.94	7.05	21.5	17.3	36.14	
800	654	3/7/2008	8925	0.9	6.85	20.8	16.5	34.32	300
	655	4/7/2008	8854	0.91	6.85	21.3	16.8	34.32	
117225	656	7/7/2008	8964	0.93	6.7	21.2	16.9	34.55	73,055
702	657	8/7/2008	9147	0.93	6.6	21	16.7	33.18	
	658	9/7/2008	9272	0.93	6.55	21	16	34.32	
	659	10/7/2008	9313	0.96	6.65	21.4	15.8	35.45	
	660	11/7/2008	9230	0.97	6.7	21.2	15.9	36.14	7
	661	14/7/2008	9181	0.96	6.8	21.3	15.6	35.91	
	662	15/7/2008	9150	0.94	6.65	20.9	15.3	34.09	
	663	16/7/2008	9092	0.94	6.5	20.4	15.3	33.18	
	664	17/7/2008	9059	0.94	6.5	20.4	15.3	33.18	Y //
	665	18/7/2008	9012	0.92	6.8	19.5	15.6	33.64	
	666	21/7/2008	8961	0.93	6.85	19.6	15.7	34.77	
	667	22/7/2008	8904	0.94	6.75	19.2	15.4	33.64	
	668	23/7/2008	8856	0.95	6.8	19.2	15.6	35,45	
	<u> </u>	24/7/2008	8771	0.94	6.75	18.8	15.6	35	
	670	25/7/2008	8637	0.92	6.75	18.8	15.5	34.55	
	671 672	28/7/2008 29/7/2008	8513 8434	0.93	6.7	18.4	15.5	35.45	
	673	30/7/2008	8388	0.94	6.6	17.8	15.5	34.55	
	674	31/7/2008	8341	0.95	6.6	18.8	14.5	33.41 33.86	
	675	1/8/2008	8280	0.95	6.55	19.1	14.3	33.86	
	676	4/8/2008	8209	0.95	6.55	19.6	14.7	34.32	
aziane	677	5/8/2008	8100	0.96	6.6	19.5	14.8	33.86	AIRI
CIUCIIID	678	6/8/2008	7869	0.97	6.6	20	15.7	34.32	UHHU
	679	7/8/2008	7521	0.98	6.85	20.8	16.4	35.45	
	680	8/8/2008	7201	0.97	6.7	20.1	15.8	34.32	24
CODVITOR	681	11/8/2008	7055	0.97	6.8	20.2	16.1	34.32	versity
	682	12/8/2008	6992	0.97	6.8	20.2	16.1	34.32	/
A	683	13/8/2008	7097	0.98	6.9	20	16.1	36.59	
AII r	684	14/8/2008	7420	1.1	6.8	19.9	16.1	37.27	ven
	685	15/8/2008	7557	1.09	6.85	20.5	16.2	37.73	
	686	18/8/2008	7622	1.07	6.7	21.2	16.1	36.59	
	687	19/8/2008	7543	1.07	6.8	21.2	15.5	35.91	
	688	20/8/2008	7344	1.08	6.75	21	15.3	35.91	
	689	21/8/2008	7190	1.07	6.7	20.8	15.2	34.32	
	690	22/8/2008	7147	1.08	6.75	20.7	15.1	34.32	
ļ	570	22.0/2000	/ 13/	1.00	0.10	20.7	10.1	37.32	I

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691	25/8/2008	7147	1.06	6.75	20.9	15.3	34.77	
692	26/8/2008	7115	1.03	6.65	19.8	15.4	33.64	
693	27/8/2008	7050	1.07	6.8	20.3	15.8	33.86	
694	28/8/2008	6929	1.06	6.8	20.4	15.6	34.09	
695	29/8/2008	6809	1.06	6.7	19.7	16.3	34.32	
696	1/9/2008	6691	1.06	6.55	19.4	15.8	34.09	
697	2/9/2008	6466	1.06	6.55	18.5	15.8	31.14	
698	3/9/2008	6146	1.06	6.55	18.1	15.8	30.45	
699	4/9/2008	5874	1.15	6.5	18	15.1	29.09	
700	5/9/2008	5663	1.06	6.5	17.8	13.7	27.5	
701	8/9/2008	5492	1.08	6.5	18.6	14.1	30	V \\\\\
702	9/9/2008	5255	1.08	6.5	18.3	14.1	29.09	_ \\\
703	10/9/2008	5026	1.06	6.45	17.9	14.1	27.27	55 \\
704	11/9/2008	4893	1.06	6.25	17.9	14.2	26.82	
705	12/9/2008	4800	1.11	6.3	17.9	14.5	26.59	
706	15/9/2008	4747	1.06	6.15	17.5	14.1	25.45	
707	16/9/2008	4760	1.05	6	16.6	13.9	25.23	\ \
708	17/9/2008	4856	1.03	5.8	16	13.9	25	
709	18/9/2008	4958	1.03	5.75	15.6	13.9	25.68	
710	19/9/2008	4975	1.03	5.9	16.5	13.9	27.27	P () ()
711	22/9/2008	4949	1.02	5.8	16.2	13.7	26.14	
712	23/9/2008	4782	1.02	5.8	15.8	13.6	25.23	0 0
713	24/9/2008	4489	1.04	5.8	15.8	13.6	25.91	
714	25/9/2008	4163	1.04	5.8	15.9	13.7	25.45	7
715	26/9/2008	3746	1.05	5.65	15.6	13.7	24.55	
716	29/9/2008	3504	1.03	5.75	15.2	13.5	23.18	\circ
717	30/9/2008	3217	1.03	5.65	15.1	13.2	23.41	/ /
718	1/10/2008	3025	1.03	5.55	14.8	13.1	22.55	
719	2/10/2008	2990	1.01	5.5	14.8	12.8	22.73	
720	3/10/2008	3002	1.02	5.6	14.7	12.7	23.18	
721	6/10/2008	2992	0.99	5.45	13.2	11.8	20.18	
722	7/10/2008	2922	0.9	5.4	12.8	10.8	17	
723	8/10/2008	2764	0.86	5.2	12.7	9.8	15.36	
724	9/10/2008	2503	0.87	5.05	13.3	10	16.91	
725	10/10/2008	2221	0.82	3.9	12.2	9.1	14.18	
726	13/10/2008	1976	0.85	3.76	12.3	9.2	15.09	
727	14/10/2008	1809	0.83	3.8	12.8	9.4	15.36	
728	15/10/2008	1615	0.83	3.56	12.1	9.25	14.45	
729	16/10/2008	1506	0.81	3.6	11.5	9	14.09	
730	17/10/2008	1438	0.8	3.54	11.5	9	13.82	
731	20/10/2008	1355	0.8	3.44	11.5	9.15	14	MINIMII
732	21/10/2008	1292	0.79	3.44	11.7	9.05	13.91	OHIL
733	22/10/2008	1221	0.8	3.42	11	8.2	13.55	
734	23/10/2008	1149	0.8	3.42	- 11	8.2	13.55	VORCH
735	24/10/2008	1102	0.75	3.38	9.6	7.3	11.64	versilv
736	27/10/2008	1048	0.66	3.36	8.15	6.2	8.91	
737	28/10/2008	982	0.64	3.4	8	5.6	9.45	
738	29/10/2008	925	0.63	3.2	6.8	5.6	8.95	veo
739	30/10/2008	885	0.67	3.1	7.1	5.6	9.73	
740	31/10/2008	851	0.69	3.1	7.7	5.15	10.91	
741	3/11/2008	827	0.74	3.12	9.25	5.65	12.36	
742	4/11/2008	815	0.83	3.24	10.1	6.3	12.45	
743	5/11/2008	826	0.84	3.22	9.95	6.25	12.18	
744	6/11/2008	839	0.91	3.54	11.3	7.25	14.27	
			-12.4	- 10 1	****			Ī

	745	7/11/2008	829	0.88	3.44	11.3	7.15	14.55	
	746	10/11/2008	820	0.88	3.44	10.6	6.75	13.91	
	747	11/11/2008	818	0.86	3.26	10.2	6.25	12.64	
	748	12/11/2008	824	0.86	3.22	10.1	6.15	12.27	
	749	13/11/2008	838	0.89	3.18	10.1	6.05	12.18	
	750	14/11/2008	841	0.87	3.98	10.8	6.3	12.27	
	751	17/11/2008	856	0.85	3.42	10.5	6.2	12	
	752	18/11/2008	865	0.88	3.4	10.7	6	12	
	753	19/11/2008	859	0.81	3.26	10.4	5.9	11.18	
	754	20/11/2008	847	0.75	3.2	10	5.65	10.45	
	755	21/11/2008	836	0.77	3.16	10.2	5.65	11	
	756	24/11/2008	824	0.75	3.14	9.9	5.35	10.73	
	757	25/11/2008	804	0.76	3.2	9.15	5.35	10.64	3 \\
	758	26/11/2008	763	0.77	3.18	8.8	5.35	11	
	759	27/11/2008	733	0.76	3.16	8.55	5.35	10.64) \ \
	760	28/11/2008	715	0.78	3.18	9.25	5.55	11.73	
	761	1/12/2008	700	0.78	3.18	9.3	5.5	11.45	
	762	2/12/2008	684	0.79	3.14	9.65	5.75	11.91	
372	763	3/12/2008	672	0.76	3.08	9.85	5.6	12.09	202
1 5 5 2	764	4/12/2008	666	0.77	3.1	9.8	5.65	12.45	
	765	5/12/2008	663	0.77	3.1	9.8	5.65	12.45	
308	766	8/12/2008	671	0.84	3.16	10.2	5.9	13.55	306
	767	9/12/2008	679	0.82	3.2	10.9	5.9	13.55	
	768	10/12/2008	691	0.82	3.2	10.9	5.9	13.55	FL
N (769	11/12/2008	711	0.82	3.22	10.7	5.85	13.09	
	770	12/12/2008	764	0.84	3.16	10.4	5.85	13.27	
	771	15/12/2008	803	0.84	3.2	11.1	6	14.36	
	772	16/12/2008	828	0.85	3.18	12.1	6.35	16.18	' //
	773	17/12/2008	836	0.81	3.2	11.5	6.2	15.55	
	774	18/12/2008	829	0.85	3.2	11.4	7.05	16	
	775	19/12/2008	818	0.85	3.2	10.9	6.9	15.36	
	776	22/12/2008	801	0.83	3.2	10.8	6.65	14.64	
	777	23/12/2008	784	0.86	3.2	11.1	6.85	15.09	
	778	24/12/2008	774	0.86	3.22	11.1	6.65	14.64	
	779	25/12/2008	774	0.89	3.2	11.1	6.6	14.73	
	780	26/12/2008	774	0.88	3.22	11.3	6.55	15.27	
	781	29/12/2008	774	0.9	3.24	11.1	6.35	15.18	
	782	30/12/2008	774	0.92	3.26	10.9	6.15	15.27	1
	783	31/12/2008	774	0.92	3.26	10.9	6.15	15.27	
	784	1/1/2009	774	0.92	3.26	10.9	6.15	15.27	
adans	785	2/1/2009	773	0.92	3.26	10.9	6.15	15.27	MIMIC
	786	5/1/2009	772	0.99	3.36	11.7	6.5	16.18	OHID
	787	6/1/2009	775	0.98	3.34	11.4	6.45	15.64	
Canvida	788	7/1/2009	789	l l	3.38	11.3	6.85	15.73	vousity.
CODALISU	789	8/1/2009	821	(L)	3.42	11.3	6.75	15.91	versity
	790	9/1/2009	872	1.06	3.5	11.5	6.9	16.09	
A	791	12/1/2009	889	1.07	3.56	11.4	7.1	16.36	
AII	792	13/1/2009	911	1.04	3.5	10.9	6.85	15.64	ved
	793	14/1/2009	920	1.08	3.5	10.9	7	15.91	
	794	15/1/2009	908	1.04	3.46	10.7	6.8	15.18	1
	795	16/1/2009	881	1.04	3.46	11	6.8	15.55	1
	796	19/1/2009	868	1.04	3.58	11	6.7	15.18	1
	797	20/1/2009	872	1.05	3.78	10.9	6.6	14.73	1
	798	21/1/2009	900	1.05	3.76	11.1	6.5	14.91	1
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799	22/1/2009	945	1.07	3.66	11.3	6.5	14.91	
800	23/1/2009	980	1.07	3.8	11	6.55	14.73	
801	26/1/2009	995	1.06	3.8	10.9	6.75	15	
802	27/1/2009	1004	1.08	3.7	10.9	6.75	15.64	
803	28/1/2009	1014	1.09	3.74	11	6.65	16.18	
804	29/1/2009	1036	1.06	3.78	10.6	6.4	15.45	
805	30/1/2009	1070	1.06	3.8	10.6	6.5	15.91	
806	2/2/2009	1099	1.05	3.78	10.6	6.3	15.64	
807	3/2/2009	1148	1.06	3.96	10.8	6.35	15.64	
808	4/2/2009	1316	1.07	3.96	11	6.45	15.6	
809	5/2/2009	1498	1.1	4.2	12.3	6.85	16.7	
810	6/2/2009	1642	1.08	4.14	13.1	6.65	17.4	
811	9/2/2009	1815	1.08	4.14	13.1	6.65	17.4	53 \\
812	10/2/2009	1974	1.07	4.3	13.8	7.05	17.3	
813	11/2/2009	2055	1.05	4.2	13.7	7.05	16.9	
814	12/2/2009	1989	1.06	4.2	13.7	7.3	16.3	
815	13/2/2009	1908	1.05	4.2	13.5	7.1	15.9	
816	16/2/2009	1846	1.07	4.14	13.6	6.8	16.3	
817	17/2/2009	1895	1.07	4.14	12	6.45	15.8	
818	18/2/2009	1986	1.07	4.14	12.6	6.6	16.2	
819	19/2/2009	2057	1.05	4.14	12.5	6.5	16	
820	20/2/2009	2099	1.05	4.14	12	6.35	15	
821	23/2/2009	2084	1.07	4.14	12.1	6.3	15.1	
822	24/2/2009	2010	1.07	4.14	11.6	6.05	14.3	4
823	25/2/2009	1960	1.06	4.14	11.2	6.05	14.4	\sim //
824	26/2/2009	1950	1.05	4.14	11	6	13.8	
825	27/2/2009	1986	0.93	4.14	10.6	6	13.7	/) //
826	2/3/2009	2014	0.9	3.94	9.8	5.5	11.4	/ //
827	3/3/2009	2034	0.92	3.8	10.1	5.2	12.1	
828	4/3/2009	2084	0.95	3.84	10.7	5.35	12.5	
829	5/3/2009	2167	0.95	3.72	10.2	5.5	12	
830	6/3/2009	2225	0.96	3.72	10.5	5.4	12.6	
831	9/3/2009	2262	0.95	3.38	9.9	5.2	12	
832	10/3/2009	2298	0.96	3.5	10.1	5.15	12.5	
833	11/3/2009	2271	0.96	3.4	10.1	5.35	12.3	
834	12/3/2009	2201	0.96	3.5	10.3	5.3	12.5	
835	13/3/2009	2122	0.82	3.5	10.2	5.45	12.5	
836	16/3/2009	2058	0.81	3.5	10.1	5.55	12.6	
837	17/3/2009	1974	0.82	3.5	10.2	5.75	12.6	2
838	18/3/2009	1861	0.81	3.46	10.2	5.7	12.6	20 1211
839	19/3/2009	1795	0.82	3.42	10.1	5.5	12.7	
840	20/3/2009	1782	0.83	3.42	10.1	5.4	12.7	
841	23/3/2009	1773	0.88	3.58	10.5	5.6	13.8	0
842	24/3/2009	1757	0.84	3.56	10.3	5.6	13.5	VARCITY
843	25/3/2009	1740	0.83	3.48	10.2	5.6	13.2	versity
844	26/3/2009	1714	0.83	3.48	10.1	5.65	13.3	,
845	27/3/2009	1678	0.84	3.46	10.3	5.6	13.1	VAN
846	30/3/2009	1646	0.8	3.34	10.1	5.5	12.4	v t u
847	31/3/2009	1615	0.81	3.36	10.3	5.45	12.6	
848	1/4/2009	1574	0.8	3.36	10.2	5.4	12.5	
849	2/4/2009	1538	0.82	3.38	10.6	5.6	13.2	
850	3/4/2009	1506	0.83	3.52	11.7	6.3	13.8	
851	6/4/2009	1486	0.83	3.52	11.7	6.3	13.8	
852	7/4/2009	1466	0.81	3.4	11.1	6.15	13.7	

0.52	0/4/2000	1460	0.0					
853	8/4/2009	1463	0.8	3.4	11.3	6.2	14.1	
854	9/4/2009	1478	0.8	3.34	11.2	6.15	14.1	
855	10/4/2009	1478	0.82	3.54	11.9	6.4	15.4	
856 857	13/4/2009	1478	0.82	3.54		6.4	15.4	
858	14/4/2009	1492 1534	0.82	3.54 3.54	11.9	6.4	15.4	
859	16/4/2009	1604	0.82	3.34	12.4	6.5	15.4	
860	17/4/2009	1682	0.82	3.42	12.4	6.55	16	
861	20/4/2009	1737	0.85	3.42	12.7	6.65	16.6	
862	21/4/2009	1797	0.85	3.4	12.7	6.6	16.5	
863	22/4/2009	1869	0.85	3.34	12.5	6.5	16	
864	23/4/2009	1897	0.86	3.42	12.8	6.7	16.5	, //
865	24/4/2009	1873	0.85	3.46	12.8	6.95	16.6	3
866	27/4/2009	1839	0.85	3.36	12.3	6.8	16.1	
867	28/4/2009	1790	0.85	3.4	12.4	6.8	15.8	
868	29/4/2009	1772	0.86	3.46	12.7	6.85	16.3	
869	30/4/2009	1786	0.87	3.54	12.7	6.9	16.4	\ \
870	1/5/2009	1806	0.87	3.54	12.7	6.9	16.4	. \
871	4/5/2009	1806	0.91	3.58	13.7	7.1	18.1	302 11
872	5/5/2009	1897	0.91	3.58	13.7	7.1	18.1	
873	6/5/2009	2065	0.92	3.7	14.4	7.4	19	577D
874	7/5/2009	2194	0.91	3.74	14.6	7.45	19.1	0 0 8
875	8/5/2009	2214	0.91	3.74	14.6	7.45	19.1	
876	11/5/2009	2215	0.9	3.98	15.1	9.1	19.5	7
877	12/5/2009	2253	0.91	3.9	15.4	9.8	19.6	
878	13/5/2009	2332	0.92	4	17.1	9.85	20.1	
879	14/5/2009	2432	0.9	3.72	16.9	8.9	19	
880	15/5/2009	2544	0.85	3.76	17.1	9.1	20.3	/ //
881	18/5/2009	2605	0.84	4.48	17.2	8.6	20	
882	19/5/2009	2644	0.84	4.06	17.6	8.85	20.4	
883	20/5/2009	2665	0.85	3.94	17.7	8.5	21.2	
884	21/5/2009	2707	0.82	3.88	17.3	8	20.1	
885	22/5/2009	2786	0.85	3.9	16.8	7.8	20.5	
886	25/5/2009	2786	0.84	3.62	16.7	7.6	20	
887	26/5/2009	2942	0.82	3.62	16.3	7.55	19.4	
888	27/5/2009	3164	0.83	3.78	16.6	7.55	20.2	
889	28/5/2009	3298	0.84	3.82	16.8	8	20.8	
890	29/5/2009	3494	0.85	4	17.1	8.1	22	_
891	1/6/2009	3681	0.87	4.3	17.9	8.85	24.3	9
892	2/6/2009	4106	0.86	4.06	17.5	8.45	23.5	2 12411
893	3/6/2009	4291	0.87	4.24	17.9	8.45	24.5	ULTIU
894	4/6/2009 5/6/2009	4093	0.88	4.18	17.8	8.65	24.4	
895	5/6/2009 8/6/2009	3809	0.86	4.18	17.2	8.5	23.4	0 4
896 897	9/6/2009	3646 3518	0.85	4.2	16.8	8.35 8.75	22.1	Versity
898	10/6/2009	3452	0.86	4.18	17.1	8.75	23.3	- Ci Sity
899	11/6/2009	3483	0.87	4.12	17.4	8.85	23.1	
900	12/6/2009	3583	0.89	4.12	17.3	9.4	23.6	Ved
901	15/6/2009	3763	0.85	3.64	16.8	9.55	22.8	
902	16/6/2009	3951	0.86	3.72	16.7	9.95	22.9	
903	17/6/2009	4026	0.85	3.72	16.5	9.15	22.4	
904	18/6/2009	4073	0.84	3.66	15.7	8.35	21	
905	19/6/2009	4070	0.85	3.8	16.2	9.15	22	
906	22/6/2009	4029	0.84	3.8	15.5	8.95	21.2	
	1			-				•

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907	23/6/2009	3874	0.83	3.66	14.8	8.75	20.2	
908	24/6/2009	3751	0.84	3.76	15.4	9.05	20.6	
909	25/6/2009	3703	0.83	3.72	15.7	9.4	20.9	
910	26/6/2009	3703	0.83	3.8	15.8	9.7	21.6	
911	29/6/2009	3734	0.84	3.72	16.1	10.1	22.4	
912	30/6/2009	3757	0.83	3.8	16.6	10	22	
913	1/7/2009	3742	0.83	3.8	16.6	10	22	
914	2/7/2009	3672 3520	0.81	3.76	15.6	9.8	20.6	
	3/7/2009	\rightarrow	0.82	3.84	15.8	9.8	20.8	
916	6/7/2009	3375	0.82	3.84	15.8	9.8	20.8	
917	7/7/2009	3216	0.82	3.84	15.8 15.1	9.8	20.8	, //
918	8/7/2009	3107	0.8	3.74		9.6	20.2	
919	9/7/2009	3018	0.81	3.74	15.2	9.55	20.5	
920	10/7/2009	2985	0.79	3.72	15	9.35	19.9	7
921	13/7/2009	2975	0.79	3.74	14.7	9.3	20.3	
922	14/7/2009	3097	0.8	3.72	15.1	9.5	21	
923	15/7/2009	3324	0.81	3.72	15.5	9.6	22.1	
924	16/7/2009	3501	0.81	3.72	15.3	9.55	21.7	302
925	17/7/2009	3542	0.82	3.76	15.7	9.7	22.5	
926 927	20/7/2009	3511 3455	0.83	3.72 3.72	16.1	9.95	23	
	21/7/2009		A /		15.8			708
928	22/7/2009	3407	0.82	3.7	15.6	9.65	21.7	
929	23/7/2009	3355 3345	0.82	3.76	15.7 16.1	9.75	22.5	
930		3407	0.84	3.72	16.1		22.8	7
	27/7/2009		_		Λ	9.85	_	
932	28/7/2009	3475 3499	0.81	3.78	16.4	9.85	22.9	
933	29/7/2009 30/7/2009		0.81	3.72	16.3	9.75	22.3	
934	31/7/2009	3445 3350	0.81	3.74	16.2	9.75	22.6	Y //
936		3251	0.81					
936	3/8/2009	3159		3.76	16.4	9.85	23.1	
	4/8/2009		0.82		16.4	9.75		
938	5/8/2009	3051 2907	0.82	3.72	16.5	9.35	22.6	
	6/8/2009		0.81	-	17.1	9.35	23.1	
940	7/8/2009 10/8/2009	2772	0.83	3.7	16.9	9.25	22.6	
941		2689 2623	0.82		16.8	9.25		
	11/8/2009	-	-	3.7	16.9		23.1	
943	12/8/2009	2612	0.81	3.7	16.9	9.25	23.1	
944	13/8/2009	2685 2752	0.82	3.7	17.1 17.1	9.25	23.9	
945	17/8/2009	2774	0.82	3.92	16.2	9.3	23.9	
946	18/8/2009	2704	0.81		16.1		22.8	2 1221
947	19/8/2009	2614	0.82	3.74	16.1	9.1	22.8	UHIJU
948			0.82			9.4	22.4	
	20/8/2009	2534		3.84	16.1			• 4
950 951	21/8/2009 24/8/2009	2468 2437	0.83	3.88	16.1 16.4	9.8	22.7	Versity
951				\circ				V CI SILY
-	25/8/2009	2388	0.84	4 04	17	10.8	23.3	
953 954	26/8/2009	2427	0.84	4.04	16.8	11.6	23	VAN
	27/8/2009		0.84	4.06		11.2	23.1	V C U
955	28/8/2009	2421	0.84	4.1	16.6	11.2	23.1	
956	31/8/2009	2421	0.84	4.1	16.6	11.5	23.1	
957	1/9/2009	2423	0.87	4.18	16.6	11.5	22.9	
958	2/9/2009	2413	0.87	4.18	16.7	12	23	
959	3/9/2009	2414	0.86	4.26	16.9	12	23.5	
960	4/9/2009	2415	0.86	4.2	17.1	11.8	23.3	I

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	961	7/9/2009	2429	0.87	4.2	18.1	11.9	24.6	
	962	8/9/2009	2462	0.87	4.22	17.9	11.2	25	
	963	9/9/2009	2491	0.86	4.2	18.2	11.3	25	
	964	10/9/2009	2492	0.86	4.2	18	11.3	25.25	
	965	11/9/2009	2468	0.88	4.2	18.2	11.5	26.75	
	966	14/9/2009	2450	0.85	4.2	17.8	11.2	25.25	
	967	15/9/2009	2431	0.86	4.18	18.1	11.3	26	
	968	16/9/2009	2415	0.86	4.2	18.2	11.4	25.75	
	969	17/9/2009	2390	0.85	4.2	18.2	11.3	25.25	
	970	18/9/2009	2356	0.85	4.2	18.2	11.4	26	
(9)	971 972	21/9/2009	2318	0.86	4.22	18.1	11.4	26.25	
	973		2246	0.88	4.22	18.3	12.2	27.5	3 \\
// (9 ~ •	973	23/9/2009	2175 2163	0.89	4.3	18.2	12.1	27.75	2) \\
	974	25/9/2009	2183	0.87	4.28	17.9	11.7	26.75 26.25	7 \\
// '9/ /		28/9/2009	2192		4.24		11.7	_	
	976 977	29/9/2009	2192	0.85 0.87	4.24	17.8 17.9	11.4	26 26	\\
	977	30/9/2009	2220	0.87	4.18	17.9	11.4	26	
30%	978	1/10/2009	2284	0.86	4.18	18.1	11.4	27.25	302
	980	2/10/2009	2357	0.87	4.24	18.2	11.7	27.75	
	981	5/10/2009	2362	0.88	4.24	18.3	11.8	28	
708	982	6/10/2009	2441	0.88	4.3	18.3	11.8	28.25	308
	983	7/10/2009	2546	0.89	4.44	18.7	11.9	29.75	
	984	8/10/2009	2647	0.95	4.6	20	12.7	31.25	
\\ (\ \ \	985	9/10/2009	2695	0.92	4.78	20	12.4	30.5	7
	986	12/10/2009	2696	0.92	4.84	20.5	12.5	31.25	
	987	13/10/2009	2646	0.91	4.92	20.8	12.3	30.5	
	988	14/10/2009	2597	0.87	4.9	20.1	11.8	29.75	L' //
	989	15/10/2009	2688	0.81	5	18.6	10.9	27.25	
	990	16/10/2009	2728	0.84	5.05	19.8	11.5	29.25	
	991	19/10/2009	2766	0.85	5	20.1	11.6	29.5	
	992	20/10/2009	2832	0.83	4.96	19.8	11.4	29	
	993	21/10/2009	2917	0.85	4.96	19.5	11.2	28	
	994	22/10/2009	3001	0.83	4.96	19.1	11.1	28.5	
	995	23/10/2009	3043	0.83	4.96	19.1	11.1	28.5	
	996	26/10/2009	3044	0.83	5	19	11.4	29	
	997	27/10/2009	3013	0.84	4.98	19	11.3	29	
	998	28/10/2009	2986	0.85	4.98	18.7	11.2	27.75	
	999	29/10/2009	3013	0.85	4.98	18.4	11.2	27	
2 12 2 2	1000	30/10/2009	3103	0.84	4.92	18.5	10.9	26.75	
adans	1001	2/11/2009	3185	0.82	4.94	18.2	10.7	27.25	(t) [M] [
21041110	1002	3/11/2009	3247	0.83	4.94	18	10.6	26.75	OHILD
	1003	4/11/2009	3295	0.84	5	18.4	11	28	
Conveigh	1004	5/11/2009	3335	0.83	4.94	18.4	10.8	27	Vorcity
Copyright	1005	6/11/2009	3393	0.84	5	18.7	- 11	27.75	VCISILY
	1006	9/11/2009	3480	0.85	5.05	19.2	11.4	29	
V ~	1007	10/11/2009	3615	0.85	4.92	19.1	11.3	28.5	VOA
	1008	11/11/2009	3748	0.86	4.96	19.3	11.4	29.5	V C U
	1009	12/11/2009	3954	0.84	5.1	18.9	11.1	28.25	
	1010	13/11/2009	4111	0.85	5.15	19	11.2	28.5	
	1011	16/11/2009	4220	0.84	5.05	19.3	10.9	29.5	
	1012	17/11/2009	4381	0.83	5.05	19.4	11	29.25	
	1013	18/11/2009	4643	0.84	5.35	19.2	10.9	29	

1015	20/11/2009	4507	0.84	5.3	18.9	10.8	28.25
1016	23/11/2009	4423	0.84	5.2	18.7	10.6	2
1017	24/11/2009	4340	0.84	5.2	17.9	10.3	20
1018	25/11/2009	4234	0.84	5.15	18.2	10.6	27.7
1019	26/11/2009	4119	0.85	5.1	17.9	10.5	26.7
1020	27/11/2009	3974	0.84	5.15	17.6	10.1	26.2
1021	30/11/2009	3887	0.88	5.2	17.4	10	25.7
1022	1/12/2009	3836	0.87	5.1	18	10.3	26.7
1023	2/12/2009	3918	0.86	5.2	17.8	9.95	26.
1024	3/12/2009	4062	0.87	5.2	18.2	9.95	_2
1025	4/12/2009	4107	0.9	5.2	18	9.95	27.2
1026	7/12/2009	4036	0.9	5.2	18	9.95	27.2
1027	8/12/2009	3902	0.91	5.15	17.9	9.8	26.
1028	9/12/2009	3791	0.91	5.3	17.9	9.5	26.2
1029	10/12/2009	3671	0.91	5.3	17.9	9.5	26.2
1030	11/12/2009	3579	0.92	5.3	17.9	9.6	26.2
1031	14/12/2009	3530	0.91	5.25	17.9	9.7	2
1032	15/12/2009	3518	0.91	5.2	17.8	9.9	26.2
1033	16/12/2009	3474	0.92	5.2	18.1	10.1	2
1034	17/12/2009	3376	0.92	5.2	18.3	10.3	26.
1035	18/12/2009	3258	0.91	5.15	18.3	10.1	26.7
1036	21/12/2009	3154	0.9	5.2	18.1	10	26.
1037	22/12/2009	3063	0.92	5.25	18.3	9.95	26.7
1038	23/12/2009	3023	0.92	5.15	18.3	10.1	27.2
1039	24/12/2009	3005	0.91	5.15	18.2	10	2
1040	25/12/2009	3005	0.91	5.2	18.3	10	27.2
1041	28/12/2009	3005	0.93	5.2	18.4	10.1	27.2
1042	29/12/2009	3005	0.91	5.05	18.7	10.2	27.7
1043	30/12/2009	3005	0.91	5.05	18.8	10	27.2
1044	31/12/2009	3005	0.91	5.05	18.8	10	27.2

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ภาคผนวก ข

ตารางผลการคำนวณจากโปรแกรม Eviews 5.0 ผลการทดสอบความนิ่งของข้อมูลหรือยูนิทรูท (Unit Root Test)

คัชนีบอลติกคราย : BDI

Level

Null Hypothesis: BDI has a unit root Exogenous: Constant, Linear Trend

Lag Length: 2 (Automatic based on SIC, MAXLAG=21)

502		@ (A)	t-Statistic	Prob.*
Augmented Dickey-Fu	ıller test statistic	7	-1.317219	0.8830
Test critical values:	1% level		-3.966888	
	5% level		-3.414136	
	10% level		-3.129172	

*MacKinnon (1996) one-sided p-values. Augmented Dickey-Fuller Test Equation

Dependent Variable: D(BDI) Method: Least Squares Date: 03/07/11 Time: 20:44

Variable Coefficient Std. Error t-Statistic Prob. BDI(-1) -0.000882 0.000670 -1.317219 0.1881 D(BDI(-1)) 1.030081 0.029360 35.08399 0.0000 D(BDI(-2)) -0.324213 0.029379 -11.03539 0.0000 C 8.228473 5.181755 1.587970 0.1126 @TREND(1/02/2006) -0.007345 0.006399 -1.147929 0.2513 R-squared 0.649003 Mean dependent var 0.515850 Adjusted R-squared 0.647648 S.D. dependent var 103.9678 S.E. of regression 61.71451 Akaike info criterion 11.08771 Sum squared resid 3945793. Schwarz criterion 11.11147 Log likelihood -5766.151 F-statistic 478.8989 Durbin-Watson stat 1.991328 Prob(F-statistic) 0.000000				
D(BDI(-1)) 1.030081 0.029360 35.08399 0.0000 D(BDI(-2)) -0.324213 0.029379 -11.03539 0.0000 C 8.228473 5.181755 1.587970 0.1126 @TREND(1/02/2006) -0.007345 0.006399 -1.147929 0.2513 R-squared 0.649003 Mean dependent var 0.515850 Adjusted R-squared 0.647648 S.D. dependent var 103.9678 S.E. of regression 61.71451 Akaike info criterion 11.08771 Sum squared resid 3945793. Schwarz criterion 11.11147 Log likelihood -5766.151 F-statistic 478.8989	Variable	Coefficient	Std. Error t-Statistic	Prob.
D(BDI(-2))-0.3242130.029379-11.035390.0000C8.2284735.1817551.5879700.1126@TREND(1/02/2006)-0.0073450.006399-1.1479290.2513R-squared0.649003Mean dependent var0.515850Adjusted R-squared0.647648S.D. dependent var103.9678S.E. of regression61.71451Akaike info criterion11.08771Sum squared resid3945793.Schwarz criterion11.11147Log likelihood-5766.151F-statistic478.8989	BDI(-1)	-0.000882	0.000670 -1.317219	0.1881
C 8.228473 5.181755 1.587970 0.1126 @TREND(1/02/2006) -0.007345 0.006399 -1.147929 0.2513 R-squared 0.649003 Mean dependent var 0.515850 Adjusted R-squared 0.647648 S.D. dependent var 103.9678 S.E. of regression 61.71451 Akaike info criterion 11.08771 Sum squared resid 3945793. Schwarz criterion 11.11147 Log likelihood -5766.151 F-statistic 478.8989	D(BDI(-1))	1.030081	0.029360 35.08399	0.0000
@TREND(1/02/2006) -0.007345 0.006399 -1.147929 0.2513 R-squared 0.649003 Mean dependent var 0.515850 Adjusted R-squared 0.647648 S.D. dependent var 103.9678 S.E. of regression 61.71451 Akaike info criterion 11.08771 Sum squared resid 3945793. Schwarz criterion 11.11147 Log likelihood -5766.151 F-statistic 478.8989	D(BDI(-2))	-0.324213	0.029379 -11.03539	0.0000
R-squared 0.649003 Mean dependent var 0.515850 Adjusted R-squared 0.647648 S.D. dependent var 103.9678 S.E. of regression 61.71451 Akaike info criterion 11.08771 Sum squared resid 3945793. Schwarz criterion 11.11147 Log likelihood -5766.151 F-statistic 478.8989	C	8.228473	5.181755 1.587970	0.1126
Adjusted R-squared0.647648S.D. dependent var103.9678S.E. of regression61.71451Akaike info criterion11.08771Sum squared resid3945793.Schwarz criterion11.11147Log likelihood-5766.151F-statistic478.8989	@TREND(1/02/2006)	-0.007345	0.006399 -1.147929	0.2513
S.E. of regression 61.71451 Akaike info criterion 11.08771 Sum squared resid 3945793. Schwarz criterion 11.11147 Log likelihood -5766.151 F-statistic 478.8989	R-squared	0.649003	Mean dependent var	0.515850
Sum squared resid 3945793. Schwarz criterion 11.11147 Log likelihood -5766.151 F-statistic 478.8989	Adjusted R-squared	0.647648	S.D. dependent var	103.9678
Log likelihood -5766.151 F-statistic 478.8989	S.E. of regression	61.71451	Akaike info criterion	11.08771
o				
Durbin-Watson stat 1.991328 Prob(F-statistic) 0.000000	•	3945793.		11.11147
	Sum squared resid		Schwarz criterion	

Null Hypothesis: BDI has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic based on SIC, MAXLAG=21)

	JIMI	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-1.235329	0.6609
Test critical values:	1% level	-3.436413	
	5% level	-2.864106	
	10% level	-2.568188	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(BDI) Method: Least Squares Date: 03/07/11 Time: 20:45

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BDI(-1)	-0.000825	0.000668	-1.235329	0.2170
D(BDI(-1))	1.030935	0.029355	35.11899	0.0000
D(BDI(-2))	-0.323512	0.029378	-11.01222	0.0000
С	4.111621	3.740737	1.099147	0.2720
R-squared	0.648557	Mean depend	dent var	0.515850
Adjusted R-squared	0.647540	S.D. depende	ent var	103.9678
S.E. of regression	61.72396	Akaike info ci	riterion	11.08706
Sum squared resid	3950812.	Schwarz crite	erion	11.10607
Log likelihood	-5766.813	F-statistic		637.8971
Durbin-Watson stat	1.990639	Prob(F-statistic)		0.000000



Null Hypothesis: BDI has a unit root

Exogenous: None

Lag Length: 2 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	uller test statistic	-0.568551	0.4710
Test critical values:	1% level	-2.567185	
	5% level	-1.941128	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(BDI) Method: Least Squares Date: 03/07/11 Time: 20:46

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BDI(-1)	-0.000194	0.000342	-0.568551	0.5698
D(BDI(-1))	1.031784	0.029348	35.15653	0.0000
D(BDI(-2))	-0.324852	0.029355	-11.06624	0.0000
R-squared	0.648147	Mean depen	dent var	0.515850
Adjusted R-squared	0.647470	S.D. depende	ent var	103.9678
S.E. of regression	61.73015	Akaike info c	riterion	11.08630
Sum squared resid	3955415.	Schwarz crite	erion	11.10056
Log likelihood	-5767.419	Durbin-Wats	on stat	1.991242

First Difference

Null Hypothesis: D(BDI) has a unit root Exogenous: Constant, Linear Trend

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-15.05969	0.0000
Test critical values:	1% level	-3.966888	
	5% level	-3.414136	
	10% level	-3.129172	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(BDI,2) Method: Least Squares Date: 03/07/11 Time: 20:55

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(BDI(-1))	-0.294769	0.019573	-15.05969	0.0000
D(BDI(-1),2)	0.326069	0.029356	11.10741	0.0000
С	3.656325	3.848741	0.950006	0.3423
@TREND(1/02/2006)	-0.006721	0.006384	-1.052803	0.2927
R-squared	0.205656	Mean depend	dent var	-0.028818
Adjusted R-squared	0.203358	S.D. depende	ent var	69.16867
S.E. of regression	61.73638	Akaike info cr	iterion	11.08746
Sum squared resid	3952401.	Schwarz crite	rion	11.10647
Log likelihood	-5767.022	F-statistic		89.49302
Durbin-Watson stat	1.992148	Prob(F-statist	tic)	0.000000

Null Hypothesis: D(BDI) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	uller test statistic	-15.02207	0.0000
Test critical values:	1% level	-3.436413	
	5% level	-2.864106	
	10% level	-2.568188	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(BDI,2) Method: Least Squares Date: 03/07/11 Time: 20:56

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(BDI(-1))	-0.293301	0.019525	-15.02207	0.0000
D(BDI(-1),2)	0.325314	0.029349	11.08441	0.0000
С	0.140621	1.913575	0.073486	0.9414
R-squared	0.204807	Mean depend	lent var	-0.028818
Adjusted R-squared	0.203274	S.D. depende	ent var	69.16867
S.E. of regression	61.73960	Akaike info cr	riterion	11.08661
Sum squared resid	3956626.	Schwarz crite	rion	11.10087
Log likelihood	-5767.578	F-statistic		133.6714
Durbin-Watson stat	1.991466	Prob(F-statist	ic)	0.000000

Null Hypothesis: D(BDI) has a unit root

Exogenous: None

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-15.02909	0.0000
Test critical values:	1% level	-2.567185	
	5% level	-1.941128	
324	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(BDI,2) Method: Least Squares Date: 03/07/11 Time: 20:56

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(BDI(-1)) D(BDI(-1),2)	-0.293293 0.325309	0.019515 0.029335	-15.02909 11.08958	0.0000 0.0000
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.204802 0.204037 61.71004 3956646. -5767.581	Mean depende S.D. depende Akaike info cr Schwarz crite Durbin-Watso	ent var riterion rion	-0.028818 69.16867 11.08469 11.09420 1.991463

ASIMAR

Level

Null Hypothesis: ASIMAR has a unit root Exogenous: Constant, Linear Trend

Lag Length: 6 (Automatic based on SIC, MAXLAG=21)

	himmin	t-Statistic	Prob.*
Augmented Dickey-Fu	uller test statistic	-3.116914	0.1028
Test critical values:	1% level	-3.966922	
	5% level	-3.414152	
	10% level	-3.129182	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ASIMAR)

Method: Least Squares
Date: 03/07/11 Time: 21:04

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ASIMAR(-1)	-0.018033	0.005786	-3.116914	0.0019
D(ASIMAR(-1))	-0.070844	0.031040	-2.282322	0.0227
D(ASIMAR(-2))	-0.005815	0.030767	-0.189015	0.8501
D(ASIMAR(-3))	0.058211	0.030621	1.900999	0.0576
D(ASIMAR(-4))	0.075167	0.030654	2.452141	0.0144
D(ASIMAR(-5))	-0.133206	0.030734	-4.334205	0.0000
D(ASIMAR(-6))	0.106021	0.030889	3.432332	0.0006
C	0.020126	0.007080	2.842727	0.0046
@TREND(1/02/2006)	-4.16E-06	3.39E-06	-1.228771	0.2194
R-squared	0.061379	Mean depend	dent var	-0.000473
Adjusted R-squared	0.054075	S.D. depende	ent var	0.028299
S.E. of regression	0.027523	Akaike info c	riterion	-4.338925
Sum squared resid	0.778744	Schwarz crite	erion	-4.296016

Log likelihood	2258.733	F-statistic	8.403007
Durbin-Watson stat	1.993065	Prob(F-statistic)	0.000000

Null Hypothesis: ASIM Exogenous: Constant Lag Length: 6 (Automa		KLAG=21)	
		t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-2.912008	0.0443
Test critical values:	1% level	-3.436438	
	5% level	-2.864116	
	10% level	-2.568193	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(ASIMAR)

Method: Least Squares Date: 03/07/11 Time: 21:17

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ASIMAR(-1)	-0.014215	0.004881	-2.912008	0.0037
D(ASIMAR(-1))	-0.073444	0.030976	-2.371004	0.0179
D(ASIMAR(-2))	-0.007974	0.030724	-0.259548	0.7953
D(ASIMAR(-3))	0.055823	0.030567	1.826245	0.0681
D(ASIMAR(-4))	0.072634	0.030592	2.374308	0.0178
D(ASIMAR(-5))	-0.135791	0.030669	-4.427595	0.0000
D(ASIMAR(-6))	0.103831	0.030845	3.366213	0.0008
CL+C	0.014037	0.005058	2.775202	0.0056
R-squared	0.060001	Mean depend	dent var	-0.000473
Adjusted R-squared	0.053606	S.D. depende	ent var	0.028299
S.E. of regression	0.027530	Akaike info ci	riterion	-4.339386
Sum squared resid	0.779888	Schwarz crite	erion	-4.301245
Log likelihood	2257.972	F-statistic		9.383090
Durbin-Watson stat	1.992727	Prob(F-statist	tic)	0.000000

Null Hypothesis: ASIMAR has a unit root

Exogenous: None

Lag Length: 6 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-1.041645	0.2686
Test critical values:	1% level	-2.567194	
	5% level	-1.941129	
	10% level	-1.616494	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(ASIMAR)

Method: Least Squares
Date: 03/07/11 Time: 21:18

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ASIMAR(-1)	-0.000863	0.000829	-1.041645	0.2978
D(ASIMAR(-1))	-0.079923	0.030988	-2.579160	0.0100
D(ASIMAR(-2))	-0.013024	0.030770	-0.423281	0.6722
D(ASIMAR(-3))	0.050952	0.030616	1.664263	0.0964
D(ASIMAR(-4))	0.067050	0.030625	2.189406	0.0288
D(ASIMAR(-5))	-0.141879	0.030690	-4.622946	0.0000
D(ASIMAR(-6))	0.099098	0.030898	3.207276	0.0014
R-squared	0.052965	Mean depend	dent var	-0.000473
Adjusted R-squared	0.047448	S.D. depende	ent var	0.028299
S.E. of regression	0.027620	Akaike info c	riterion	-4.333858
Sum squared resid	0.785725	Schwarz crite	erion	-4.300484
Log likelihood	2254.105	Durbin-Watso	on stat	1.991973

First Difference

Null Hypothesis: D(ASIMAR) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 5 (Automatic based on SIC, MAXLAG=21)

	الارساساس	t-Statistic	Prob.*
Augmented Dickey-Fu	uller test statistic	-12.71678	0.0000
Test critical values:	1% level	-3.966922	
	5% level	-3.414152	
308	10% level	-3.129182	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(ASIMAR,2)

Method: Least Squares
Date: 03/07/11 Time: 21:18

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ASIMAR(-1))	-1.020000	0.080209	-12.71678	0.0000
D(ASIMAR(-1),2)	-0.060345	0.072226	-0.835498	0.4036
D(ASIMAR(-2),2)	-0.073701	0.065527	-1.124740	0.2610
D(ASIMAR(-3),2)	-0.023125	0.056923	-0.406254	0.6846
D(ASIMAR(-4),2)	0.043530	0.045635	0.953865	0.3404
D(ASIMAR(-5),2)	-0.098768	0.030931	-3.193136	0.0015
C	-0.001273	0.001736	-0.733045	0.4637
@TREND(1/02/2006)	1.51E-06	2.87E-06	0.525717	0.5992
D. anusana d	0.570047	Managalanaga	la sala sana	2445 40
R-squared	0.570247	Mean depend		-2.14E-19
Adjusted R-squared	0.567324	S.D. depende	ent var	0.042019
S.E. of regression	0.027640	Akaike info cr	iterion	-4.331448
Sum squared resid	0.786104	Schwarz criterion		-4.293306
Log likelihood	2253.856	F-statistic		195.0572

Durbin-Watson stat 1.991922 Prob(F-statistic) 0.000000

Null Hypothesis: D(ASIMAR) has a unit root

Exogenous: Constant

Lag Length: 5 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-12.71065	0.0000
Test critical values:	1% level	-3.436438	
	5% level	-2.864116	
372	10% level	-2.568193	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(ASIMAR,2)

Method: Least Squares Date: 03/07/11 Time: 21:22

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ASIMAR(-1))	-1.017980	0.080089	-12.71065	0.0000
D(ASIMAR(-1),2)	-0.062066	0.072127	-0.860505	0.3897
D(ASIMAR(-2),2)	-0.075135	0.065447	-1.148023	0.2512
D(ASIMAR(-3),2)	-0.024166	0.056869	-0.424951	0.6710
D(ASIMAR(-4),2)	0.042861	0.045601	0.939897	0.3475
D(ASIMAR(-5),2)	-0.099101	0.030914	-3.205705	0.0014
С	-0.000480	0.000859	-0.558370	0.5767
R-squared	0.570132	Mean depend	dent var	-2.14E-19
Adjusted R-squared	0.567628	S.D. depende	ent var	0.042019
S.E. of regression	0.027630	Akaike info c	riterion	-4.333108
Sum squared resid	0.786315	Schwarz crite	erion	-4.299734
Log likelihood	2253.716	F-statistic		227.6806
Durbin-Watson stat	1.991959	Prob(F-statis	tic)	0.000000

Null Hypothesis: D(ASIMAR) has a unit root

Exogenous: None

Lag Length: 5 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-12.70267	0.0000
Test critical values:	1% level	-2.567194	
	5% level	-1.941129	
	10% level	-1.616494	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(ASIMAR,2)

Method: Least Squares Date: 03/07/11 Time: 21:23

Variable Coefficient Std. Error	t-Statistic	Prob.
D(ASIMAR(-1)) -1.015888 0.079974	-12.70267	0.0000
D(ASIMAR(-1),2) -0.063825 0.072034	-0.886046	0.3758
D(ASIMAR(-2),2) -0.076579 0.065374	-1.171397	0.2417
D(ASIMAR(-3),2) -0.025240 0.056817	-0.444226	0.6570
D(ASIMAR(-4),2) 0.042167 0.045569	0.925329	0.3550
D(ASIMAR(-5),2) -0.099447 0.030897	-3.218620	0.0013
R-squared 0.570002 Mean depender	nt var	-2.14E-19
Adjusted R-squared 0.567916 S.D. dependent	var	0.042019
S.E. of regression 0.027621 Akaike info crite	erion	-4.334734
Sum squared resid 0.786553 Schwarz criterio	on	-4.306128
Log likelihood 2253.559 Durbin-Watson	stat	1.991992

JUTHA

Level

Null Hypothesis: JUTHA has a unit root Exogenous: Constant, Linear Trend

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

	(3)	t-Statistic	Prob.*
Augmented Dickey-Fu	ıller test statistic	-1.282646	0.8913
Test critical values:	1% level	-3.966879	
	5% level	-3.414131	
	10% level	-3.129170	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(JUTHA)

Method: Least Squares Date: 03/07/11 Time: 21:30

JUTHA(-1) -0.003079 0.002401 -1.282646 0.1999 D(JUTHA(-1)) -0.111178 0.030833 -3.605765 0.0003 C 0.028049 0.022105 1.268899 0.2048 @TREND(1/02/2006) -1.87E-05 1.70E-05 -1.100039 0.2716 R-squared 0.014429 Mean dependent var -0.001727 Adjusted R-squared 0.011580 S.D. dependent var 0.142524 S.E. of regression 0.141696 Akaike info criterion -1.066431 Sum squared resid 20.84078 Schwarz criterion -1.047433	Variable	Coefficient	Std. Error	t-Statistic	Prob.
@TREND(1/02/2006) -1.87E-05 1.70E-05 -1.100039 0.2716 R-squared 0.014429 Mean dependent var -0.001727 Adjusted R-squared 0.011580 S.D. dependent var 0.142524 S.E. of regression 0.141696 Akaike info criterion -1.066431 Sum squared resid 20.84078 Schwarz criterion -1.047433			1 1 1 1 5 3 1 U		
Adjusted R-squared 0.011580 S.D. dependent var 0.142524 S.E. of regression 0.141696 Akaike info criterion -1.066431 Sum squared resid 20.84078 Schwarz criterion -1.047433	C @TREND(1/02/2006)				
S.E. of regression 0.141696 Akaike info criterion -1.066431 Sum squared resid 20.84078 Schwarz criterion -1.047433		0.014429			-0.001727
Sum squared resid 20.84078 Schwarz criterion -1.047433		2			
Log likelihood 559.6105 F-statistic 5.065414 Durbin-Watson stat 1.992235 Prob(F-statistic) 0.001739	Sum squared resid Log likelihood	559.6105	F-statistic		5.065414

Null Hypothesis: JUTHA has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

19.		t-Statistic	Prob.*
Augmented Dickey-Fu	ıller test statistic	-0.839028	0.8071
Test critical values:	1% level	-3.436407	
	5% level	-2.864103	
1503	10% level	-2.568186	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(JUTHA)

Method: Least Squares Date: 03/07/11 Time: 21:31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
JUTHA(-1)	-0.001733	0.002066	-0.839028	0.4016
D(JUTHA(-1))	-0.111334	0.030836	-3.610507	0.0003
С	0.009462	0.014254	0.663815	0.5070
R-squared	0.013280	Mean dependent var		-0.001727
Adjusted R-squared	0.011380	S.D. dependent var		0.142524
S.E. of regression	0.141711	Akaike info criterion		-1.067185
Sum squared resid	20.86508	Schwarz criterion		-1.052937
Log likelihood	559.0034	F-statistic		6.991664
Durbin-Watson stat	1.992284	Prob(F-statistic)		0.000963

Null Hypothesis: JUTHA has a unit root

Exogenous: None

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ıller test statistic	-0.673813	0.4252
Test critical values:	1% level	-2.567183	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(JUTHA)

Method: Least Squares
Date: 03/07/11 Time: 21:31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
JUTHA(-1)	-0.000429	0.000636	-0.673813	0.5006
D(JUTHA(-1))	-0.112130	0.030805	-3.640037	0.0003
R-squared	0.012861	Mean dependent var		-0.001727
Adjusted R-squared	0.011912	S.D. dependent var		0.142524
S.E. of regression	0.141672	Akaike info criterion		-1.068680
Sum squared resid	20.87393	Schwarz criterion		-1.059182
Log likelihood	558.7825	Durbin-Watson stat		1.992406

First difference

Null Hypothesis: D(JUTHA) has a unit root Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	Juliun Market	t-Statistic	Prob.*
Augmented Dickey-Fu	uller test statistic	-36.09200	0.0000
Test critical values:	1% level	-3.966879	
	5% level	-3.414131	
	10% level	-3.129170	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(JUTHA,2)

Method: Least Squares
Date: 03/07/11 Time: 21:33

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(JUTHA(-1)) C @TREND(1/02/2006)	-1.112531 0.002039 -7.57E-06	0.030825 0.008801 1.46E-05	-36.09200 0.231650 -0.518505	0.0000 0.8169 0.6042
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.556293 0.555438 0.141740 20.87381 558.7854	Mean depende S.D. depende Akaike info cr Schwarz crite F-statistic	ent var riterion	-4.80E-05 0.212582 -1.066767 -1.052518 651.3166
Durbin-Watson stat	1.992446	Prob(F-statist	tic)	0.000000

Null Hypothesis: D(JUTHA) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ıller test statistic	-36.10098	0.0000
Test critical values:	1% level	-3.436407	
	5% level	-2.864103	
	10% level	-2.568186	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(JUTHA,2)

Method: Least Squares Date: 03/07/11 Time: 21:33

Variable	Coefficient	Std. Error t-Statistic	Prob.
D(JUTHA(-1))	-1.112292 -0.001916	0.030811 -36.10098 0.004390 -0.436483	
R-squared	0.556178	Mean dependent var	-4.80E-05
Adjusted R-squared	0.555751	S.D. dependent var	0.212582
S.E. of regression	0.141690	Akaike info criterion	-1.068427
Sum squared resid	20.87922	Schwarz criterion	-1.058928
Log likelihood	558.6506	F-statistic	1303.281
Durbin-Watson stat	1.992423	Prob(F-statistic)	0.000000

Null Hypothesis: D(JUTHA) has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ıller test statistic	-36.11238	0.0000
Test critical values:	1% level	-2.567183	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(JUTHA,2)

Method: Least Squares Date: 03/07/11 Time: 21:34

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(JUTHA(-1))	-1.112134	0.030796	-36.11238	0.0000
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.556096 0.556096 0.141635 20.88304 558.5551	Mean depend S.D. depend Akaike info c Schwarz crite Durbin-Wats	ent var riterion erion	-4.80E-05 0.212582 -1.070163 -1.065414 1.992386



PSL

Level

Null Hypothesis: PSL has a unit root Exogenous: Constant, Linear Trend

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	-1.888282	0.6599	
Test critical values:	1% level	-3.966879	
	5% level	-3.414131	
	10% level	-3.129170	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PSL) Method: Least Squares Date: 03/07/11 Time: 21:40

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PSL(-1)	-0.005661	0.002998	-1.888282	0.0593
D(PSL(-1))	0.096331	0.030876	3.119891	0.0019
С	0.148077	0.079193	1.869812	0.0618
@TREND(1/02/2006)	-5.83E-05	6.63E-05	-0.878179	0.3800
		1112 1 1	188	
R-squared	0.012440	Mean depend	dent var	0.002687
Adjusted R-squared	0.009586	S.D. depende	ent var	0.629902
S.E. of regression	0.626876	Akaike info ci	riterion	1.907694
Sum squared resid	407.9061	Schwarz crite	erion	1.926692
Log likelihood	-989.9087	F-statistic		4.358417
Durbin-Watson stat	1.995661	Prob(F-statis	tic)	0.004637

Null Hypothesis: PSL has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

	RO	t-Statistic	Prob.*
Augmented Dickey-Fu	-1.733264	0.4141	
Test critical values:	1% level	-3.436407	
	5% level	-2.864103	
	10% level	-2.568186	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PSL) Method: Least Squares Date: 03/07/11 Time: 21:40

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PSL(-1)	-0.005057	0.002918	-1.733264	0.0833
D(PSL(-1))	0.096485	0.030872	3.125287	0.0018
С	0.105348	0.062477	1.686199	0.0921
R-squared	0.011706	Mean depend	dent var	0.002687
Adjusted R-squared	0.009804	S.D. depende	ent var	0.629902
S.E. of regression	0.626807	Akaike info ci	riterion	1.906518
Sum squared resid	408.2091	Schwarz crite	erion	1.920766
Log likelihood	-990.2957	F-statistic		6.153382
Durbin-Watson stat	1.995691	Prob(F-statist	tic)	0.002205

Null Hypothesis: PSL has a unit root

Exogenous: None

Lag Length: 1 (Automatic based on SIC, MAXLAG=21)

	PÚ	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.419750	0.5320
Test critical values:	1% level	-2.567183	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PSL) Method: Least Squares Date: 03/07/11 Time: 21:41

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

81 20	0.000908 0.030873	-0.419750 3.055074	0.6748 0.0023
\rightarrow			
02 49 62 62	Akaike info Schwarz cr	dent var criterion iterion	0.002687 0.629902 1.907331 1.916830 1.995341
(62	62 Akaike info 62 Schwarz cr	Akaike info criterion Schwarz criterion

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First difference

Null Hypothesis: D(PSL) has a unit root Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	-29.33861	0.0000	
Test critical values:	1% level	-3.966879	
	5% level	-3.414131	
30%	10% level	-3.129170	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PSL,2) Method: Least Squares Date: 03/07/11 Time: 21:42

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PSL(-1))	-0.906160 0.017852	0.030886 0.038977	-29.33861 0.458010	0.0000 0.6470
@TREND(1/02/2006)	-2.95E-05	6.46E-05	-0.456747	0.6479
R-squared	0.453087	Mean depend	dent var	-0.000125
Adjusted R-squared	0.452034	S.D. depende	ent var	0.847891
S.E. of regression	0.627649	Akaike info c	riterion	1.909204
Sum squared resid	409.3072	Schwarz crite	erion	1.923452
Log likelihood	-991.6953	F-statistic		430.3771
Durbin-Watson stat	1.995257	Prob(F-statis	tic)	0.000000

Null Hypothesis: D(PSL) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

4/04	t-Statistic	Prob.*
ller test statistic	-29.34622	0.0000
1% level	-3.436407	
5% level	-2.864103	
10% level	-2.568186	
	5% level	Second

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PSL,2)
Method: Least Squares
Detail 20/07/44 Times 24/40

Date: 03/07/11 Time: 21:42

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PSL(-1))	-0.905935	0.030871	-29.34622	0.0000
C	0.002423	0.019437	0.124643	0.9008
R-squared	0.452977	Mean depend	dent var	-0.000125
Adjusted R-squared	0.452451	S.D. depende	ent var	0.847891
S.E. of regression	0.627410	Akaike info cr	riterion	1.907485
Sum squared resid	409.3894	Schwarz crite	rion	1.916984
Log likelihood	-991.7999	F-statistic		861.2008
Durbin-Watson stat	1.995296	Prob(F-statist	tic)	0.000000
ansı	Ray	nigr	188	

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Null Hypothesis: D(PSL) has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	18/6	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-29.35985	0.0000
Test critical values:	1% level	-2.567183	4/
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PSL,2)

Method: Least Squares Date: 03/07/11 Time: 21:42

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PSL(-1))	-0.905918	0.030856	-29.35985	0.0000
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.452969 0.452969 0.627114 409.3955 -991.8077	Mean depende S.D. depende Akaike info cr Schwarz crite Durbin-Watso	ent var iterion rion	-0.000125 0.847891 1.905581 1.910330 1.995300

RCL

Level

Null Hypothesis: RCL has a unit root Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.313231	0.8840
Test critical values:	1% level	-3.966871	
	5% level	-3.414127	
	10% level	-3.129167	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RCL) Method: Least Squares Date: 03/07/11 Time: 21:43

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RCL(-1)	-0.003306	0.002518	-1.313231	0.1894
C	0.076948	0.076883	1.000845	0.3171
@TREND(1/02/2006)	-5.99E-05	6.77E-05	-0.885570	0.3761
R-squared Adjusted R-squared S.E. of regression	0.001657	Mean dependent var		-0.016539
	-0.000263	S.D. dependent var		0.498950
	0.499016	Akaike info criterion		1.450514
Sum squared resid	258.9774	Schwarz crite	erion	1.464751
Log likelihood	-753.4430	F-statistic		0.863056
Durbin-Watson stat	1.913454	Prob(F-statist		0.422173

Null Hypothesis: RCL has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	DÛ	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.970604	0.7653
Test critical values:	1% level	-3.436401	
	5% level	-2.864100	
	10% level	-2.568185	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RCL) Method: Least Squares Date: 03/07/11 Time: 21:44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RCL(-1)	-0.001853 0.018331	0.001909 0.039107	-0.970604 0.468731	0.3320 0.6394
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.000904 -0.000056 0.498964 259.1727 -753.8361	Mean dependence S.D. dependence Akaike info conscious Schwarz criter F-statistic	ent var riterion	-0.016539 0.498950 1.449350 1.458842 0.942072
Durbin-Watson stat	1.914793	Prob(F-statis	tic)	0.331971



Null Hypothesis: RCL has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	97318	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-1.367365	0.1594
Test critical values:	1% level	-2.567181	4/
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RCL) Method: Least Squares Date: 03/07/11 Time: 21:44

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RCL(-1)	-0.001031	0.000754	-1.367365	0.1718
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.000693 0.000693 0.498777 259.2274 -753.9462	Mean depende S.D. depende Akaike info cr Schwarz crite Durbin-Watso	ent var riterion rion	-0.016539 0.498950 1.447644 1.452389 1.915963

First Differnce

Null Hypothesis: RCL has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	PÚ	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.367365	0.1594
Test critical values:	1% level	-2.567181	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RCL) Method: Least Squares Date: 03/07/11 Time: 21:44

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RCL(-1)	-0.001031	0.000754	-1.367365	0.1718
R-squared	0.000693	Mean depend	dent var	-0.016539
Adjusted R-squared	0.000693	S.D. dependent var		0.498950
S.E. of regression	0.498777	Akaike info criterion		1.447644
Sum squared resid	259.2274	Schwarz criterion		1.452389
Log likelihood	-753.9462	Durbin-Watso	on stat	1.915963

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Null Hypothesis: D(RCL) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	31816	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-30.93782	0.0000
Test critical values:	1% level	-3.436407	4
	5% level	-2.864103	
	10% level	-2.568186	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RCL,2)

Method: Least Squares Date: 03/07/11 Time: 21:45

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(RCL(-1))	-0.958411	0.030979	-30.93782	0.0000
C	-0.015626	0.015465	-1.010411	0.3125
R-squared	0.479258	Mean dependent var		0.000240
Adjusted R-squared	0.478757	S.D. dependent var		0.691087
S.E. of regression	0.498945	Akaike info criterion		1.449276
Sum squared resid	258.9040	Schwarz criterion		1.458775
Log likelihood	-753.0727	F-statistic		957.1488
Durbin-Watson stat	1.999608	Prob(F-statist	tic)	0.000000

Null Hypothesis: D(RCL) has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	PÚ	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-30.92101	0.0000
Test critical values:	1% level	-2.567183	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RCL,2)

Method: Least Squares Date: 03/07/11 Time: 21:45

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(RCL(-1))	-0.957373	0.030962	-30.92101	0.0000
R-squared	0.478746	Mean depend	dent var	0.000240
Adjusted R-squared	0.478746	S.D. dependent var		0.691087
S.E. of regression	0.498950	Akaike info criterion		1.448338
Sum squared resid	259.1581	Schwarz criterion		1.453087
Log likelihood	-753.5839	Durbin-Watso	on stat	1.999805

TTA

Level

Null Hypothesis: TTA has a unit root Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-1.488384	0.8333
Test critical values:	1% level	-3.966871	
	5% level	-3.414127	
	10% level	-3.129167	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TTA) Method: Least Squares Date: 03/07/11 Time: 21:46

Variable	Coefficient	Std. Error	t-Statistic	Prob.
TTA(-1)	-0.004159	0.002794	-1.488384	0.1370
С	0.136022	0.100591	1.352224	0.1766
@TREND(1/02/2006)	-3.09E-05	0.000105	-0.296051	0.7673
R-squared	0.002202	Mean dependent var		0.003902
Adjusted R-squared	0.000283	S.D. dependent var		1.016347
S.E. of regression	1.016203	Akaike info criterion		2.872896
Sum squared resid	1073.976	Schwarz criterion		2.887133
Log likelihood	-1495.215	F-statistic		1.147355
Durbin-Watson stat	1.917330	Prob(F-statis	tic)	0.317877

Null Hypothesis: TTA has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	4318	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-1.486270	0.5404
Test critical values:	1% level	-3.436401	4/
	5% level	-2.864100	
	10% level	-2.568185	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TTA) Method: Least Squares Date: 03/07/11 Time: 21:47

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
TTA(-1)	-0.004151	0.002793	-1.486270	0.1375
C	0.119650	0.083989	1.424585	0.1546
R-squared	0.002118	Mean dependent var		0.003902
Adjusted R-squared	0.001159	S.D. dependent var		1.016347
S.E. of regression	1.015758	Akaike info criterion		2.871063
Sum squared resid	1074.066	Schwarz criterion		2.880554
Log likelihood	-1495.259	F-statistic		2.208999
Durbin-Watson stat	1.917184	Prob(F-statistic)		0.137510

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Null Hypothesis: TTA has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	31816	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-0.441314	0.5235
Test critical values:	1% level	-2.567181	4/
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TTA) Method: Least Squares Date: 03/07/11 Time: 21:47

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
TTA(-1)	-0.000462	0.001046	-0.441314	0.6591
R-squared	0.000172	Mean depend	dent var	0.003902
Adjusted R-squared	0.000172	S.D. dependent var		1.016347
S.E. of regression	1.016259	Akaike info criterion		2.871093
Sum squared resid	1076.160	Schwarz criterion		2.875839
Log likelihood	-1496.275	Durbin-Watso	on stat	1.920525

First Difference

Null Hypothesis: D(TTA) has a unit root Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	PÚ	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-30.98803	0.0000
Test critical values:	1% level	-3.966879	
	5% level	-3.414131	
	10% level	-3.129170	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TTA,2) Method: Least Squares

Date: 03/07/11 Time: 21:48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(TTA(-1))	-0.960614	0.031000	-30.98803	0.0000
С	0.018589	0.063149	0.294367	0.7685
@TREND(1/02/2006)	-2.84E-05	0.000105	-0.271105	0.7864
R-squared	0.480307	Mean depend	dent var	3.41E-18
Adjusted R-squared	0.479307	S.D. dependent var		1.409365
S.E. of regression	1.016984	Akaike info ci	riterion	2.874436
Sum squared resid	1074.593	Schwarz crite	erion	2.888684
Log likelihood	-1494.581	F-statistic		480.1290
Durbin-Watson stat	1.993843	Prob(F-statis	tic)	0.000000

Null Hypothesis: D(TTA) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	31816	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-31.00065	0.0000
Test critical values:	1% level	-3.436407	4/
	5% level	-2.864103	
	10% level	-2.568186	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TTA,2)

Method: Least Squares Date: 03/07/11 Time: 21:49

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(TTA(-1))	-0.960541	0.030985	-31.00065	0.0000
C	0.003752	0.031491	0.119139	0.9052
R-squared	0.480270	Mean depend	lent var	3.41E-18
Adjusted R-squared	0.479771	S.D. dependent var		1.409365
S.E. of regression	1.016531	Akaike info criterion		2.872587
Sum squared resid	1074.670	Schwarz crite	rion	2.882086
Log likelihood	-1494.618	F-statistic		961.0406
Durbin-Watson stat	1.993842	Prob(F-statist	ic)	0.000000

Null Hypothesis: D(TTA) has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	31816	t-Statistic	Prob.*
Augmented Dickey-Fu	ller test statistic	-31.01511	0.0000
Test critical values:	1% level	-2.567183	4/
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TTA,2)

Method: Least Squares Date: 03/07/11 Time: 21:50

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(TTA(-1))	-0.960527	0.030970	-31.01511	0.0000
R-squared	0.480263	Mean depend	dent var	3.41E-18
Adjusted R-squared	0.480263	S.D. dependent var		1.409365
S.E. of regression	1.016050	Akaike info criterion		2.870681
Sum squared resid	1074.684	Schwarz criterion		2.875431
Log likelihood	-1494.625	Durbin-Watso	on stat	1.993842

ผลการวิเคราะห์ความสัมพันธ์เชิงดุลยภาพในระยะยาว (Cointegration)

ASIMAR

Dependent Variable: BDI Method: Least Squares Date: 04/05/10 Time: 16:13 Sample: 1/02/2006 12/31/2009 Included observations: 1044

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C ASIMAR	-585.2708 5274.182	485.6790 467.9148	-1.205057 11.27167	0.2285 0.0000
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood Durbin-Watson stat	0.108678 0.107823 2708.720 7.65E+09 -9732.389 0.004000	Mean dependence S.D. dependence Akaike info conscipration Schwarz criter F-statistic Prob(F-statis	ent var riterion erion	4806.974 2867.732 18.64825 18.65774 127.0506 0.000000

JUTHA

Dependent Variable: JUTHA Method: Least Squares Date: 03/06/11 Time: 18:41 Sample: 1/02/2006 12/31/2009 Included observations: 1044

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C BDI	3.838380 0.000567	0.082880 1.48E-05	46.31266 38.26926	0.0000 0.0000
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood Durbin-Watson stat	0.584287 0.583888 1.371505 1960.028 -1810.179 0.011471	Mean depender S.D. depender Akaike info cri Schwarz criter F-statistic Prob(F-statisti	nt var terion ion	6.562577 2.126141 3.471608 3.481092 1464.536 0.000000

PSL

Dependent Variable: PSL Method: Least Squares Date: 03/06/11 Time: 18:42 Sample: 1/02/2006 12/31/2009 Included observations: 1044

Variable	Coefficient	Std. Error	t-Statistic	Prob.
С	11.40732	0.241170	47.29998	0.0000
BDI	0.001860	4.31E-05	43.16124	0.0000
R-squared	0.641295	Mean depend	dent var	20.34772
Adjusted R-squared	0.640951	S.D. depende	ent var	6.660314
S.E. of regression	3.990909	Akaike info cr	riterion	5.607829
Sum squared resid	16596.30	Schwarz crite	erion	5.617313
Log likelihood	-2925.287	F-statistic		1862.893
Durbin-Watson stat	0.024030	Prob(F-statist	tic)	0.000000

RCL

Dependent Variable: RCL Method: Least Squares Date: 03/06/11 Time: 18:43 Sample: 1/02/2006 12/31/2009 Included observations: 1044

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C BDI	9.563620 0.001923	0.358401 6.40E-05	26.68412 30.02793	0.0000 0.0000
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood Durbin-Watson stat	0.463903 0.463388 5.930871 36652.59 -3338.869 0.007506	Mean depende S.D. depende Akaike info cr Schwarz crite F-statistic Prob(F-statist	ent var iterion rion	18.80709 8.096333 6.400133 6.409617 901.6767 0.000000

TTA

Dependent Variable: TTA
Method: Least Squares
Date: 03/06/11 Time: 18:44
Sample: 1/02/2006 12/31/2009
Included observations: 1044

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C BDI	10.48240 0.003620	0.263914 4.72E-05	39.71898 76.76202	0.0000 0.0000
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood Durbin-Watson stat	0.849735 0.849591 4.367285 19874.25 -3019.375 0.047681	Mean depende S.D. depende Akaike info cr Schwarz crite F-statistic Prob(F-statist	ent var iterion rion	27.88239 11.26092 5.788074 5.797558 5892.408 0.000000

ผลการทดสอบความนิ่งของส่วนที่เหลือ (Residual) จากสมการถดลอยในการทดสอบ Cointegration โดยการทดสอบ Unit Root ด้วยวิธีการ ADF

ASIMAR

Null Hypothesis: ASIMAR_E has a unit root

Exogenous: None Lag Length: 0 (Fixed)

	(C)	t-Statistic	Prob.*
Augmented Dickey-Fu	ıller test statistic	-3.361514	0.0008
Test critical values:	1% level	-2.567181	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(ASIMAR_E)

Method: Least Squares
Date: 03/06/11 Time: 18:51

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ASIMAR_E(-1)	-0.017215	0.005121	-3.361514	0.0008
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.010402 0.010402 0.027986 0.816095 2250.379	Mean depende S.D. depende Akaike info cr Schwarz crite Durbin-Watso	ent var riterion rion	-0.000510 0.028132 -4.313286 -4.308540 2.215053

JUTHA

Null Hypothesis: D(JUTHA_E) has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	RI	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-34.55809	0.0000
Test critical values:	1% level	-2.567183	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(JUTHA_E,2)

Method: Least Squares Date: 03/06/11 Time: 18:58

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(JUTHA_E(-1))	-1.068542	0.030920	-34.55809	0.0000
R-squared	0.534283	Mean depend	dent var	-3.11E-05
Adjusted R-squared	0.534283	S.D. dependent var		0.214836
S.E. of regression	0.146612	Akaike info criterion		-1.001097
Sum squared resid	22.37633	Schwarz criterion		-0.996348
Log likelihood	522.5715	Durbin-Watso	on stat	1.992048

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PSL

Null Hypothesis: D(PSL_E) has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	RI	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-30.25399	0.0000
Test critical values:	1% level	-2.567183	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PSL_E,2)

Method: Least Squares Date: 03/06/11 Time: 19:43

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PSL_E(-1))	-0.935742	0.030930	-30.25399	0.0000
R-squared	0.467874	Mean depend	dent var	-6.94E-05
Adjusted R-squared	0.467874	S.D. dependent var		0.846729
S.E. of regression	0.617663	Akaike info criterion		1.875211
Sum squared resid	397.1492	Schwarz criterion		1.879961
Log likelihood	-975.9851	Durbin-Watso	on stat	1.996141

RCL

Null Hypothesis: D(RCL_E) has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

		t-Statistic	Prob.*
Augmented Dickey-Fu	uller test statistic	-29.87274	0.0000
Test critical values:	1% level	-2.567183	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RCL_E,2)

Method: Least Squares Date: 03/06/11 Time: 19:44

Sample (adjusted): 1/04/2006 12/31/2009 Included observations: 1042 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(RCL_E(-1))	-0.922956	0.030896	-29.87274	0.0000
R-squared	0.461565	Mean dependent var		0.000297
Adjusted R-squared	0.461565	S.D. dependent var		0.698368
S.E. of regression	0.512450	Akaike info criterion		1.501730
Sum squared resid	273.3713	Schwarz criterion		1.506480
Log likelihood	-781.4014	Durbin-Watson stat		2.003982

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TTA

Null Hypothesis: TTA_E has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=21)

	P D	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.477389	0.0005
Test critical values:	1% level	-2.567181	
	5% level	-1.941127	
	10% level	-1.616495	

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TTA_E)

Method: Least Squares
Date: 03/06/11 Time: 22:25

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
TTA_E(-1)	-0.023408	0.006732	-3.477389	0.0005
R-squared	0.011468	Mean dependent var		0.001827
Adjusted R-squared	0.011468	S.D. dependent var		0.953642
S.E. of regression	0.948158	Akaike info criterion		2.732367
Sum squared resid	936.7615	Schwarz criterion		2.737113
Log likelihood	-1423.929	Durbin-Watso	on stat	2.127443

ผลการประมาณค่าสัมประสิทธิ์ โดยใช้ Error Correction Model (ECM)

Dependent Variable: D(ASIMAR)

Method: Least Squares Date: 03/08/11 Time: 01:07

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C D(BDI) ASIMAR_E(-1)	-0.000518 3.64E-05 -0.018334	0.000866 8.40E-06 0.005151	-0.598395 4.330612 -3.559100	0.5497 0.0000 0.0004
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood Durbin-Watson stat	0.026424 0.024552 0.027961 0.813073 2252.314 2.222891	Mean dependence S.D. dependence Akaike info control Schwarz criter F-statistic Prob(F-statis	ent var riterion erion	-0.000499 0.028310 -4.313161 -4.298924 14.11348 0.000001

Dependent Variable: D(JUTHA)

Method: Least Squares
Date: 03/08/11 Time: 01:11

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C D(BDI) JUTHA_E(-1)	-0.001782 0.000183 -0.002051	0.004377 4.26E-05 0.003228	-0.407081 4.292791 -0.635442	0.6840 0.0000 0.5253
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood	0.017411 0.015521 0.141355 20.78035 562.1622	Mean depend S.D. depende Akaike info cri Schwarz criter F-statistic	nt var iterion rion	-0.001678 0.142464 -1.072219 -1.057982 9.214035
Durbin-Watson stat	2.257986	Prob(F-statisti	ic)	0.000108

Dependent Variable: D(PSL) Method: Least Squares Date: 03/08/11 Time: 01:13

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C D(BDI) PSL_E(-1)	0.002018 0.001355 -0.008569	0.019053 0.000190 0.004940	0.105894 7.139436 -1.734781	0.9157 0.0000 0.0831
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood Durbin-Watson stat	0.046728 0.044895 0.615317 393.7590 -971.9507 1.872094	Mean dependence S.D. dependence Akaike info control Schwarz crite F-statistic Prob(F-statis	ent var riterion erion	0.002809 0.629612 1.869512 1.883750 25.48956 0.000000

Dependent Variable: D(RCL) Method: Least Squares Date: 03/08/11 Time: 01:14

Variable	Coefficient	Std. Error	t-Statistic	Prob.
С	-0.016884	0.015333	-1.101146	0.2711
D(BDI)	0.000626	0.000149	4.202713	0.0000
RCL_E(-1)	-0.002650	0.002611	-1.014743	0.3105
R-squared	0.016893	Mean depen	dent var	-0.016539
Adjusted R-squared	0.015003	S.D. depend	ent var	0.498950
S.E. of regression	0.495193	Akaike info	criterion	1.435135
Sum squared resid	255.0250	Schwarz crit	erion	1.449372
Log likelihood	-745.4228	F-statistic		8.935432
Durbin-Watson stat	1.941995	Prob(F-statis	stic)	0.000142

Dependent Variable: D(TTA) Method: Least Squares Date: 03/08/11 Time: 01:15

Sample (adjusted): 1/03/2006 12/31/2009 Included observations: 1043 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C D(BDI)	0.001703 0.003606	0.029387 0.000290	0.057938 12.43101	0.9538 0.0000
TTA_E(-1)	-0.023338	0.006907	-3.379163	0.0008
R-squared	0.129688	Mean depen	dent var	0.003902
Adjusted R-squared	0.128014	S.D. depend	ent var	1.016347
S.E. of regression	0.949067	Akaike info c	riterion	2.736197
Sum squared resid	936.7566	Schwarz crite	erion	2.750434
Log likelihood	-1423.927	F-statistic		77.48670
Durbin-Watson stat	2.127459	Prob(F-statis	tic)	0.000000

ผลการทดสอบการหาช่วงเวลาที่เหมาะสม ระหว่างดัชนีบอลติกดราย กับราคาหลักทรัพย์

ASIMAR

VAR Lag Order Selection Criteria Endogenous variables: ASIMAR BDI

Exogenous variables: C
Date: 03/08/11 Time: 08:19
Sample: 1/02/2006 12/31/2009
Included observations: 1039

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-9357.228	NA	228681.1	18.01584	18.02536	18.01945
1	-4047.694	10588.41	8.392304	7.803069	7.831631	7.813905
2	-3561.378	967.9526	3.316436	6.874645	6.922248	6.892704
3	-3501.186	119.5730	2.976432*	6.766479*	6.833124*	6.791762*
4	-3499.491	3.360306	2.989670	6.770916	6.856603	6.803423
5	-3493.942	10.98006*	2.980772	6.767935	6.872663	6.807665

^{*} indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error
AIC: Akaike information criterion
SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion

JUTHA

VAR Lag Order Selection Criteria Endogenous variables: JUTHA BDI

Exogenous variables: C
Date: 03/08/11 Time: 08:22
Sample: 1/02/2006 12/31/2009
Included observations: 1039

Lag	LogL	LR	FPE	AIC	sc	HQ
0	-11546.81	NA	15477117	22.23063	22.24015	22.23424
1	-5728.035	11603.95	213.1187	11.03760	11.06617	11.04844
2	-5240.342	970.6930	83.99646	10.10653	10.15413	10.12459
3	-5181.901	116.0944*	75.63961*	10.00173*	10.06838*	10.02702*
4	-5181.385	1.022091	76.14869	10.00844	10.09413	10.04095
5	-5179.594	3.544845	76.47318	10.01269	10.11742	10.05242

^{*} indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error
AIC: Akaike information criterion
SC: Schwarz information criterion
HQ: Hannan-Quinn information criterion

PSL

VAR Lag Order Selection Criteria Endogenous variables: PSL BDI

Endogenous variables: PSL BDI Exogenous variables: C Date: 03/08/11 Time: 08:23 Sample: 1/02/2006 12/31/2009 Included observations: 1039								
Lag	LogL	LR	FPE	AIC	sc	HQ		
0	-12660.11	NA	1.32e+08	24.37365	24.38318	24.37727		
1	-7231.914	10825.05	3853.385	13.93246	13.96102	13.94330		
2	-6772.460	914.4863	1603.575	13.05575	13.10335	13.07380		
3	-6706.306	131.4149*	1422.756*	12.93610*	13.00275*	12.96139*		
4	-6705.835	0.934933	1432.453	12.94290	13.02858	12.97540		
5	-6701.333	8.908577	1431.070	12.94193	13.04666	12.98166		

^{*} indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error AIC: Akaike information criterion SC: Schwarz information criterion HQ: Hannan-Quinn information criterion

RCL

Endogenou Exogenou Date: 03/0 Sample: 1	Order Selection ous variables: Rous variables: C 08/11 Time: 08 1/02/2006 12/31/ 0bservations: 10	CL BDI :24 /2009	el Ha	2/62	21	
Lag	LogL	LR	FPE	AIC	SC	HQ
0	-13059.51	NA	2.85e+08	25.14246	25.15198	25.14607
1	-7032.770	12018.67	2626.402	13.54912	13.57769	13.55996
2	-6552.746	955.4274	1050.539	12.63281	12.68042	12.65087
3	-6492.900	118.8864*	943.4647*	12.52531*	12.59196*	12.55060*
4	-6491.431	2.913265	948.0723	12.53018	12.61587	12.56269
5	-6488.913	4.982150	950.7819	12.53304	12.63777	12.57277

^{*} indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error AIC: Akaike information criterion SC: Schwarz information criterion HQ: Hannan-Quinn information criterion

TTA

VAR Lag Order Selection Criteria Endogenous variables: TTA BDI

Exogenous variables: C
Date: 03/08/11 Time: 08:25
Sample: 1/02/2006 12/31/2009
Included observations: 1039

Lag	LogL	LR	FPE	AIC	sc	HQ
0	-12751.09	NA	1.57e+08	24.54878	24.55830	24.55239
1	-7692.347	10088.27	9348.840	14.81876	14.84732	14.82960
2	-7225.369	929.4601	3834.559	13.92756	13.97517	13.94562
3	-7140.648	168.3021	3282.716*	13.77218*	13.83883*	13.79746*
4	-7139.613	2.051204	3301.510	13.77789	13.86357	13.81039
5	-7134.752	9.618692*	3296.046	13.77623	13.88096	13.81596

^{*} indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error
AIC: Akaike information criterion
SC: Schwarz information criterion
HQ: Hannan-Quinn information criterion

ผลการทดสอบ Granger Causality

ASIMAR

Pairwise Granger Causality Tests Date: 03/08/11 Time: 08:45

Sample: 1/02/2006 12/31/2009

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Probability
BDI does not Granger Cause ASIMAR	1041	7.64454	4.7E-05
ASIMAR does not Granger Cause BDI		1.28810	0.27710

JUTHA

Pairwise Granger Causality Tests

Date: 03/08/11 Time: 08:45 Sample: 1/02/2006 12/31/2009

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Probability
BDI does not Granger Cause JUTHA JUTHA does not Granger Cause BDI	1041	6.75901 3.30788	0.00016 0.01960

PSL

Pairwise Granger Causality Tests

Date: 03/08/11 Time: 08:46 Sample: 1/02/2006 12/31/2009

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Probability
BDI does not Granger Cause PSL PSL does not Granger Cause BDI	1041	14.8284 7.16423	1.9E-09 9.2E-05
P.CI.	JNIV	ERSI	

RCL

Pairwise Granger Causality Tests

Date: 03/08/11 Time: 08:47 Sample: 1/02/2006 12/31/2009

Lags: 3

Null Hypothesis:		hi	Obs	F-Statistic	Probability
BDI does not Granger Cause RCL RCL does not Granger Cause BDI	t	S	1041	3.83038 3.29344	0.00960 0.01999

TTA

Pairwise Granger Causality Tests
Date: 03/08/11 Time: 08:47
Sample: 1/02/2006 12/31/2009

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Probability
BDI does not Granger Cause TTA TTA does not Granger Cause BDI	1041	58.8144 5.78235	4.2E-35 0.00064



ประวัติผู้เขียน

ชื่อ-สกุล

นายอานนท์ กันทะเตียน

วัน เดือน ปีเกิด

12 กันยายน 2524

ประวัติการศึกษา

สำเร็จการศึกษามัธยมศึกษาตอนปลาย โรงเรียนสามัคคีวิทยาคม

ปีการศึกษา 2542

สำเร็จการศึกษาปริญญาตรี บริหารธุรกิจบัณฑิต สาขาวิชาบริหารธุรกิจ

มหาวิทยาลัยเชียงใหม่ ปีการศึกษา 2546

ประสบการณ์

พ.ศ. 2547 เจ้าหน้าที่การตลาด บริษัทหลักทรัพย์ธนชาต จำกัด (มหาชน)

สาขาเชียงใหม่

พ.ศ. 2548-2549 เจ้าหน้าที่บริการลูกค้า บริษัท ธนาคารกรุงไทย จำกัด

(มหาชน) สาขาแม่จัน

พ.ศ. 2550-ปัจจุบัน เจ้าหน้าที่อำนวยสินเชื่อและการตลาด บริษัท

ธนาคารกรุงไทย จำกัด (มหาชน) สำนักงานเขตเชียงราย