



ภาคผนวก

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ภาคผนวก ก

รายชื่อหลักสูตรที่ใช้ในการศึกษา

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ตาราง ก-1 แสดงรายชื่อหลักทรัพย์ตามรหัสหมายเลข

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

(ต่อ)

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

(ต่อ)

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

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

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

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

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



ภาคผนวก ข

รายละเอียดการจัดกลุ่มหลักทรัพย์ตามอัตราการเติบโตของกำไรต่อหุ้น
และอัตราส่วนราคาต่อกำไรในแต่ละปี

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ตาราง ข-1 รายละเอียดการจัดกลุ่มหลักทรัพย์ตามอัตราการเติบโตของกำไรต่อหุ้นและอัตราส่วนราคาต่อกำไรในแต่ละปี

	July 1999 - June 2000						July 2000 - June 2001					
	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL
1	12	3	35	7	27	18	36	3	12	5	18	7
2	55	26	41	71	30	65	38	35	19	26	27	30
3	60	85	42	102	63	112	144	41	40	45	42	54
4	64	138	91	110	74	233	244	65	62	60	63	55
5	73	164	100	122	76	259	255	80	97	89	64	71
6	97	188	129	127	78	260	258	85	112	132	66	98
7	149	192	133	171	132	293	293	91	137	145	73	102
8	160	193	194	172	162	302	304	93	160	159	76	110
9	201	205	247	175	199	318	315	100	171	162	78	122
10	232	227	258	253	238	353	321	111	175	164	79	139
11	392	228	275	289	251	373	326	113	194	183	173	189
12	440	306	294	343	354	416	350	129	216	184	176	199
13	472	312	299	364	374	438	354	133	245	185	253	201
14	475	390	350	378	395	454	359	138	307	247	259	222
15		461	357	393	411		373	188	349	261	301	236
16		469	384	402	442		396	192	358	285	399	242
17		474	418	406	467		424	193	368	294	400	269
18			424	419			427	205	392	312	411	302
19			425	433			448	227	393	318	422	340
20			427	441			453	232	402	322	438	353
21			428	459			461	233	418	324	465	364
22							463	238	433	333	467	374
23								251	440	357		376
24								260	459	380		406
25								264	464	384		414
26								275	466	416		419
27								289		417		423
28								290		441		442
29								345		454		
30								390		455		
31								395		469		
32								421		474		

หมายเหตุ : ตัวเลขแสดงถึงรหัสหมายเลขของหลักทรัพย์ในภาคผนวก ก

	July 2003 - June 2004						July 2004 - June 2005					
	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL
1	3	5	38	10	7	23	3	4	14	2	7	10
2	17	27	42	18	12	29	6	12	24	5	32	27
3	19	33	65	24	14	49	26	18	35	17	40	30
4	26	35	66	32	30	77	33	28	49	23	58	60
5	37	36	71	34	39	78	54	29	55	31	62	76
6	41	40	76	55	58	80	64	36	66	39	71	112
7	54	62	91	67	60	89	67	37	79	41	72	134
8	73	85	122	68	79	110	70	38	80	45	78	159
9	106	100	127	72	87	111	88	42	91	61	93	169
10	142	132	129	82	93	113	106	65	97	77	104	174
11	145	144	136	92	97	165	108	73	111	82	113	177
12	149	184	137	134	102	172	120	85	122	92	114	185
13	156	192	171	159	112	175	123	87	129	102	164	198
14	162	224	182	160	138	176	127	89	137	140	165	209
15	168	233	183	173	164	181	133	100	138	144	190	234
16	201	238	190	177	185	205	147	110	149	145	193	236
17	225	258	216	194	188	227	155	132	160	152	194	250
18	230	289	234	209	193	237	171	136	172	156	199	253
19	245	294	247	219	199	242	216	142	175	162	205	261
20	277	301	264	272	226	250	228	168	176	166	237	269
21	290	307	302	281	236	259	233	173	181	182	244	284
22	293	324	304	285	244	260	247	188	187	183	246	285
23	310	350	306	287	251	261	272	192	219	184	255	287
24	321	359	312	288	253	269	297	222	224	201	260	293
25	322	373	315	311	255	309	299	226	231	227	277	294
26	328	395	320	331	275	335	306	245	238	230	283	315
27	349	399	353	347	283	342	309	258	256	251	318	350
28	356	431	357	354	298	343	311	275	289	264	324	358
29	369	441	360	358	318	363	322	281	290	288	326	369
30	375	467	368	366	326	392	328	301	317	304	332	375
31	380		374	378	332	393	361	302	321	305	335	376
32	388		383	385	345	406	362	307	331	312	342	384
33	414		407	390	346	435	368	345	343	323	354	386
34	430		411	396	364	465	382	357	346	333	364	399
35	453		412	408	376		383	359	347	352	381	400
36	457		424	418	381		423	360	349	356	390	411
37	459		425	442	384		429	373	366	378	396	416
38	461		427	448	400		430	374	388	379	406	419
39	466		428		402		443	380	391	402	408	428
40	474		433		416		464	410	392	420	418	431
41			438		417		468	414	395	421	422	441
42			440		419		472	417	397	433	438	461
43			455		422			427	424	435	448	463
44			463		423			434	440	449	469	467
45					434			442	454	453		474
46					454			466	465	455		
47					469					457		
48										458		

	July 2005 - June 2006						July 2006 - June 2007					
	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL
1	4	3	1	13	7	2	14	3	4	7	6	2
2	36	12	6	29	10	5	19	12	8	16	9	10
3	38	14	24	30	17	9	26	18	15	22	30	17
4	54	18	27	34	23	53	33	28	27	24	34	23
5	63	28	64	55	32	67	40	38	31	29	41	45
6	66	33	70	61	41	76	80	39	35	32	61	58
7	68	35	72	62	58	77	85	42	36	37	63	79
8	73	37	80	74	75	92	118	55	46	43	71	82
9	88	39	91	97	82	104	170	62	53	65	72	90
10	89	40	93	105	87	106	175	68	66	67	83	134
11	129	42	108	113	100	114	187	132	73	70	87	140
12	136	49	110	139	102	123	190	133	93	76	89	142
13	138	65	112	140	148	134	194	136	97	77	102	150
14	171	71	133	147	156	145	195	138	103	91	105	155
15	175	78	144	152	164	150	205	148	104	122	112	157
16	216	79	162	155	185	157	210	149	106	124	145	209
17	232	85	169	183	194	165	216	156	109	147	152	211
18	235	103	176	189	199	173	246	160	111	168	164	235
19	238	111	182	193	202	174	275	182	113	172	169	263
20	247	127	184	211	219	197	310	188	116	173	185	264
21	248	132	190	240	224	198	315	227	129	174	193	266
22	253	137	192	242	227	209	318	233	130	176	199	284
23	264	142	201	255	237	230	338	238	137	219	203	311
24	275	159	205	256	250	251	343	239	144	225	237	313
25	281	160	226	259	261	260	360	281	159	229	250	324
26	289	161	228	263	283	277	363	289	161	230	260	353
27	307	168	236	269	284	280	366	293	162	232	261	379
28	309	177	244	272	303	291	372	298	163	236	277	390
29	317	188	245	285	305	326	380	301	165	244	283	391
30	320	203	258	287	312	328	384	307	171	245	291	396
31	343	233	288	290	324	341	392	308	177	247	294	408
32	346	234	297	299	327	342	397	312	183	248	297	409
33	359	246	298	302	332	354	402	321	184	253	305	420
34	367	293	315	306	335	379	405	322	189	259	306	443
35	372	294	345	311	347	382	411	325	198	269	309	463
36	373	301	349	321	368	390	421	346	201	270	323	465
37	385	322	352	323	375	402	427	350	202	272	330	
38	399	350	360	331	376	403	440	357	223	285	331	
39	407	384	363	333	378	418	441	395	224	287	335	
40	424	395	364	340	400	420	470	438	234	288	340	
41	427	397	366	353	408	435	471	442	251	290	345	
42	472	411	374	356	419			464	256	328	356	
43		428	392	357	433			467	258	332	375	
44		434	393	358	448				280	342	378	
45		438	396	369	453				299	362	385	
46		442	404	380	454				317	364	394	
47		458	406	381	462				327	368	399	
48		467	410	383	465				347	376	400	

(ต่อ)

	July 2005 - June 2006						July 2006 - June 2007					
	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL
49			421	391	468				352	377	403	
50			423	416	469				359	383	416	
51			440	417					367	393	417	
52			441	422					369	404	418	
53			449	429					373	407	419	
54			455	431					381	412	433	
55			457	445					410	415	453	
56			461	463					414	422	454	
57			464	466					424	461	468	
58			474						428	466		
59									435	469		
60									448	472		
61									455			
62									458			
63									460			
64									462			
65									474			

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	July 2007 - June 2008						July 2008 - June 2009					
	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL
1	16	3	6	4	7	2	14	3	2	8	4	9
2	27	21	8	9	12	10	24	13	7	10	6	15
3	31	33	13	15	18	22	29	18	11	30	12	37
4	35	36	14	17	28	25	31	26	16	34	25	45
5	38	39	19	51	37	30	35	27	17	41	28	51
6	45	40	24	58	41	66	39	33	50	46	36	67
7	47	42	26	65	71	67	54	38	52	55	58	76
8	72	62	29	79	112	88	64	40	62	60	65	82
9	78	75	32	82	124	89	70	42	84	61	72	94
10	81	85	43	87	133	99	78	43	87	66	95	131
11	104	91	55	93	136	105	105	47	90	69	99	134
12	106	97	63	94	145	114	108	71	97	74	126	154
13	108	100	73	98	152	131	111	73	103	83	133	180
14	120	129	74	102	158	157	118	75	106	91	140	183
15	121	138	76	119	168	164	120	80	109	93	155	194
16	127	146	80	126	185	199	129	81	113	98	158	197
17	135	148	83	134	190	203	135	85	116	102	164	209
18	137	156	84	140	193	229	144	89	132	104	169	219
19	163	162	90	143	196	230	146	100	136	119	176	224
20	167	175	101	155	216	237	149	112	137	121	182	230
21	171	182	103	176	219	245	162	115	150	122	193	236
22	195	187	109	181	227	248	179	138	157	124	196	243
23	198	188	113	183	236	255	201	148	168	127	216	247
24	200	192	122	184	246	269	225	156	173	139	237	248
25	213	194	132	197	253	270	239	161	174	145	251	253
26	224	201	141	202	260	271	240	163	181	147	256	260
27	226	205	142	206	261	284	259	167	184	152	272	261
28	233	210	147	209	265	285	298	171	185	159	274	270
29	254	238	159	242	267	303	310	175	195	160	293	271
30	264	251	160	243	272	306	333	177	203	187	329	286
31	281	258	161	244	283	334	344	188	206	192	334	306
32	287	289	169	247	290	356	349	198	212	199	338	318
33	292	294	172	274	293	381	352	205	249	202	341	323
34	297	299	173	277	300	383	360	210	254	211	342	325
35	310	307	174	288	301	387	382	227	258	213	353	331
36	325	315	177	313	308	393	386	233	265	222	359	354
37	328	321	223	317	330	398	410	234	269	226	369	356
38	329	340	234	323	335	402	413	238	280	229	371	358
39	338	343	239	331	342	403	424	246	287	245	372	362
40	358	346	249	341	348	419	445	264	288	250	378	364
41	367	353	250	345	350	422	457	267	289	255	397	368
42	372	363	256	347	359	431	462	275	294	262	399	390
43	385	380	275	354	368	454	466	277	296	285	403	398
44	394	384	291	362	376			281	297	291	404	409
45	397	395	298	364	378			283	299	300	408	411
46	420	396	305	369	399			290	309	303	415	412
47	440	400	309	371	408			301	314	304	416	420
48	459	444	312	373	411			307	317	305	418	443

(ต่อ)

	July 2007 - June 2008						July 2008 - June 2009					
	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL	EHPH	EMPH	ELPH	EHPL	EMPL	ELPL
49	464	471	320	379	415			308	322	311	426	453
50		474	324	389	416			312	324	330	438	463
51			327	390	418			315	327	335	442	465
52			332	404	427			321	328	343	452	
53			339	406	433			332	346	345		
54			357	409	438			367	347	375		
55			375	417	441			373	348	376		
56			382	425	442			380	350	381		
57			391	429	443			384	357	383		
58			392	447	452			387	363	391		
59			405	451	463			395	379	392		
60			412	453	465			396	385	393		
61			414	455	467			427	406	400		
62			421	460	469			437	417	402		
63			426	461				440	419	405		
64			428	462				451	444	421		
65			437					454	459	422		
66			448					464	460	428		
67			458					467	461	429		
68			466						471	431		
69			468						474	435		
70			473							441		
71										447		
72										455		
73										458		
74										469		
75										475		

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ภาคผนวก ก

รายละเอียดการจัดกลุ่มหลักทรัพย์ตามวิธีการของ Fama and French ในแต่ละปี

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ตาราง ก-1 แสดงการจัดกลุ่มหลักทรัพย์ตามวิธีการของ Fama and French ในแต่ละปี

	July 1999 - June 2000						July 2000 - June 2001						July 2001 - June 2002					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
1	76	29	3	5	12	60	45	27	3	5	7	12	27	29	3	5	18	12
2	177	34	26	7	18	74	138	29	26	10	17	37	183	32	26	7	23	17
3	364	36	32	22	30	92	364	32	33	14	18	39	285	36	33	10	62	19
4	420	41	33	27	49	137		34	35	19	22	63	309	41	34	14	64	37
5		45	35	38	63	139		36	40	31	23	82	364	42	35	24	71	39
6		80	37	42	71	155		41	60	38	24	92	420	73	40	30	72	66
7		133	40	55	77	189		42	76	54	30	111	422	76	58	31	79	82
8		147	64	62	78	197		80	87	55	49	113	430	80	60	38	87	111
9		193	70	65	82	224		97	91	65	62	134		97	63	45	89	113
10		307	73	85	97	238		102	100	73	64	170		100	68	49	112	137
11		309	91	88	110	244		127	129	77	66	172		102	91	54	121	175
12		321	100	98	113	255		164	133	85	71	184		127	129	55	122	179
13		350	102	112	132	258		177	149	88	72	189		138	133	61	132	180
14		354	127	120	134	261		193	150	89	78	224		162	147	65	134	184
15		418	129	122	159	288		199	156	98	79	230		164	150	70	144	189
16		438	149	138	171	311		285	159	106	93	244		181	156	77	145	224
17			150	144	173	320		321	162	120	108	245		193	159	78	170	230
18			156	160	175	323		346	168	122	110	258		199	168	85	172	236
19			162	190	180	342		350	179	139	112	269		228	177	88	173	237
20			164	194	185	367		354	188	152	132	284		240	188	93	176	245
21			168	201	192	378		375	205	182	137	304		247	205	98	185	259
22			188	226	199	423		376	228	183	144	310		306	238	106	190	269
23			275	227	205	443		420	238	190	145	311		324	258	108	192	294
24			277	233	216			438	240	194	160	320		346	275	110	216	310
25			306	237	228				275	201	171	328		350	277	139	222	311
26			322	242	232				277	209	173	333		354	283	152	232	315
27			372	281	240				289	225	175	347		375	289	160	233	320
28			375	302	247				301	226	176	378		376	305	171	242	328
29			390	312	251				306	227	180	400		418	307	182	250	332
30			392	333	253				307	235	185	428		466	321	194	251	333
31			395	335	259				322	237	192	448		467	322	201	253	347
32			407	346	260				345	242	216	461			345	209	255	379
33			430	353	285				368	281	219				368	219	260	386
34			447	357	289				372	288	222				378	225	261	400
35			466	373	290				384	298	232				384	226	264	423
36			474	374	294				390	302	233				390	227	288	428
37			475	380	298				392	312	236				392	235	293	431
38				394	299				395	326	247				395	244	298	443
39				402	310				418	331	251				401	281	299	448
40				406	318				430	335	253				424	290	301	455
41				411	326				441	340	255				438	302	304	470
42				416	331				455	342	259				441	326	312	474
43				417	340				466	353	260					331	318	
44				419	343				475	358	261					335	340	
45				422	359					360	264					342	343	

(ต่อ)

	July 1999 - June 2000						July 2000 - June 2001						July 2001 - June 2002					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
46				434	376					363	290					349	353	
47				435	384					369	293					363	356	
48				440	385					374	294					366	357	
49				442	388					380	299					367	358	
50				454	393					388	315					374	359	
51				459	399					393	318					380	360	
52				461	421					394	324					381	362	
53				463	424					402	343					388	369	
54				467	425					408	349					394	372	
55				469	427					416	356					408	373	
56					428					417	357					414	382	
57					433					421	359					416	385	
58					441					422	362					421	393	
59					448					425	366					434	396	
60					458					434	373					435	399	
61					472					435	379					440	402	
62										440	382					442	406	
63										442	385					453	411	
64										443	396					458	417	
65										453	399					463	419	
66										458	406					464	425	
67										463	411					468	427	
68										464	414					469	433	
69										465	419					472	454	
70										469	423						459	
71										472	424						461	
72											427						465	
73											433							
74											449							
75											454							
76											459							
77											467							
78											468							
79											470							
80											474							

หมายเหตุ : ตัวเลขแสดงถึงรหัสหมายเลขของหลักสูตรในภาคผนวก ก

	July 2002 - June 2003						July 2003 - June 2004						July 2004 - June 2005					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
1	27	29	3	5	18	10	29	27	3	5	7	6	45	16	3	5	1	9
2	183	32	4	7	23	12	32	33	4	31	23	10	76	29	4	27	7	12
3	285	36	14	24	30	19	150	34	14	39	24	12	123	32	6	30	10	18
4	309	41	17	34	37	31	169	36	17	45	30	18	127	33	14	31	23	19
5	346	42	26	45	38	78	181	40	26	49	37	19	346	34	17	43	24	28
6	354	73	28	49	39	82	183	41	35	54	62	28	364	36	26	49	53	37
7	364	76	33	54	61	113	285	42	38	55	64	63	420	38	35	54	60	59
8	422	97	35	55	62	134	309	58	60	61	67	136	422	40	39	55	67	104
9		100	40	65	66	136	346	76	68	65	71	142	430	41	70	61	72	111
10		102	58	72	70	142	354	97	80	66	78	145		42	74	62	78	136
11		122	60	77	71	165	364	100	89	70	79	148		58	75	63	82	142
12		138	63	79	88	170	420	102	91	72	82	165		68	80	64	87	145
13		149	64	85	106	179		122	111	73	87	170		73	83	65	88	148
14		162	68	87	108	182		138	127	74	110	172		100	89	66	92	155
15		164	80	93	110	211		149	129	77	112	179		102	91	71	97	165
16		188	89	98	112	224		162	133	85	113	180		114	129	77	110	175
17		193	91	105	121	236		164	147	88	114	182		134	133	79	112	176
18		205	111	132	137	245		168	156	92	120	191		138	147	85	113	179
19		247	127	139	145	253		188	174	93	132	211		150	149	93	120	191
20		272	129	144	159	258		193	177	98	137	218		164	156	98	121	198
21		283	133	152	171	269		199	187	105	159	224		168	161	101	132	202
22		321	147	160	173	310		250	230	106	173	235		169	162	105	159	218
23		350	156	172	175	311		305	231	108	175	236		181	174	106	166	235
24		375	168	181	176	315		321	238	121	176	237		188	177	108	170	236
25		376	177	194	180	320		324	272	123	184	242		193	187	122	171	253
26		384	187	201	184	332		350	275	134	185	245		199	203	130	172	256
27		388	238	209	185	333		375	277	139	192	253		205	231	135	182	258
28		401	275	219	190	347		376	283	144	194	256		250	238	137	184	281
29		418	277	225	192	356		382	287	152	198	258		277	269	139	192	287
30		420	289	226	199	362		384	292	160	201	269		285	272	140	201	289
31		430	301	227	216	363		386	301	171	205	289		303	275	144	211	291
32		466	306	232	218	371		388	306	190	216	293		305	276	152	216	292
33			307	242	222	400		390	307	209	219	294		309	283	157	219	301
34			322	250	228	428		392	322	222	228	310		328	297	160	223	308
35			324	281	230	431		399	328	225	233	311		350	306	173	225	310
36			359	284	233	455		407	359	226	240	315		354	307	183	228	311
37			360	287	234	470		418	360	227	244	332		375	322	185	230	315
38			372	299	235			422	372	232	246	356		376	325	190	233	317
39			378	302	237			429	395	234	247	361		384	359	194	237	323
40			390	304	240			430	401	261	251	363		392	360	209	242	327
41			392	318	244			467	424	264	255	371		401	386	222	244	330
42			395	328	251				431	284	259	373		407	390	224	245	332
43			424	331	255				438	288	260	391		418	395	226	246	361
44			438	349	259				441	298	263	400		429	424	227	247	363
45			457	353	260				465	299	280	419		438	431	229	251	369
46			465	357	261				466	302	281	428		445	441	232	255	371
47			474	358	264					304	290	457		466	465	234	280	372
48			475	366	288					317	297	470			474	240	284	373
49				374	290					326	312					241	288	397
50				380	293					331	318					259	290	400

(ต่อ)

	July 2002 - June 2003						July 2003 - June 2004						July 2004 - June 2005					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
51				381	294					335	320					260	294	403
52				382	298					342	333					261	299	404
53				385	312					343	340					263	312	410
54				386	326					357	345					264	320	412
55				393	335					358	347					293	324	414
56				394	340					366	349					298	333	449
57				396	342					374	352					302	340	455
58				402	343					379	353					304	341	462
59				408	345					380	362					318	342	470
60				416	367					381	367					321	345	
61				421	368					385	368					326	347	
62				429	369					393	369					331	352	
63				433	373					396	378					335	356	
64				434	383					402	383					343	362	
65				435	397					406	394					349	366	
66				440	399					416	397					353	367	
67				441	406					421	408					357	368	
68				442	411					423	410					358	378	
69				453	414					427	411					374	383	
70				459	417					433	412					379	388	
71				464	419					434	414					380	391	
72				468	423					435	417					381	394	
73				469	425					440	425					382	396	
74				472	427					449	442					385	399	
75					448					453	448					389	411	
76					454					458	454					393	417	
77					458					459	455					402	419	
78					461					469	461					406	427	
79					463					472	463					408	442	
80					467						464					416	448	
81											468					421	454	
82											474					423	457	
83																425	458	
84																428	461	
85																433	464	
86																434	467	
87																435	468	
88																440		
89																443		
90																451		
91																453		
92																459		
93																463		
94																469		
95																472		

	July 2005 - June 2006						July 2006 - June 2007						July 2007 - June 2008					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
1	34	16	1	5	2	113	34	16	3	2	6	1	34	2	3	5	6	1
2	45	27	3	13	7	233	45	17	4	5	9	7	45	16	4	23	7	8
3	76	32	4	22	9	176	131	32	14	22	10	8	123	33	14	25	9	18
4	123	33	6	30	10	18	143	33	26	23	13	12	131	36	17	30	10	19
5	143	36	8	31	23	236	328	36	28	25	24	15	183	41	26	31	11	21
6	150	40	14	43	24	455	364	41	29	31	27	18	328	76	28	37	12	47
7	321	41	17	49	47	348	420	58	35	49	30	19	354	81	29	49	13	57
8	328	58	26	53	51	166	422	76	38	51	37	21	364	100	32	51	15	72
9	364	68	29	54	61	400	429	81	39	53	43	46	375	102	35	53	22	83
10	375	91	35	55	63	111	430	97	40	54	59	47	392	126	38	54	24	94
11	420	100	38	60	72	145	445	102	42	55	63	57	420	127	39	55	27	95
12	422	102	39	62	73	320		130	62	60	64	84	422	134	40	60	43	104
13	429	126	42	64	78	442		134	68	61	69	99		138	42	61	46	105
14	430	127	70	65	83	90		138	70	65	71	109		143	48	63	52	115
15	466	134	75	66	87	270		164	75	66	72	119		147	58	65	59	119
16		138	80	67	92	246		168	80	67	73	141		164	62	66	64	141
17		147	89	71	97	373		169	89	77	74	148		168	68	67	69	148
18		162	118	77	101	242		181	91	79	78	155		169	70	77	71	155
19		164	129	79	112	409		183	100	82	83	160		193	75	79	73	179
20		167	133	82	116	37		193	106	85	90	165		274	80	82	74	189
21		168	136	85	120	253		199	126	87	94	179		277	89	85	78	194
22		169	149	88	132	12		247	133	88	101	189		285	91	88	84	213
23		174	156	93	142	386		274	136	92	104	192		305	106	92	87	223
24		193	161	98	144	334		277	139	93	105	196		309	130	93	90	228
25		199	177	105	148	412		285	146	98	111	197		321	133	98	97	233
26		231	181	106	163	28		305	147	108	112	200		342	136	101	99	239
27		250	182	108	170	301		309	149	110	113	201		343	146	108	109	241
28		256	187	109	171	201		321	156	114	116	202		344	149	110	112	246
29		271	188	110	172	292		342	161	120	118	210		346	156	111	113	248
30		277	195	114	184	310		343	163	121	124	212		350	161	114	116	258
31		290	205	121	191	74		346	167	122	129	233		376	163	121	118	268
32		305	238	122	192	289		350	175	123	132	236		382	167	122	120	270
33		343	239	124	194	313		354	177	127	142	245		390	175	135	124	286
34		346	254	130	198	59		375	182	135	145	246		399	177	137	129	289
35		350	269	135	203	338		376	187	137	162	248		401	182	140	132	292
36		376	272	137	206	202		382	188	140	170	253		407	187	142	139	294
37		382	275	139	211	210		390	195	144	171	280		418	188	150	144	300
38		384	283	140	216	308		392	205	150	172	281		429	195	152	145	301
39		390	285	152	219	175		399	238	152	174	289		465	200	157	154	308
40		392	287	157	223	311		401	239	157	176	291		466	205	159	160	312
41		399	297	159	224	15		418	254	159	190	292			238	166	162	313
42		401	300	160	227	299		431	258	166	194	301			247	173	165	314
43		418	306	173	228	104		465	267	173	198	308			254	180	170	315
44		445	307	183	237	426		466	269	184	206	312			267	185	171	317
45		465	309	185	243	315		467	272	185	211	315			269	203	172	348
46		467	322	190	245	291			275	191	213	317			272	209	174	361
47		474	325	209	247	462			283	203	216	332			275	211	176	363
48			339	222	251	258			287	209	219	338			281	222	181	372
49			354	225	255	327			290	222	227	339			283	225	184	377
50			359	226	261	46			297	223	228	348			287	226	190	383

(ต่อ)

	July 2005 - June 2006						July 2006 - June 2007						July 2007 - June 2008					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
51			360	229	266	471			299	224	237	361			290	230	191	387
52			395	230	268	165			300	225	242	363			296	232	192	389
53			397	232	276	281			306	226	244	377			297	234	196	394
54			407	234	280	389			307	229	249	383			299	237	197	400
55			415	235	284	317			310	230	251	387			306	240	198	437
56			431	240	288	155			322	231	255	389			307	249	199	444
57			438	241	293	19			325	232	256	400			310	250	201	450
58			441	244	294	179			359	234	260	426			320	251	202	462
59				248	296	361			360	235	261	437			322	259	206	470
60				259	303	363			384	240	262	444			325	262	210	471
61				260	312	470			395	241	265	462			359	263	212	
62				263	323	218			397	243	268	470			360	264	216	
63				264	324				407	250	270				367	276	219	
64				298	330				415	259	271				384	284	224	
65				302	332				438	263	288				395	288	227	
66				304	333				471	264	293				397	298	229	
67				318	336					266	294				415	302	231	
68				326	341					276	296				431	303	235	
69				331	342					284	298				438	304	236	
70				335	345					302	303				441	324	242	
71				340	347					304	311				447	331	243	
72				349	351					320	313				475	335	244	
73				353	352					331	314					336	245	
74				362	356					335	318					340	253	
75				366	357					336	323					345	255	
76				368	358					340	324					349	256	
77				374	365					345	326					353	260	
78				377	367					349	327					358	261	
79				379	369					351	329					365	265	
80				380	371					353	330					366	266	
81				381	372					362	333					374	271	
82				393	378					365	334					379	280	
83				402	383					366	341					380	282	
84				408	385					371	347					381	291	
85				416	387					374	352					386	293	
86				421	388					379	356					393	311	
87				423	391					380	357					396	318	
88				425	394					381	358					402	323	
89				427	396					385	367					408	326	
90				428	398					386	368					410	327	
91				433	403					391	369					412	329	
92				434	404					393	372					413	330	
93				435	405					396	373					414	332	
94				440	406					402	378					416	333	
95				443	410					408	388					421	334	
96				448	411					416	394					423	338	
97				453	414					421	398					424	339	
98				454	417					423	403					425	341	
99				457	419					427	404					427	347	
100				459	424					428	405					428	351	

(ต่อ)

	July 2005 - June 2006						July 2006 - June 2007						July 2007 - June 2008					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
101				460	449					434	406					430	352	
102				472	451					435	409					433	356	
103					458					440	410					434	357	
104					461					447	411					435	362	
105					463					448	412					440	368	
106					464					449	413					443	369	
107					468					451	414					445	371	
108					469					453	417					449	373	
109					473					454	419					451	378	
110										459	424					454	385	
111										460	425					458	388	
112										461	433					459	391	
113										463	441					460	398	
114										472	442					461	403	
115										473	443					463	404	
116											452					472	405	
117											455					473	406	
118											457						409	
119											458						411	
120											464						417	
121											468						419	
122											469						426	
123											474						442	
124																	448	
125																	452	
126																	453	
127																	455	
128																	457	
129																	464	
130																	467	
131																	468	
132																	469	
133																	474	

	July 2007 - June 2008						July 2008 - June 2009					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
1	34	2	3	5	6	1	34	16	3	2	6	1
2	45	16	4	23	7	8	45	27	4	5	7	8
3	123	33	14	25	9	18	76	32	14	22	9	13
4	131	36	17	30	10	19	131	33	17	23	10	18
5	183	41	26	31	11	21	183	36	26	25	11	19
6	328	76	28	37	12	47	364	41	28	37	12	20
7	354	81	29	49	13	57	375	58	29	49	15	21
8	364	100	32	51	15	72	392	62	35	53	24	46
9	375	102	35	53	22	83	420	81	38	54	30	47
10	392	126	38	54	24	94	466	100	39	55	31	56
11	420	127	39	55	27	95		102	40	60	43	57
12	422	134	40	60	43	104		107	42	63	51	83
13		138	42	61	46	105		123	48	66	52	84
14		143	48	63	52	115		126	68	67	59	94
15		147	58	65	59	119		133	70	72	61	115
16		164	62	66	64	141		134	75	73	64	119
17		168	68	67	69	148		138	80	77	65	120
18		169	70	77	71	155		143	89	79	69	124
19		193	75	79	73	179		147	91	82	71	141
20		274	80	82	74	189		156	104	85	74	144
21		277	89	85	78	194		164	106	88	78	148
22		285	91	88	84	213		168	129	90	87	160
23		305	106	92	87	223		169	130	92	95	184
24		309	130	93	90	228		181	136	93	97	197
25		321	133	98	97	233		193	139	98	99	202
26		342	136	101	99	239		247	146	101	105	213
27		343	146	108	109	241		269	149	108	112	228
28		344	149	110	112	246		271	161	109	113	231
29		346	156	111	113	248		273	163	110	116	233
30		350	161	114	116	258		277	167	111	118	241
31		376	163	121	118	268		283	175	114	121	244
32		382	167	122	120	270		285	177	122	132	245
33		390	175	135	124	286		305	179	127	145	246
34		399	177	137	129	289		309	182	135	150	248
35		401	182	140	132	292		321	187	137	152	249
36		407	187	142	139	294		342	188	140	155	257
37		418	188	150	144	300		343	195	142	159	258
38		429	195	152	145	301		344	205	154	162	286
39		465	200	157	154	308		346	238	157	165	289
40		466	205	159	160	312		354	239	166	170	291
41			238	166	162	313		376	254	173	171	292
42			247	173	165	314		382	267	180	172	294
43			254	180	170	315		384	272	185	174	295
44			267	185	171	317		390	274	190	176	299
45			269	203	172	348		399	275	199	178	300
46			272	209	174	361		401	281	203	191	308
47			275	211	176	363		422	287	209	192	312
48			281	222	181	372		431	290	211	194	314
49			283	225	184	377		438	297	222	196	315
50			287	226	190	383			301	225	198	348
51			290	230	191	387			306	226	200	351
52			296	232	192	389			307	230	201	361
53			297	234	196	394			310	232	206	372
54			299	237	197	400			317	234	207	377
55			306	240	198	437			319	235	208	383
56			307	249	199	444			322	237	210	389
57			310	250	201	450			325	240	212	400
58			320	251	202	462			359	242	216	444
59			322	259	206	470			367	250	219	446
60			325	262	210	471			378	251	221	455
61			359	263	212				387	255	223	468
62			360	264	216				395	259	224	471
63			367	276	219				397	260	227	
64			384	284	224				407	262	229	
65			395	288	227				415	263	236	
66			397	298	229				418	276	243	
67			415	302	231				429	282	253	

	July 2007 - June 2008						July 2008 - June 2009					
	BH	BM	BL	SH	SM	SL	BH	BM	BL	SH	SM	SL
68				431	303	235						
69				438	304	236				436	284	256
70				441	324	242				462	298	264
71				447	331	243					302	265
72				475	335	244					303	266
73					336	245					304	270
74					340	253					318	280
75					345	255					324	293
76					349	256					327	296
77					353	260					328	311
78					358	261					331	313
79					365	265					336	320
80					366	266					340	323
81					374	271					345	326
82					379	280					349	329
83					380	282					350	330
84					381	291					353	332
85					386	293					358	333
86					393	311					365	334
87					396	318					366	335
88					402	323					368	338
89					408	326					369	339
90					410	327					371	341
91					412	329					374	347
92					413	330					379	352
93					414	332					380	356
94					416	333					381	357
95					421	334					393	360
96					423	338					396	362
97					424	339					402	363
98					425	341					408	370
99					427	347					412	373
100					428	351					414	385
101					430	352					416	386
102					433	356					419	388
103					434	357					421	391
104					435	362					423	394
105					440	368					424	398
106					443	369					425	403
107					445	371					427	404
108					449	373					428	405
109					451	378					430	406
110					454	385					433	409
111					458	388					434	410
112					459	391					435	411
113					460	398					443	413
114					461	403					445	417
115					463	404					448	426
116					472	405					449	437
117					473	406					454	440
118						409					458	442
119						411					459	447
120						417					460	450
121						419					463	451
122						426					472	452
123						442					473	453
124						448						457
125						452						461
126						453						464
127						455						465
128						457						467
129						464						469
130						467						470
131						468						474
132						469						
133						474						



ภาคผนวก ง

รายละเอียดการจัดกลุ่มหลักทรัพ์ตามตามผลตอบแทนในอดีตในแต่ละปี

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ตาราง ง-1 แสดงการจัดกลุ่มหลักทรัพย์ตามผลตอบแทนในอดีตในแต่ละปี

	July 1999 - June 2000				July 2000 - June 2001				July 2001 - June 2002				July 2002 - June 2003				July 2003 - June 2004			
	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo
1	26	68	5	12	76	26	5	2	17	35	2	13	14	3	10	13	3	4	5	2
2	32	70	7	13	80	29	7	13	33	40	23	19	17	32	24	19	32	17	7	19
3	37	100	10	22	87	32	10	24	36	62	65	22	26	35	70	22	34	26	18	22
4	40	102	17	23	91	33	14	30	37	68	77	38	36	100	78	34	38	40	24	28
5	45	123	19	27	133	36	17	31	64	70	79	55	41	150	82	39	129	60	54	31
6	64	188	77	30	159	41	19	38	122	76	98	78	60	188	88	55	133	68	55	37
7	73	275	89	31	164	42	23	49	138	87	112	82	64	275	93	61	138	76	72	62
8	76	309	106	42	173	45	89	64	162	91	137	89	73	283	108	66	147	111	79	63
9	80	350	108	49	181	60	92	65	164	106	139	92	80	289	110	71	150	122	108	64
10	127	364	120	60	199	70	93	73	175	133	165	93	89	309	134	72	181	127	112	66
11	147	395	134	61	228	97	106	78	177	156	166	134	91	321	160	74	199	162	132	70
12	162	438	139	63	285	100	113	82	185	168	182	145	111	392	165	79	238	164	145	73
13	164		145	65	297	102	120	98	326	173	190	160	122	395	166	98	272	168	159	78
14	168		157	66	321	127	134	110	328	184	201	170	127	407	170	104	283	183	160	88
15	177		166	72	322	129	139	122	343	192	227	171	129	430	179	105	285	188	166	93
16	277		170	74	346	147	144	123	358	228	236	172	149	475	180	109	287	250	172	98
17	305		172	85	354	149	145	137	375	290	237	179	162		182	121	301	277	179	106
18	306		176	97	368	156	160	175	399	297	242	189	164		209	123	305	307	194	113
19	307		179	105	418	162	170	183	411	301	253	194	177		224	137	306	321	201	121
20	324		181	109	441	168	172	190	438	307	255	219	277		225	140	322	324	209	136
21	328		182	110	466	177	176	201	465	368	259	222	285		230	144	328	360	211	137
22	354		198	132	475	188	182	222	467	372	261	224	305		236	155	346	372	219	139
23	375		209	137		275	184	225	470	390	269	232	306		244	157	354	386	225	165
24	401		224	140		277	209	232		430	288	235	307		250	173	359	390	233	170
25	407		230	144		301	219	237		455	294	263	324		253	175	376	392	235	176
26	420		231	165		305	226	242		466	302	281	350		269	184	382	401	236	185
27	447		235	171		306	230	245		475	312	284	354		281	189	395	407	237	190
28	466		236	173		307	244	281			315	299	359		284	190	399	420	244	192
29	474		240	183		328	253	302			320	310	360		290	197	422	424	251	205
30	475		250	185		350	255	311			333	311	372		311	198	429	475	253	216
31			253	189		364	259	312			335	331	375		312	231	431		269	222
32			255	190		372	261	324			342	349	388		315	232	438		280	224
33			259	194		375	269	326			353	356	401		331	235	441		281	228
34			263	199		390	288	331			362	363	418		342	241	465		284	232
35			280	201		395	294	343			369	366	420		347	245	466		293	234
36			284	205		401	299	347			373	367	424		356	248			299	242
37			287	225		407	304	358			374	377	465		362	258			311	247
38			297	232		438	310	362			379	386	466		363	259			318	259
39			304	238			315	374			381	396	474		366	263			332	304
40			310	241			320	382			385	400			379	270			342	323
41			311	242			323	388			388	414			380	280			349	333
42			331	245			333	393			393	421			386	287			356	335
43			333	248			340	396			408	427			400	297			368	347
44			342	251			342	423			417	443			414	299			373	353
45			349	260			349	425			419	448			431	302			383	362
46			356	261			357	427			423	453			443	304			396	363
47			360	264			366	431			425	461			448	310			402	371
48			366	269			367	433			431	468			449	318			408	377
49			377	270			373	447			434	472			458	323			417	379
50			379	289			377	459			435				461	332			419	385
51			381	301			380	470			449				463	340			421	393
52			386	302			381	472			458				464	343			434	394
53			388	320			400				463				345				442	406
54			414	335			406								349				449	414
55			419	340			408									357			461	416
56			421	343			414									371			464	423
57			424	347			417									374			468	425
58			443	353			419									377			469	455
59			461	358			421									382			472	457
60			469	362			422									389				458

(ต่อ)

	July 1999 - June 2000				July 2000 - June 2001				July 2001 - June 2002				July 2002 - June 2003				July 2003 - June 2004			
	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo
61			363				428									393				459
62			368				442									394				463
63			369				448									402				470
64			389				454									406				474
65			394				461									423				
66			396				463									429				
67			406				465									433				
68			412				468									440				
69			425				469									447				
70			431													455				
71			433													459				
72			434													468				
73			435													469				
74			453													470				
75			455													472				
76			458																	
77			459																	
78			467																	



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	July 2004 - June 2005				July 2005 - June 2006				July 2006 - June 2007				July 2007 - June 2008				July 2008 - June 2009			
	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo
1	6	4	2	10	3	26	1	2	4	36	7	1	2	14	9	1	3	4	9	2
2	14	17	31	12	4	35	12	5	14	149	19	2	17	26	18	19	17	36	13	6
3	26	35	37	13	6	41	19	9	16	269	47	5	29	34	21	23	29	39	19	7
4	29	40	67	19	29	45	23	53	32	285	55	6	32	62	22	25	33	45	30	21
5	33	58	72	22	33	89	28	59	35	309	64	8	35	68	65	30	35	48	31	23
6	34	68	77	24	36	91	30	60	38	354	67	10	36	76	67	31	41	58	46	37
7	38	74	82	27	38	123	37	64	39	360	72	23	38	123	71	37	42	68	47	52
8	39	76	88	54	39	127	49	67	40	392	98	24	39	130	72	49	75	70	49	57
9	45	91	92	60	40	133	55	72	42	420	105	37	40	131	82	51	89	76	51	63
10	70	127	104	61	68	150	61	73	45	429	109	46	45	147	93	53	96	100	54	72
11	73	129	120	63	76	161	62	74	62	431	124	49	58	161	94	55	104	102	55	73
12	123	174	121	64	102	162	63	79	75	445	140	51	75	164	98	57	123	130	60	79
13	134	187	136	65	136	164	71	82	76	450	148	54	80	183	103	63	129	133	61	87
14	147	277	142	66	138	181	77	83	80	455	157	59	102	195	104	66	131	147	66	90
15	149	324	148	71	147	199	101	88	97	460	170	60	127	350	116	77	134	164	78	95
16	150	350	155	79	156	231	104	93	100	465	189	74	143	354	118	97	139	168	84	101
17	156	364	159	93	182	256	113	103	106	470	190	78	146	364	120	99	146	169	88	109
18	169	395	166	97	188	297	132	106	126	475	192	87	149	392	121	101	149	195	92	113
19	181	407	171	98	205	328	139	114	130	480	194	88	163	407	124	110	156	247	93	114
20	198	438	175	105	269	364	145	121	133	485	198	90	169	438	129	111	167	254	103	118
21	205	441	176	109	272	390	152	135	134	490	219	92	182	466	140	112	175	285	108	127
22	269	466	191	110	275	420	155	142	136	495	225	104	188	471	141	114	177	306	119	132
23	272	475	201	111	283	465	157	148	139	500	227	108	200	476	144	122	179	307	120	137
24	275	475	209	112	285	474	173	159	147	505	229	110	205	476	145	132	181	364	121	142
25	285	475	235	113	287	475	179	166	163	510	232	111	238	476	155	137	193	367	122	148
26	297	475	247	122	307	475	180	171	167	515	233	113	247	476	170	139	205	390	124	154
27	309	475	256	137	309	475	189	172	175	520	236	114	269	476	172	142	239	392	135	155
28	322	475	284	140	346	475	201	176	182	525	244	116	277	476	184	148	267	397	140	157
29	354	475	288	157	360	475	209	184	183	530	246	118	281	476	189	150	271	407	141	166
30	360	475	290	170	384	475	216	191	187	535	253	120	283	476	191	162	272	420	144	170
31	386	475	299	173	392	475	219	192	188	540	260	121	285	476	198	165	274	438	145	173
32	390	475	311	179	397	475	223	198	195	545	263	123	290	476	218	166	275	475	152	174
33	420	475	312	180	407	475	227	203	205	550	264	129	296	476	219	173	277	475	160	176
34	424	475	317	190	422	475	229	211	247	555	280	135	305	476	223	179	301	475	162	185
35	431	475	323	194	431	475	233	218	254	560	288	142	307	476	224	180	305	475	164	189
36	474	475	333	197	438	475	234	224	258	565	289	144	310	476	225	181	310	475	197	190
37	474	475	343	211	475	475	237	226	275	570	292	145	320	476	226	185	312	475	202	194
38	474	475	347	218	475	475	246	228	287	575	298	155	321	476	229	192	317	475	210	199
39	474	475	352	222	475	475	253	230	290	580	303	159	342	476	230	196	376	475	211	200
40	474	475	356	224	475	475	259	232	297	585	315	165	367	476	233	201	378	475	212	201
41	474	475	361	237	475	475	281	240	299	590	317	166	376	476	235	210	418	475	218	203
42	474	475	363	241	475	475	289	242	300	595	318	171	384	476	240	211	422	475	222	219
43	474	475	366	242	475	475	291	251	305	600	323	172	395	476	241	212	429	475	226	223
44	474	475	369	245	475	475	293	255	310	605	332	179	397	476	248	222	431	475	231	228
45	474	475	371	248	475	475	299	276	321	610	335	184	420	476	255	231	441	475	237	229
46	474	475	378	259	475	475	302	303	325	615	347	191	429	476	261	232	462	475	241	230
47	474	475	394	263	475	475	308	304	359	620	348	203	431	476	265	234	475	475	245	232
48	474	475	396	270	475	475	310	312	364	625	357	210	441	476	266	236	475	475	249	233
49	474	475	397	289	475	475	320	315	375	630	361	218	447	476	270	237	475	475	250	235
50	474	475	400	292	475	475	321	317	384	635	362	222	475	476	292	239	475	475	264	242
51	474	475	410	293	475	475	327	318	397	640	367	223	475	476	293	242	475	475	268	244
52	474	475	414	294	475	475	331	324	407	645	368	226	475	476	294	249	475	475	286	248
53	474	475	417	310	475	475	343	326	471	650	377	228	475	476	313	253	475	475	291	253
54	474	475	421	318	475	475	353	330	475	655	379	231	475	476	314	258	475	475	300	256
55	474	475	428	320	475	475	356	341	475	660	383	234	475	476	317	259	475	475	303	258
56	474	475	435	321	475	475	357	342	475	665	388	235	475	476	338	260	475	475	304	262
57	474	475	440	331	475	475	361	345	475	670	400	242	475	476	341	262	475	475	314	263
58	474	475	448	340	475	475	367	347	475	675	406	243	475	476	345	263	475	475	326	265
59	474	475	449	349	475	475	381	349	475	680	411	250	475	476	351	268	475	475	330	270
60	474	475	458	353	475	475	383	352	475	685	412	255	475	476	356	288	475	475	335	280
61	474	475	461	372	475	475	385	362	475	690	421	266	475	476	362	291	475	475	336	282
62	474	475	464	374	475	475	391	363	475	695	425	268	475	476	368	300	475	475	349	284
63	474	475	470	379	475	475	393	366	475	700	433	271	475	476	369	302	475	475	351	292
64	474	475	470	380	475	475	402	368	475	705	443	276	475	476	371	311	475	475	358	296
65	474	475	470	382	475	475	406	369	475	710	457	284	475	476	372	324	475	475	362	298

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	July 2004 - June 2005				July 2005 - June 2006				July 2006 - June 2007				July 2007 - June 2008				July 2008 - June 2009			
	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo	BW	B-Lo	SW	S-Lo
66				389			408	371			469	304			378	326			377	299
67				391			411	372			472	311			380	327			381	302
68				393			448	377				313			383	336			386	313
69				402			463	386				320			386	339			388	318
70				406			464	388				326			394	349			389	320
71				411			469	394				327			400	353			394	327
72				425				403				331			402	357			403	331
73				447				404				334			406	358			404	333
74				454				410				336			425	361			409	338
75				457				414				339			444	363			410	339
76				459				424				345			453	366			413	340
77								425				351			461	377			414	348
78								428				352			464	381			423	356
79								434				363			474	388			437	360
80								449				365				403			445	361
81								454				366				405			451	369
82								457				371				410			455	371
83								459				373				411			459	372
84								461								412			461	379
85												385								
86												386				413			468	380
87												391				414			469	383
88												396				416			473	400
89												402				419				406
90												403				421				419
91												405				423				425
92												408				424				433
93												409				426				443
94												423				428				447
95												424				430				448
96												434				435				453
97												435				442				454
98												441				445				457
99												442				449				460
100												449				452				463
101												451				457				465
102												458				458				471
103												459				459				474
104												460				460				
105												461				468				
106												463				470				
107												470				471				
108												473				472				
												474				473				

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ภาคผนวก จ

แสดงผลตอบแทนของกลุ่มหลักทรัพย์ที่สร้างขึ้น อัตราผลตอบแทนปราศจากความเสี่ยง
และค่า SMB, HML และ WML รายเดือน

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ตาราง จ-1 แสดงผลตอบแทนของกลุ่มหลักทรัพย์ที่สร้างขึ้น อัตราผลตอบแทนปราศจากความเสี่ยง และค่า SMB, HML และ WML รายเดือน

ลำดับที่	Month	Rf	EHPH-Rf	EMPH-Rf	ELPH-Rf	EHPL-Rf	EMPL-Rf	ELPL-Rf	MP	SMB	HML	WML
1	Jul-99	0.0034	-0.1082	-0.0708	-0.0143	-0.0010	-0.0008	-0.0396	-0.1279	0.0347	0.0771	-0.0693
2	Aug-99	0.0034	-0.1089	-0.0636	-0.0167	-0.0454	-0.0300	-0.0881	-0.0396	-0.0843	0.1018	-0.0550
3	Sep-99	0.0034	-0.0434	-0.0305	-0.0323	-0.0610	-0.0461	0.1021	-0.1187	0.1150	-0.0385	-0.1154
4	Oct-99	0.0030	-0.0555	-0.0328	0.0054	-0.0183	-0.0128	-0.0335	0.0126	-0.0266	-0.0079	0.0775
5	Nov-99	0.0030	0.0069	0.0568	0.0481	-0.0009	0.0378	0.0926	0.0642	-0.0207	0.0106	0.0766
6	Dec-99	0.0030	0.0622	0.0340	0.0650	0.0414	0.0088	0.0413	0.1387	-0.0065	-0.0388	0.0556
7	Jan-00	0.0026	-0.0441	-0.0899	0.0588	0.0303	0.0162	-0.0203	-0.0117	0.0433	0.0149	-0.0252
8	Feb-00	0.0026	-0.1644	-0.1281	-0.0821	-0.0681	-0.0603	0.0252	-0.2188	0.1437	0.1100	-0.1214
9	Mar-00	0.0026	0.0244	0.0478	0.0376	0.0440	0.0841	0.0021	0.0668	-0.0400	-0.0431	-0.0488
10	Apr-00	0.0026	-0.0048	0.0877	-0.0276	-0.0065	-0.0011	0.0029	-0.0274	0.0146	0.0482	0.0505
11	May-00	0.0026	-0.0911	-0.1179	-0.0845	-0.0736	-0.0954	-0.0690	-0.1745	0.0916	0.0479	-0.1286
12	Jun-00	0.0026	-0.0479	-0.0542	0.0063	0.0579	0.0182	0.0539	0.0048	-0.0355	0.0943	-0.0264
13	Jul-00	0.0024	-0.0912	-0.0315	-0.1011	-0.0636	-0.0144	-0.0215	-0.1284	0.0361	0.0372	-0.0197
14	Aug-00	0.0024	0.0261	0.0219	0.0515	0.0842	0.1079	0.0530	0.0789	-0.0111	-0.0376	0.0107
15	Sep-00	0.0024	-0.0084	-0.0380	-0.0526	-0.0344	-0.0266	-0.0258	-0.1016	0.0378	0.0467	-0.0130
16	Oct-00	0.0023	-0.0216	-0.0424	-0.0014	-0.0199	0.0110	-0.0157	-0.0219	-0.0113	0.1119	-0.0558
17	Nov-00	0.0023	0.0194	0.0247	0.0315	0.0354	0.0465	0.0427	0.0201	0.0144	0.0424	-0.0047
18	Dec-00	0.0023	-0.0138	-0.0083	-0.0186	-0.0344	0.0593	0.0310	-0.0337	0.0038	0.0461	-0.0403
19	Jan-01	0.0020	0.1034	0.0434	0.0369	0.2073	0.0726	0.0296	0.2342	-0.1389	0.0070	-0.1176

(ต่อ)

ลำดับที่	Month	Rf	EHPH-Rf	EMPH-Rf	ELPH-Rf	EHPL-Rf	EMPL-Rf	ELPL-Rf	MP	SMB	HML	WML
20	Feb-01	0.0020	-0.0196	0.0115	0.0091	0.0062	0.0811	0.0669	-0.0247	0.0257	0.0543	-0.0057
21	Mar-01	0.0020	0.0055	-0.0080	0.0155	-0.1042	-0.0551	-0.0420	-0.1043	0.0332	0.0004	0.0020
22	Apr-01	0.0019	-0.0347	-0.0120	-0.0161	0.0088	-0.0019	-0.0115	0.0279	0.0041	-0.0003	-0.0198
23	May-01	0.0019	0.1433	0.0844	0.1111	0.1499	0.0609	0.1722	0.0297	0.0391	0.0948	-0.0552
24	Jun-01	0.0019	0.0907	0.0780	0.1262	0.1559	0.1106	0.2097	0.0382	0.1301	0.0868	0.0120
25	Jul-01	0.0018	0.0197	-0.0281	0.0027	0.0275	0.0081	-0.0251	-0.0789	0.1151	0.0566	-0.0479
26	Aug-01	0.0018	0.0888	0.0571	0.0813	0.0394	0.0246	0.0329	0.1254	-0.0475	-0.0194	0.0281
27	Sep-01	0.0018	-0.1125	-0.1571	-0.1470	-0.1192	-0.1075	-0.0829	-0.1762	-0.0066	0.0153	0.0509
28	Oct-01	0.0018	0.0005	0.0275	0.0460	0.0430	0.0277	0.0555	-0.0088	0.0312	0.0148	0.0095
29	Nov-01	0.0018	0.0518	0.0752	0.0669	0.0429	0.0508	0.0224	0.0983	-0.0298	-0.0277	0.0426
30	Dec-01	0.0018	0.0585	0.0648	0.0477	0.0220	0.0477	0.0396	0.0023	0.0088	-0.0027	0.0213
31	Jan-02	0.0016	0.1153	0.1034	0.1222	0.1087	0.0963	0.0990	0.1200	-0.0115	-0.0513	0.0062
32	Feb-02	0.0016	0.0757	0.0923	0.1199	0.0874	0.1199	0.0681	0.0893	0.0301	-0.0195	0.0168
33	Mar-02	0.0016	0.0389	0.0443	0.0213	0.0987	0.0833	0.0408	0.0041	0.0523	0.0632	0.0171
34	Apr-02	0.0016	0.0187	0.0306	0.0456	0.0216	-0.0128	-0.0259	-0.0084	0.0504	-0.0440	-0.0190
35	May-02	0.0016	0.0662	0.0870	0.1057	0.0003	0.0754	0.0652	0.0968	-0.0529	0.0233	-0.0041
36	Jun-02	0.0016	-0.0056	-0.0056	-0.0209	0.0053	-0.0108	-0.0273	-0.0478	0.0604	0.0344	-0.0940
37	Jul-02	0.0016	0.0333	-0.0573	0.0232	-0.0329	-0.0066	-0.0058	-0.0352	0.0386	0.0421	-0.0271
38	Aug-02	0.0016	-0.0505	-0.0303	-0.0440	-0.0029	0.0113	-0.0290	-0.0411	-0.0254	0.0712	0.0021

(ต่อ)

ลำดับที่	Month	Rf	EHPH-Rf	EMPH-Rf	ELPH-Rf	EHPL-Rf	EMPL-Rf	ELPL-Rf	MP	SMB	HML	WML
39	Sep-02	0.0016	-0.0973	-0.0605	-0.0523	-0.0520	-0.0134	-0.0447	-0.0829	0.0025	0.0500	-0.0583
40	Oct-02	0.0015	0.0815	0.0566	0.0529	0.0394	0.0160	0.0766	0.0752	0.0162	-0.0084	0.0776
41	Nov-02	0.0015	0.0301	0.0145	0.0184	-0.0081	0.0401	0.0421	0.0200	-0.0197	0.0348	0.0304
42	Dec-02	0.0015	-0.0344	-0.0124	-0.0128	-0.0032	0.0264	0.0088	-0.0246	-0.0102	0.0414	-0.0257
43	Jan-03	0.0013	0.0179	0.0029	0.0089	0.0042	-0.0022	-0.0036	0.0366	-0.0164	0.0170	-0.0209
44	Feb-03	0.0013	-0.0276	-0.0113	-0.0096	0.0387	0.0094	0.0034	-0.0248	0.0496	0.0450	-0.0503
45	Mar-03	0.0013	-0.0021	-0.0198	0.0055	0.0023	-0.0002	-0.0056	0.0076	0.0312	0.0100	-0.0245
46	Apr-03	0.0012	0.0152	0.0169	0.0327	0.0571	0.0260	0.0205	0.0265	0.0121	-0.0084	0.0067
47	May-03	0.0012	0.0652	0.0707	0.0458	0.0893	0.0609	0.0379	0.0768	-0.0068	-0.0267	0.0285
48	Jun-03	0.0012	0.1698	0.1282	0.1026	0.1049	0.0940	0.1399	0.1425	-0.0372	-0.0606	0.0532
49	Jul-03	0.0009	0.0982	0.0836	0.0819	0.1006	0.0935	0.1074	0.0473	0.0193	0.0558	0.0101
50	Aug-03	0.0009	0.1970	0.0909	0.1368	0.2136	0.0915	0.1911	0.1098	0.0452	0.0093	0.0293
51	Sep-03	0.0009	0.1629	0.0581	0.0742	0.1128	0.0496	0.1100	0.0758	0.0555	-0.0129	0.0027
52	Oct-03	0.0009	0.1205	0.2057	0.0571	0.1715	0.3093	0.0866	0.1036	0.0715	0.1092	0.0161
53	Nov-03	0.0009	-0.0100	0.0265	0.0085	0.0080	0.0448	0.0148	0.0094	-0.0361	0.0785	0.0792
54	Dec-03	0.0009	0.1573	0.0090	0.1505	0.2828	0.0154	0.3533	0.1944	-0.3305	0.5529	0.0251
55	Jan-04	0.0008	-0.0671	-0.0490	-0.0435	-0.0607	-0.0609	-0.0462	-0.0957	0.0026	0.0133	-0.0040
56	Feb-04	0.0008	0.0310	0.0205	0.0303	0.0517	0.0243	0.0380	0.0241	-0.0001	-0.0054	0.0058
57	Mar-04	0.0008	-0.0918	-0.0422	-0.0565	-0.0763	-0.0598	-0.0867	-0.0971	0.0444	0.0023	0.0126

(ต่อ)

ลำดับที่	Month	Rf	EHPH-Rf	EMPH-Rf	ELPH-Rf	EHPL-Rf	EMPL-Rf	ELPL-Rf	MP	SMB	HML	WML
58	Apr-04	0.0008	-0.0142	-0.0183	-0.0124	-0.0259	-0.0201	-0.0220	0.0005	-0.0230	0.0114	-0.0166
59	May-04	0.0008	-0.0392	-0.0283	-0.0445	-0.0539	-0.0286	-0.0679	-0.0117	0.0019	0.0178	-0.0114
60	Jun-04	0.0008	-0.0012	0.0098	0.0170	-0.0016	0.0096	0.0354	0.0079	-0.0002	0.0006	0.0021
61	Jul-04	0.0008	-0.0398	-0.0132	-0.0338	-0.0244	0.0069	-0.0091	-0.0161	0.0193	-0.0046	-0.0163
62	Aug-04	0.0008	-0.0272	-0.0186	-0.0240	-0.0279	-0.0315	-0.0228	-0.0198	-0.0087	0.0284	-0.0185
63	Sep-04	0.0008	0.0364	0.0217	-0.0133	0.6292	0.0267	-0.0012	0.0314	0.1130	0.1492	-0.1261
64	Oct-04	0.0008	-0.0724	-0.0346	-0.0613	-0.0430	-0.0069	-0.0231	-0.0264	0.0142	0.0392	-0.0426
65	Nov-04	0.0008	0.0669	0.0351	0.0308	0.0577	0.0220	0.0520	0.0447	-0.0380	0.0066	0.0468
66	Dec-04	0.0008	0.0279	0.0066	-0.0018	-0.0066	-0.0069	-0.0028	0.0165	-0.0147	0.0015	-0.0154
67	Jan-05	0.0007	0.0514	0.0373	0.0506	0.0540	0.0437	0.0607	0.0499	-0.0150	-0.0260	0.0086
68	Feb-05	0.0007	0.0501	0.0142	0.0106	0.0289	0.0086	0.0219	0.0557	0.0466	-0.0328	-0.0457
69	Mar-05	0.0007	-0.0814	-0.0548	-0.0086	-0.0495	-0.0496	-0.0592	-0.0817	0.0308	0.0424	-0.0550
70	Apr-05	0.0007	-0.0625	-0.0319	-0.0493	-0.0690	-0.0650	-0.0834	-0.0339	0.0222	0.0037	-0.0334
71	May-05	0.0007	-0.0052	0.0201	-0.0048	-0.0022	0.0288	-0.0003	0.0124	-0.0102	-0.0188	0.0248
72	Jun-05	0.0007	0.0094	-0.0067	0.0047	-0.0306	0.0047	0.0015	0.0112	0.0095	0.0107	-0.0144
73	Jul-05	0.0008	-0.0416	-0.0198	-0.0353	-0.0386	-0.0122	-0.0705	-0.0005	-0.0077	-0.0424	0.0634
74	Aug-05	0.0008	0.0177	-0.0026	0.0452	-0.0032	0.0003	-0.0116	0.0320	-0.0525	0.0297	-0.0069
75	Sep-05	0.0008	0.0263	0.0473	0.0360	0.0502	0.0474	0.1309	0.0356	0.0150	0.0192	0.0184
76	Oct-05	0.0011	-0.0303	-0.0205	-0.0345	-0.0217	-0.0202	-0.0304	-0.0572	0.0043	-0.0121	0.0265

(ต่อ)

ลำดับที่	Month	Rf	EHPH-Rf	EMPH-Rf	ELPH-Rf	EHPL-Rf	EMPL-Rf	ELPL-Rf	MP	SMB	HML	WML
77	Nov-05	0.0011	-0.0181	-0.0088	-0.0390	-0.0406	-0.0154	-0.0149	-0.0228	-0.0059	0.0147	0.0509
78	Dec-05	0.0011	0.0277	0.0356	0.0465	0.0564	0.0319	0.0638	0.0678	-0.0285	0.0042	-0.0134
79	Jan-06	0.0015	0.0347	0.0416	0.0298	0.0585	0.0702	0.0349	0.0670	0.0300	0.0906	-0.0206
80	Feb-06	0.0015	0.0046	-0.0011	-0.0048	0.0231	0.0038	0.0132	-0.0258	0.0195	-0.0049	-0.0012
81	Mar-06	0.0015	0.0308	-0.0064	0.0153	0.1554	0.0204	0.1086	-0.0160	0.0872	0.1246	-0.0163
82	Apr-06	0.0019	0.0552	0.0145	0.0246	0.0247	0.0285	0.0042	0.0459	-0.0182	-0.0109	0.0047
83	May-06	0.0019	-0.0417	-0.0604	-0.0675	0.1514	-0.0670	-0.1106	-0.0785	0.0754	0.0457	0.0378
84	Jun-06	0.0019	-0.0561	-0.0357	-0.0577	-0.0316	-0.0446	-0.0379	-0.0460	-0.0037	0.0315	0.0082
85	Jul-06	0.0021	0.0204	0.0070	0.0076	0.0396	-0.0055	-0.0106	0.0176	0.0243	-0.0219	0.0276
86	Aug-06	0.0021	-0.0313	0.0101	0.0095	-0.0002	0.0009	0.0318	-0.0029	0.0020	0.0043	-0.0269
87	Sep-06	0.0021	0.0033	0.0110	0.0009	0.0629	0.0165	0.0133	-0.0090	0.0472	-0.0200	-0.0250
88	Oct-06	0.0021	0.0621	0.0236	0.0559	0.0654	0.0657	0.0824	0.0509	0.0620	0.0972	-0.0313
89	Nov-06	0.0021	0.0388	0.0319	0.0075	0.0578	0.0313	0.0765	0.0208	-0.0181	0.0402	-0.0030
90	Dec-06	0.0021	-0.0714	-0.0082	-0.0397	-0.0698	-0.0339	-0.0876	-0.0823	0.0114	-0.0264	0.0592
91	Jan-07	0.0021	-0.0296	-0.0376	-0.0153	0.0387	-0.0296	-0.0180	-0.0400	0.0350	0.0421	-0.0243
92	Feb-07	0.0021	0.0301	0.0171	-0.0006	0.1346	0.0339	0.0325	0.0332	0.0130	-0.0339	0.0034
93	Mar-07	0.0021	-0.0400	-0.0111	-0.0370	-0.0310	-0.0232	-0.0070	-0.0071	-0.0203	-0.0060	0.0076
94	Apr-07	0.0017	0.0285	0.0215	0.0291	0.0187	-0.0015	0.0104	0.0361	-0.0120	-0.0018	-0.0178
95	May-07	0.0017	0.0441	0.0203	0.0454	0.0083	0.0223	-0.0125	0.0530	-0.0152	-0.0237	0.0057

(ต่อ)

ลำดับที่	Month	Rf	EHPH-Rf	EMPH-Rf	ELPH-Rf	EHPL-Rf	EMPL-Rf	ELPL-Rf	MP	SMB	HML	WML
96	Jun-07	0.0017	0.0889	0.0230	0.0427	0.0505	0.0671	0.0601	0.0517	-0.0493	0.0126	-0.0310
97	Jul-07	0.0014	0.0664	0.0385	0.0631	0.0566	0.0416	0.0523	0.1054	-0.0050	-0.0307	0.0224
98	Aug-07	0.0014	-0.0157	-0.0464	-0.0557	-0.0309	-0.0192	-0.0432	-0.0556	0.0220	0.0004	0.0184
99	Sep-07	0.0014	-0.0092	0.0090	0.0099	0.0150	0.0108	0.0046	0.0383	-0.0156	-0.0250	0.0130
100	Oct-07	0.0014	-0.0122	0.0121	0.0171	0.0118	0.0314	-0.0224	0.0717	-0.0141	-0.0206	0.0029
101	Nov-07	0.0014	-0.0291	-0.0423	-0.0394	-0.0313	-0.0161	-0.0190	-0.0684	0.0223	0.0177	0.0276
102	Dec-07	0.0014	-0.0080	0.0151	-0.0045	-0.0063	0.0072	0.0011	0.0124	0.0232	-0.0474	0.0174
103	Jan-08	0.0013	-0.0341	-0.0506	-0.0473	-0.0432	-0.0452	-0.0566	-0.0874	0.0324	-0.0023	-0.0247
104	Feb-08	0.0013	0.0671	0.0381	0.0663	0.0532	0.0457	0.0563	0.0771	-0.0105	0.0098	-0.0071
105	Mar-08	0.0013	0.0383	0.0018	0.0146	0.0092	-0.0226	-0.0140	-0.0353	0.0266	0.0332	0.0004
106	Apr-08	0.0013	0.0362	0.0210	0.0584	0.0525	0.0124	0.0598	0.0176	0.0338	0.0379	-0.0228
107	May-08	0.0013	-0.0214	-0.0197	-0.0052	-0.0144	-0.0080	-0.0264	0.0001	-0.0274	0.0481	-0.0249
108	Jun-08	0.0013	-0.0848	-0.0464	-0.0889	-0.0679	-0.0464	-0.0868	-0.0794	0.0164	-0.0004	-0.0049
109	Jul-08	0.0015	-0.0677	-0.0605	-0.0757	-0.0687	-0.0499	-0.0710	-0.1216	0.0295	-0.0078	-0.0002
110	Aug-08	0.0015	0.0003	-0.0091	-0.0034	-0.0023	-0.0144	0.0767	0.0105	0.0004	0.0441	-0.0079
111	Sep-08	0.0015	-0.0775	-0.0649	-0.1024	-0.0752	-0.0885	-0.0702	-0.1299	0.0481	0.0118	0.0147
112	Oct-08	0.0015	-0.2911	-0.1993	-0.2634	-0.2640	-0.2454	-0.2939	-0.3032	0.0878	-0.0089	-0.0157
113	Nov-08	0.0015	-0.0008	-0.0404	-0.0484	-0.0380	-0.0547	-0.0298	-0.0367	-0.0010	0.0355	0.0054
114	Dec-08	0.0015	0.0777	0.0797	0.0851	0.0969	0.0724	0.1041	0.1183	-0.0637	0.0203	-0.0320

(ต่อ)

ลำดับที่	Month	Rf	EHPH-Rf	EMPH-Rf	ELPH-Rf	EHPL-Rf	EMPL-Rf	ELPL-Rf	MP	SMB	HML	WML
115	Jan-09	0.0009	0.0276	-0.0005	0.0007	0.0281	0.0369	0.0210	-0.0282	0.0432	-0.0034	-0.0067
116	Feb-09	0.0009	-0.0304	-0.0059	-0.0264	-0.0317	-0.0329	-0.0487	-0.0150	-0.0120	0.0132	-0.0059
117	Mar-09	0.0009	-0.0006	-0.0009	0.0153	-0.0214	0.0001	-0.0028	-0.0010	0.0073	0.0190	0.0135
118	Apr-09	0.0007	0.1528	0.0849	0.1226	0.1223	0.1221	0.1078	0.1388	-0.0839	0.0304	-0.0224
119	May-09	0.0007	0.1102	0.0743	0.1092	0.0915	0.0991	0.1126	0.1391	-0.0895	0.0703	-0.0527
120	Jun-09	0.0007	0.0148	0.0332	0.0093	0.0150	0.0085	0.0058	0.0655	-0.0420	0.0198	-0.0139
Average			0.0067	0.0042	0.0083	0.0230	0.0126	0.0148	0.0029	0.0072	0.0231	-0.0064



ภาคผนวก จ
แสดงอัตราผลตอบแทนรายเดือนของกลุ่มหลักทรัพย์ที่จัดตามวิธีการ
ของ Fama-French และกลุ่มหลักทรัพย์ที่จัดตามผลตอบแทนในอดีต

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ตาราง ฉ-1 แสดงอัตราผลตอบแทนรายเดือนของกลุ่มหลักทรัพย์ที่จัดตามวิธีการของ Fama-French และกลุ่มหลักทรัพย์ที่จัดตามผลตอบแทนในอดีต

	Month	Rf	SH	SM	SL	BH	BM	BL	BW	B-Lo	SW	S-Lo
1	Jul-99	0.0034	-0.0101	-0.0263	-0.1037	-0.0563	-0.0710	-0.1169	-0.1282	-0.0485	-0.0782	-0.0194
2	Aug-99	0.0034	-0.0813	-0.0604	-0.1225	0.0882	-0.0251	-0.0743	-0.0666	-0.0756	-0.1602	-0.0412
3	Sep-99	0.0034	-0.0050	-0.0372	0.0075	-0.1976	-0.0491	-0.1331	-0.1817	-0.0386	-0.1207	-0.0332
4	Oct-99	0.0030	-0.0146	0.0020	-0.0048	0.0020	0.0526	0.0080	0.0478	-0.0331	0.0505	-0.0235
5	Nov-99	0.0030	0.0190	0.0378	-0.0191	0.0410	0.0011	0.0578	0.0187	-0.0281	0.0981	-0.0084
6	Dec-99	0.0030	0.0500	0.0344	0.0768	0.0475	0.0348	0.0983	0.0859	-0.0435	0.0241	0.0422
7	Jan-00	0.0026	-0.0156	0.0356	0.0797	0.0631	-0.0311	-0.0621	-0.0966	0.0018	0.0597	0.0117
8	Feb-00	0.0026	0.0172	-0.0812	-0.1515	-0.2136	-0.1681	-0.2648	-0.2973	-0.1688	-0.1499	-0.0357
9	Mar-00	0.0026	-0.0072	0.0665	0.0320	0.0764	0.0116	0.1234	0.0789	0.1005	0.0573	0.1333
10	Apr-00	0.0026	0.0448	0.0060	0.0166	0.0369	0.0182	-0.0314	-0.0018	-0.0431	0.0671	0.0074
11	May-00	0.0026	-0.0443	-0.0877	-0.1120	-0.1825	-0.1257	-0.2106	-0.2415	-0.0692	-0.1383	-0.0533
12	Jun-00	0.0026	0.0198	0.0039	-0.0061	0.1206	0.0455	-0.0420	-0.0300	0.1010	0.0018	0.0144
13	Jul-00	0.0024	-0.0292	-0.0762	-0.0921	-0.0879	-0.1184	-0.0995	-0.1529	-0.1276	-0.0725	-0.0583
14	Aug-00	0.0024	0.0568	0.0517	0.0905	0.0469	0.0972	0.0884	0.1149	0.0996	0.0735	0.0676
15	Sep-00	0.0024	-0.0118	-0.0168	-0.0145	0.0019	-0.0696	-0.0888	-0.0960	-0.0705	-0.0208	-0.0203
16	Oct-00	0.0023	0.0381	-0.0192	-0.0341	0.0978	-0.0253	-0.0537	-0.0811	-0.0137	-0.0365	0.0077
17	Nov-00	0.0023	0.0643	0.0340	-0.0169	0.0083	0.0252	0.0046	0.0168	0.0273	0.0300	0.0289
18	Dec-00	0.0023	-0.0028	0.0237	0.0136	0.0673	-0.0027	-0.0414	-0.0748	-0.0142	0.0098	0.0297
19	Jan-01	0.0020	0.0838	0.0875	0.0854	0.2257	0.2379	0.2100	0.1612	0.3502	0.0758	0.1220
20	Feb-01	0.0020	0.0397	0.0436	-0.0117	0.0186	0.0143	-0.0384	-0.0338	-0.0236	0.0083	0.0095
21	Mar-01	0.0020	-0.0506	-0.0391	-0.0690	-0.0933	-0.0892	-0.0757	-0.1118	-0.1084	-0.0507	-0.0579
22	Apr-01	0.0019	0.0119	0.0064	-0.0019	-0.0169	0.0234	-0.0026	-0.0017	0.0025	-0.0093	0.0262
23	May-01	0.0019	0.1873	0.1271	0.0600	0.0930	0.1335	0.0307	0.0579	0.0811	0.1145	0.2018
24	Jun-01	0.0019	0.3006	0.1231	0.1665	0.0794	0.0805	0.0399	0.0535	0.0377	0.2101	0.2019
25	Jul-01	0.0018	0.1477	-0.0080	0.0765	-0.0133	-0.0603	-0.0554	-0.0392	-0.0588	0.0317	0.1471
26	Aug-01	0.0018	0.0461	0.0488	0.0765	0.0974	0.1108	0.1058	0.1195	0.1059	0.0477	0.0050
27	Sep-01	0.0018	-0.1763	-0.1215	-0.1736	-0.1387	-0.1408	-0.1720	-0.1585	-0.2013	-0.1531	-0.2121
28	Oct-01	0.0018	0.0750	0.0461	0.0506	0.0275	0.0285	0.0222	0.0371	0.0262	0.0781	0.0700
29	Nov-01	0.0018	0.0464	0.0427	0.0518	0.0372	0.1060	0.0870	0.1070	0.0904	0.0761	0.0075
30	Dec-01	0.0018	0.0564	0.0542	0.0206	-0.0040	0.0716	0.0372	0.0818	0.0372	0.0213	0.0234
31	Jan-02	0.0016	0.0881	0.1032	0.1162	0.0642	0.1393	0.1386	0.1714	0.1532	0.0981	0.1039
32	Feb-02	0.0016	0.0901	0.1245	0.1260	0.0599	0.1276	0.0629	0.1238	0.0914	0.1247	0.1235
33	Mar-02	0.0016	0.1568	0.0434	0.0231	0.0109	0.0375	0.0182	0.0247	0.0446	0.0966	0.0426
34	Apr-02	0.0016	0.0351	0.0219	0.1148	-0.0078	0.0278	0.0006	0.0414	0.0279	0.0423	0.0938
35	May-02	0.0016	0.0662	0.0532	0.0946	0.1550	0.1377	0.0799	0.0925	0.0344	0.0694	0.1357
36	Jun-02	0.0016	0.0352	0.0174	0.0257	0.0062	-0.0557	-0.0532	-0.0245	-0.0459	0.0202	0.2297
37	Jul-02	0.0016	0.0489	0.0106	0.0044	0.0062	-0.0246	-0.0335	-0.0360	-0.0286	0.0617	0.1084
38	Aug-02	0.0016	-0.0006	-0.0410	-0.0390	0.0554	-0.0114	-0.0485	-0.0419	-0.0393	-0.0300	-0.0369
39	Sep-02	0.0016	-0.0438	-0.0365	-0.0883	-0.0297	-0.0613	-0.0852	-0.1025	-0.0596	-0.1015	-0.0279
40	Oct-02	0.0015	0.0747	0.0569	0.0867	0.0554	0.0541	0.0603	0.1012	0.0302	0.1284	0.0443
41	Nov-02	0.0015	0.0348	0.0244	-0.0038	0.0700	0.0053	0.0391	0.0428	-0.0126	0.0063	0.0010
42	Dec-02	0.0015	-0.0096	0.0006	-0.0475	0.0137	-0.0087	-0.0310	-0.0201	-0.0253	-0.0563	0.0003
43	Jan-03	0.0013	0.0053	-0.0071	-0.0129	0.0138	0.0228	-0.0021	0.0069	0.0412	-0.0060	0.0015
44	Feb-03	0.0013	0.0480	0.0150	0.0123	0.0038	-0.0270	-0.0504	-0.0823	0.0293	0.0228	0.0118
45	Mar-03	0.0013	0.0412	-0.0129	-0.0215	-0.0433	-0.0428	-0.0006	-0.0284	0.0090	-0.0116	0.0001
46	Apr-03	0.0012	0.0346	0.0439	0.0546	0.0370	0.0262	0.0337	0.0374	0.0410	0.0518	0.0349
47	May-03	0.0012	0.0409	0.0499	0.1213	0.0854	0.0886	0.0585	0.0611	0.0869	0.1151	0.0324
48	Jun-03	0.0012	0.0923	0.0993	0.1349	0.1072	0.1449	0.1859	0.2126	0.1271	0.0908	0.0700
49	Jul-03	0.0009	0.1044	0.1257	0.1054	0.1695	0.0511	0.0569	0.1046	0.0609	0.1233	0.1469
50	Aug-03	0.0009	0.2001	0.1664	0.2085	0.1740	0.1188	0.1469	0.1184	0.1157	0.2415	0.1856
51	Sep-03	0.0009	0.1058	0.1500	0.2022	0.1470	0.0681	0.0764	0.1125	0.0703	0.1142	0.1510
52	Oct-03	0.0009	0.2488	0.1915	0.1253	0.1957	0.0545	0.1008	0.1083	0.0691	0.1362	0.1431
53	Nov-03	0.0009	0.0370	-0.0176	-0.0310	0.0727	0.0405	-0.0164	0.0783	-0.0208	0.0252	-0.0341
54	Dec-03	0.0009	0.1099	0.0952	-0.0565	1.0103	0.0585	0.0710	0.0921	0.0378	-0.0223	-0.0182
55	Jan-04	0.0008	-0.0527	-0.0681	-0.0680	-0.0624	-0.0605	-0.0738	-0.0646	-0.0630	-0.0755	-0.0690
56	Feb-04	0.0008	0.0233	0.0235	0.0347	0.0330	0.0163	0.0324	0.0208	0.0324	0.0381	0.0148
57	Mar-04	0.0008	-0.0385	-0.0752	-0.0510	-0.1118	-0.0819	-0.1040	-0.1000	-0.1128	-0.0642	-0.0765
58	Apr-04	0.0008	-0.0206	-0.0244	-0.0381	-0.0049	0.0011	-0.0103	0.0052	-0.0139	-0.0575	-0.0052
59	May-04	0.0008	-0.0356	-0.0305	-0.0653	-0.0484	-0.0342	-0.0543	-0.0289	-0.0590	-0.0773	-0.0244
60	Jun-04	0.0008	0.0150	0.0076	0.0194	0.0185	0.0111	0.0129	0.0152	0.0215	0.0271	0.0166
61	Jul-04	0.0008	-0.0029	-0.0224	-0.0417	-0.0756	-0.0217	-0.0276	-0.0357	-0.0348	-0.0459	-0.0143
62	Aug-04	0.0008	-0.0086	-0.0393	-0.0287	0.0050	-0.0238	-0.0318	-0.0208	-0.0040	-0.0338	-0.0136
63	Sep-04	0.0008	0.3040	0.0240	0.0391	0.0257	0.0102	-0.0078	0.0398	-0.0498	0.0332	0.3748
64	Oct-04	0.0008	-0.0177	-0.0353	-0.0669	-0.0531	-0.0271	-0.0824	-0.0550	-0.0439	-0.0873	-0.0133
65	Nov-04	0.0008	0.0360	0.0231	0.0364	0.0731	0.0766	0.0596	0.0887	0.0566	0.0679	0.0064
66	Dec-04	0.0008	-0.0156	-0.0023	0.0081	0.0287	0.0035	0.0020	-0.0217	0.0249	0.0100	-0.0057
67	Jan-05	0.0007	0.0390	0.0540	0.0812	0.0732	0.0631	0.0830	0.1030	0.0767	0.0452	0.0542
68	Feb-05	0.0007	0.0468	0.0319	0.0739	-0.0195	0.0135	0.0189	0.0091	0.0220	0.0262	0.1046
69	Mar-05	0.0007	-0.0040	-0.0510	-0.0536	-0.0553	-0.0553	-0.0904	-0.0731	-0.0540	-0.0745	0.0164
70	Apr-05	0.0007	-0.0393	-0.0695	-0.0535	-0.0838	-0.0679	-0.0770	-0.0918	-0.0648	-0.0767	-0.0370
71	May-05	0.0007	-0.0011	0.0024	-0.0103	-0.0308	0.0363	0.0161	0.0351	0.0133	0.0102	-0.0175
72	Jun-05	0.0007	-0.0006	0.0074	-0.0109	-0.0018	-0.0180	-0.0128	-0.0196	0.0000	-0.0063	0.0029
73	Jul-05	0.0008	-0.0406	-0.0714	-0.0418	-0.0911	-0.0346	-0.0050	-0.0074	-0.0843	-0.0352	-0.0851

(ต่อ)

	Month	Rf	SH	SM	SL	BH	BM	BL	BW	B-Lo	SW	S-Lo
74	Aug-05	0.0008	0.0027	-0.0145	-0.0145	0.0751	0.0232	0.0329	0.0332	0.0614	0.0047	-0.0098
75	Sep-05	0.0008	0.0672	0.0674	0.0479	0.0610	0.0348	0.0419	0.0368	0.0490	0.1086	0.0595
76	Oct-05	0.0011	-0.0209	-0.0442	-0.0265	-0.0545	-0.0254	-0.0246	-0.0256	-0.0549	-0.0220	-0.0457
77	Nov-05	0.0011	0.0026	-0.0688	-0.0505	-0.0552	-0.0125	-0.0315	0.0018	-0.0596	-0.0279	-0.0682
78	Dec-05	0.0011	0.0302	0.0438	0.0393	0.0788	0.0586	0.0613	0.0665	0.0972	0.0569	0.0530
79	Jan-06	0.0015	0.1992	0.0462	0.0310	0.0681	0.0632	0.0551	0.0397	0.0962	0.0613	0.0460
80	Feb-06	0.0015	0.0153	0.0224	0.0048	-0.0225	0.0086	-0.0022	-0.0120	-0.0078	0.0135	0.0116
81	Mar-06	0.0015	0.2404	0.0269	0.0238	0.0303	0.0017	-0.0023	0.0124	-0.0032	0.0268	0.0749
82	Apr-06	0.0019	0.0089	0.0242	0.0178	0.0332	0.0261	0.0460	0.0471	0.0404	0.0199	0.0170
83	May-06	0.0019	0.0599	-0.0715	-0.0490	-0.1117	-0.0810	-0.0943	-0.0657	-0.1361	-0.0634	-0.0686
84	Jun-06	0.0019	-0.0215	-0.0509	-0.0501	-0.0148	-0.0474	-0.0492	-0.0569	-0.0536	-0.0319	-0.0516
85	Jul-06	0.0021	0.0302	0.0118	0.0196	-0.0362	0.0065	0.0183	0.0257	-0.0072	0.0346	0.0121
86	Aug-06	0.0021	0.0070	0.0028	-0.0124	-0.0185	0.0175	-0.0076	-0.0120	0.0162	-0.0068	0.0189
87	Sep-06	0.0021	0.0600	0.0000	0.0599	-0.0345	0.0071	0.0056	-0.0117	0.0023	0.0098	0.0459
88	Oct-06	0.0021	0.2468	0.0708	0.0467	0.0517	0.0693	0.0572	0.0558	0.0847	0.0511	0.0848
89	Nov-06	0.0021	0.0276	0.0372	0.0202	0.0924	0.0274	0.0194	0.0371	0.0770	0.0553	0.0214
90	Dec-06	0.0021	-0.0612	-0.0586	-0.0563	-0.0991	-0.0600	-0.0511	-0.0455	-0.1176	-0.0498	-0.0960
91	Jan-07	0.0021	0.0312	-0.0347	-0.0213	-0.0267	-0.0448	-0.0584	-0.0686	-0.0400	-0.0277	-0.0077
92	Feb-07	0.0021	0.0162	0.0373	0.0638	0.0061	0.0459	0.0263	0.0369	0.0639	0.0340	0.0003
93	Mar-07	0.0021	-0.0337	-0.0192	-0.0293	-0.0183	0.0077	-0.0108	0.0018	-0.0263	-0.0438	-0.0308
94	Apr-07	0.0017	0.0170	0.0153	0.0167	0.0323	0.0165	0.0362	0.0292	0.0503	0.0296	0.0441
95	May-07	0.0017	0.0107	0.0217	0.0056	0.0076	0.0159	0.0601	0.0406	0.0647	0.0314	-0.0040
96	Jun-07	0.0017	0.0339	0.0400	0.0718	0.1411	0.0747	0.0779	0.0726	0.1182	0.0422	0.0585
97	Jul-07	0.0014	0.0434	0.0539	0.0755	0.0511	0.0564	0.0804	0.0909	0.0216	0.0422	0.0668
98	Aug-07	0.0014	-0.0239	-0.0332	-0.0310	-0.0585	-0.0433	-0.0522	-0.0332	-0.0792	-0.0424	-0.0332
99	Sep-07	0.0014	-0.0022	0.0034	0.0033	-0.0083	0.0233	0.0363	0.0343	0.0191	0.0082	-0.0026
100	Oct-07	0.0014	-0.0103	0.0058	0.0087	0.0032	0.0180	0.0254	0.0078	0.0057	0.0046	0.0009
101	Nov-07	0.0014	-0.0230	-0.0253	-0.0144	-0.0222	-0.0413	-0.0662	-0.0570	-0.0687	0.0211	-0.0225
102	Dec-07	0.0014	-0.0073	0.0207	0.0286	-0.0498	0.0132	0.0091	-0.0014	-0.0072	0.0319	0.0030
103	Jan-08	0.0013	-0.0301	-0.0421	-0.0101	-0.0508	-0.0626	-0.0662	-0.0806	-0.0619	-0.0525	-0.0219
104	Feb-08	0.0013	0.0578	0.0624	0.0563	0.0863	0.0534	0.0683	0.0704	0.0880	0.0671	0.0636
105	Mar-08	0.0013	0.0403	0.0018	0.0080	0.0051	-0.0059	-0.0290	-0.0284	-0.0155	0.0299	0.0163
106	Apr-08	0.0013	0.0721	0.0590	0.0553	0.0674	0.0095	0.0083	0.0115	0.0397	0.0629	0.0803
107	May-08	0.0013	-0.0208	-0.0042	-0.0480	0.0576	-0.0371	-0.0114	-0.0095	0.0200	-0.0361	-0.0157
108	Jun-08	0.0013	-0.0629	-0.0619	-0.0897	-0.1047	-0.0821	-0.0771	-0.0854	-0.0794	-0.0670	-0.0632
109	Jul-08	0.0015	-0.0463	-0.0672	-0.0484	-0.1004	-0.0673	-0.0828	-0.0907	-0.0866	-0.0627	-0.0665
110	Aug-08	0.0015	0.0365	-0.0075	-0.0548	-0.0188	0.0074	-0.0158	-0.0050	-0.0144	-0.0348	-0.0096
111	Sep-08	0.0015	-0.0386	-0.0780	-0.0851	-0.1262	-0.1165	-0.1033	-0.0979	-0.1161	-0.0685	-0.0796
112	Oct-08	0.0015	-0.2219	-0.2400	-0.2550	-0.3646	-0.3020	-0.3137	-0.3648	-0.3210	-0.2620	-0.2744
113	Nov-08	0.0015	-0.0349	-0.0325	-0.0692	-0.0176	-0.0619	-0.0542	-0.0517	-0.0675	-0.0496	-0.0445
114	Dec-08	0.0015	0.0756	0.0800	0.0562	0.1440	0.1362	0.1228	0.1326	0.1537	0.0632	0.1061
115	Jan-09	0.0009	0.0419	0.0289	0.0680	0.0141	0.0005	-0.0053	-0.0047	0.0292	0.0663	0.0459
116	Feb-09	0.0009	-0.0315	-0.0327	-0.0690	-0.0451	-0.0181	-0.0339	-0.0625	-0.0430	-0.0480	-0.0556
117	Mar-09	0.0009	0.0096	0.0093	-0.0122	0.0038	-0.0067	-0.0124	0.0024	-0.0341	-0.0043	0.0052
118	Apr-09	0.0007	0.0972	0.0972	0.0921	0.2188	0.1564	0.1631	0.1795	0.2041	0.0989	0.1191
119	May-09	0.0007	0.1185	0.0808	0.0258	0.1933	0.1551	0.1453	0.1410	0.1862	0.0396	0.0999
120	Jun-09	0.0007	0.0088	0.0076	-0.0112	0.0546	0.0414	0.0351	0.0347	0.0359	-0.0097	0.0168
	Average	0.0016	0.0309	0.0105	0.0069	0.0203	0.0080	-0.0018	0.0013	0.0036	0.0101	0.0206



ภาคผนวก ข

แสดงกำไรต่อหุ้นของหลักทรัพย์

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ตาราง ข-1 แสดงกำไรต่อหุ้นของหลักทรัพย์

Symbol	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008
1 A								16.720	0.500	0.010	0.010	-0.100	0.043
2 ACL	10.244	-63.079	-13.750	-17.030	2.560	2.700	-21.490	10.360	4.770	1.820	0.940	0.320	0.340
3 ADVANC	1.523	1.078	1.267	1.037	2.444	1.390	3.890	6.320	6.880	6.420	5.500	5.510	5.542
4 AEONTS							7.060	9.280	12.450	3.140	3.920	4.360	4.690
5 AFC	-2.139	-5.780	-7.340	-2.630	0.410	0.890	1.070	2.190	1.120	0.480	-1.730	-0.600	-1.785
6 AH							4.450	7.230	3.180	2.960	1.600	1.545	1.066
7 AHC	1.460	-1.420	3.480	1.650	1.940	3.390	5.410	6.040	6.410	8.240	7.720	2.810	5.254
8 AI									4.380	0.430	0.060	0.420	0.328
9 AIT								3.300	1.880	1.710	4.930	1.570	3.524
10 AJ	0.176	0.022	0.404	-0.272	-0.171	0.508	1.180	0.850	0.800	0.520	0.280	0.360	0.446
11 AKR											0.200	0.060	-0.060
12 ALUCON	2.043	-2.757	5.127	1.703	1.737	6.710	8.197	8.407	8.387	8.000	8.430	10.350	17.840
13 AMAC	11.780	9.400	-31.540	-54.470	-250.760	-601.440	-25.890	-16.610	0.940	88.110	0.050	0.060	-0.002
14 AMATA		0.010	-2.410	0.770	0.440	3.150	4.200	0.760	0.870	1.010	0.730	0.990	1.117
15 AMC									0.750	0.230	0.430	0.089	0.260
16 AOT									3.850	5.190	7.260	0.770	5.125
17 AP	0.093	-0.505	-1.019	-0.177	0.033	0.136	0.328	0.540	0.480	0.340	0.598	0.390	0.700
18 APRINT	0.391	0.333	0.290	0.364	0.435	0.571	0.966	0.982	1.090	1.170	1.350	1.130	1.380
19 APURE	-3.423	-7.055	-4.989	-7.510	-1.155	-0.044	0.002	-0.190	-0.007	0.036	0.027	-0.193	-0.143
20 AS													
21 ASCON										0.470	0.530	-0.166	-1.277
22 ASIA	0.460	-3.760	-6.730	-3.250	-16.560	-67.870	-4.310	-5.270	-1.780	57.160	5.680	-1.596	37.416
23 ASIAN	0.210	1.365	0.657	0.765	0.534	0.790	0.450	0.975	0.910	0.730	0.060	-1.250	0.846
24 ASIMAR	2.710	-3.760	1.850	-5.010	-10.230	-0.880	0.620	0.150	0.060	0.160	-0.030	0.080	0.250
25 ASK										1.380	0.820	0.720	0.780
26 ASP	0.150	-1.252	0.290	0.596	0.126	0.039	0.207	0.604	-1.897	0.250	0.180	0.220	0.103
27 AYUD	22.360	18.070	21.300	14.300	11.500	10.600	11.450	1.530	1.130	0.860	1.440	1.630	1.426
28 BAFS							1.010	0.920	1.070	1.060	1.090	1.140	0.858
29 BANPU	5.473	5.321	-17.861	13.106	-5.480	11.040	6.820	7.750	13.420	20.480	13.290	24.490	33.957
30 BAT-3K	5.210	14.230	20.140	5.880	5.080	5.070	7.760	6.240	9.850	9.670	7.520	14.820	-23.595
31 BATA	8.814	2.700	-6.490	-4.725	-7.145	-10.212	-6.403	2.006	0.100	0.070	0.250	0.820	0.860
32 BAY	9.785	3.385	-12.620	-15.060	-4.610	-1.440	1.150	1.390	1.640	2.100	0.580	-0.760	0.834
33 BBL	20.780	4.210	-37.920	-40.800	-12.740	4.420	4.280	7.690	9.230	10.640	9.350	10.068	10.605
34 BCP	1.467	-5.425	0.082	-2.484	-2.245	-4.280	0.763	-1.863	3.920	4.360	0.200	1.576	-0.670
35 BEC	9.410	9.340	6.540	5.530	7.730	7.710	8.340	0.980	0.800	0.440	0.822	1.130	1.438
36 BECL	0.520	-0.040	-0.720	-0.060	0.220	1.140	1.140	1.600	2.490	1.930	2.000	1.830	1.876
37 BFIT	3.400	-16.826	-5.840	0.070	0.385	0.335	0.815	0.815	0.865	1.330	1.480	0.624	0.385
38 BGH	0.329	0.170	-0.485	0.018	0.393	0.403	0.290	0.378	0.710	0.720	1.120	1.040	1.369
39 BH	0.498	-0.836	-0.678	-4.820	-0.446	0.450	0.508	1.336	1.360	1.450	1.510	2.205	1.635
40 BIGC	0.580	0.160	-0.510	-0.710	0.990	1.270	1.610	1.760	2.000	2.350	2.650	3.120	3.559
41 BJC	1.057	0.666	0.383	0.436	0.337	0.189	0.433	0.755	0.756	0.609	0.553	0.792	0.678
42 BKI	16.134	12.777	5.373	7.124	9.006	10.509	9.142	12.444	12.054	11.731	11.700	13.748	17.372
43 BKKCP									0.591	1.768	0.653	0.787	1.247
44 BLA													
45 BLAND	0.101	0.001	-2.946	-1.175	1.259	-0.174	-0.321	-0.148	0.250	-0.230	0.200	0.020	0.350
46 BLISS									0.970	0.500	-1.970	1.170	-0.299
47 BLS									0.790	1.290	1.230	0.758	
48 BMCL											-0.190	-0.120	-0.122
49 BNC	0.507	-1.802	-2.350	-1.150	2.650	1.850	0.960	0.500	0.420	-0.510	-1.460	-0.710	0.310
50 BROCK											0.280	0.082	0.084
51 BSBM										-0.150	0.230	0.142	0.109
52 BSEC											0.540	0.170	0.117
53 BTC								0.350	0.260	0.140	-0.040	-0.210	-0.693
54 BTNC	1.540	1.130	4.780	-1.240	0.840	-0.430	0.480	0.840	1.160	1.180	-1.680	0.660	0.265
55 BUI	2.259	-17.199	10.829	2.273	1.907	0.445	1.144	0.518	1.814	1.650	0.930	1.166	1.140
56 BWG												0.432	0.230
57 CAWOW										0.460	0.150	-0.470	-0.410
58 CCET					4.330	5.350	5.290	4.900	5.860	0.490	0.650	0.740	0.543
59 CCP								3.650	0.380	-0.030	-0.640	-0.170	-0.366
60 CEI	0.718	0.569	1.400	2.128	2.997	4.000	3.975	1.920	1.300	-1.980	-2.050	0.310	0.205
61 CEN	0.105	-0.259	-1.000	-0.980	-0.803	-1.875	-0.650	0.145	1.040	1.020	-4.230	1.740	2.165
62 CENTEL	0.146	0.045	0.153	0.034	0.118	0.204	0.200	0.212	0.440	0.435	0.380	0.290	0.240

(ต่อ)

Symbol	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008
63 CFRESH	0.300	0.776	0.755	0.486	1.139	1.343	0.090	-0.090	0.260	0.270	0.160	0.030	0.120
64 CGS	-1.230	-3.450	1.640	2.370	-0.530	-0.350	-0.150	0.300	0.010	-0.760	-1.650	-0.003	-0.076
65 CHARAN	9.590	9.170	4.890	3.480	2.650	3.740	3.370	3.110	3.360	4.810	7.930	7.144	5.438
66 CHOTI	13.000	65.940	48.670	32.620	34.800	8.590	0.680	-1.670	13.140	7.400	6.010	13.640	15.689
67 CI							0.380	0.580	0.340	0.550	0.450	0.170	0.770
68 CIMBT	357.244	-11403.552	-16.152	-6.291	-1.567	0.295	0.537	-1.300	0.178	0.194	-1.341	-1.495	-0.187
69 CITY											0.030	0.390	0.338
70 CK	0.500	-0.347	0.198	-2.757	-0.422	2.494	-0.170	0.270	0.190	0.630	-1.080	0.010	0.377
71 CM	0.108	0.461	1.487	0.471	0.456	0.458	0.239	0.261	0.240	0.264	0.281	0.273	0.373
72 CMR	0.860	0.378	-1.436	-3.414	-1.006	-1.651	1.496	2.244	1.548	1.651	2.167	2.270	-0.224
73 CNS	1.330	-2.840	4.520	6.130	1.250	-0.380	1.270	1.710	5.090	2.380	1.490	1.430	1.718
74 CNT	-17.290	-3.580	1.040	-4.350	-7.150	-1.050	0.250	0.050	0.800	0.350	0.170	0.302	0.010
75 CPALL								3.280	3.850	0.340	0.300	0.330	0.736
76 CPF	12.000	16.410	31.550	23.860	10.020	1.030	0.670	0.420	0.230	1.100	0.350	0.177	0.440
77 CPH	0.010	-2.920	-3.820	-4.150	1.980	3.080	1.670	3.810	1.560	1.800	0.290	-0.800	-0.562
78 CPI	3.520	4.900	9.320	8.190	0.910	2.530	0.740	0.740	0.770	-0.250	0.005	0.109	1.061
79 CPL	0.400	-0.870	5.580	5.160	4.120	4.580	7.320	3.300	3.170	0.420	2.590	-1.164	2.913
80 CPN	5.530	4.890	3.580	3.720	3.080	6.290	5.140	2.990	0.670	1.560	0.770	0.819	1.003
81 CPNRF										0.231	0.829	0.878	0.995
82 CSC	2.000	-63.360	8.510	-10.900	-7.650	0.840	2.030	3.470	3.080	0.990	5.800	2.740	3.120
83 CSL									0.550	0.470	0.340	0.425	0.280
84 CSP										0.230	0.120	0.084	0.133
85 CSR	-1.000	0.740	0.820	0.800	0.980	1.480	2.060	1.970	2.290	2.930	3.150	3.424	2.773
86 CTARAF													
87 CTW	8.690	-15.480	1.620	-1.060	-0.820	0.780	1.160	0.990	0.770	0.860	1.330	0.480	-1.570
88 CWT	2.210	2.740	-2.000	-2.820	0.330	-0.640	-2.550	-0.200	2.020	-2.160	-4.380	-3.354	-2.425
89 DCC	-2.140	-3.710	-3.930	1.990	4.040	4.280	0.890	1.230	1.660	1.840	1.390	1.420	1.628
90 DCON									0.670	0.360	0.240	0.160	0.117
91 DELTA	14.000	62.450	21.210	29.880	38.700	3.280	2.800	1.600	1.030	1.920	1.580	2.530	2.323
92 DISTAR	2.000	-11.100	-1.670	-10.690	3.940	-13.670	2.980	24.930	0.400	-0.260	-0.160	-0.210	-0.125
93 DRACO	1.710	-0.940	3.350	2.870	2.500	2.700	4.310	3.760	1.710	0.508	1.950	7.070	0.586
94 DRT										1.220	1.570	0.390	0.285
95 DSGT											0.650	0.710	0.763
96 DTAC												2.504	3.940
97 DTC	1.000	-17.950	6.640	1.960	4.980	4.020	5.190	3.720	7.060	3.000	2.700	1.443	2.563
98 DTCL	2.690	-3.390	3.910	1.630	1.670	-0.290	-2.090	-3.040	-1.200	-0.210	0.490	2.041	0.864
99 EASON										0.460	0.300	0.250	0.222
100 EASTW		4.240	3.990	2.830	2.300	2.790	3.480	3.530	4.460	0.390	0.390	0.331	0.354
101 ECL									0.160	0.050	0.041	-0.021	0.073
102 EGCO	3.000	3.400	11.620	5.050	2.320	5.600	5.620	11.410	8.880	7.780	11.460	15.959	13.157
103 EIC								1.070	0.850	0.350	0.230	0.130	0.129
104 EMC	6.440	-25.130	-19.800	-9.730	-12.430	2.740	1.900	1.850	0.530	0.050	0.080	0.305	0.019
105 EPCO	0.310	-5.820	-25.070	-8.940	-8.080	-7.670	1.150	-0.270	0.400	0.420	0.080	0.106	0.257
106 ERAWAN	0.640	-1.140	-0.640	-5.620	-0.590	-1.170	0.280	1.310	0.230	0.180	0.250	0.200	0.035
107 ESSO													
108 ESTAR	0.050	-1.410	-8.050	-0.860	-0.780	0.500	-0.190	0.300	0.022	-0.032	0.005	0.031	0.024
109 EVER	-2.640	-30.460	-12.370	-39.900	-7.170	-27.340	-13.110	-0.180	11.000	0.410	0.190	0.023	0.004
110 F&D	0.430	-42.870	22.410	6.970	1.470	12.630	4.560	4.410	0.630	-0.780	-4.080	-0.730	-1.382
111 FANCY	2.000	4.940	10.510	8.370	16.200	30.090	7.230	0.550	0.620	0.350	-0.050	0.080	-0.007
112 FE	24.010	14.230	11.380	-1.630	15.740	20.610	23.250	10.520	7.340	7.720	7.757	7.738	8.027
113 FMT	5.860	-8.640	3.570	2.550	5.600	5.110	3.720	4.090	5.510	3.940	0.940	0.430	1.540
114 FNS							4.260	5.590	3.920	0.820	-1.480	-2.300	-4.979
115 FORTH											0.510	0.441	-0.081
116 FSS									0.930	0.180	-0.030	-0.050	-0.473
117 FUTUREPF											0.103	1.176	1.172
118 GBX									0.100	0.170	-0.009	0.008	-0.096
119 GC										0.230	0.330	0.540	0.383
120 GEN	1.240	-0.728	-0.196	-9.290	-8.080	6.860	-1.190	0.220	0.110	-0.090	0.070	0.120	-0.133
121 GENCO					1.620	0.100	-0.010	-0.100	-0.270	0.010	0.020	0.076	0.014
122 GFPT	0.050	-2.570	9.870	3.500	1.720	11.710	9.110	2.570	-4.010	2.940	0.890	2.260	8.582
123 GJS		-2.310	-2.320	-14.070	-13.150	-16.490	-1.390	11.310	0.060	-0.080	-0.270	-0.010	-0.099
124 GL									1.530	1.830	1.790	2.390	3.458

(ต่อ)

	Symbol	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	
187	MAJOR							2.970	0.720	-0.770	0.750	0.920	1.416	0.711	
188	MAKRO	3.420	2.200	2.090	2.380	4.280	4.110	3.920	3.930	4.610	4.740	5.100	5.380	6.976	
189	MALEE	7.000	5.610	0.520	-1.570	-6.160	-4.940	-2.900	-1.950	0.440	0.090	0.380	-1.320	-4.209	
190	MANRIN	4.370	-12.960	4.820	-7.960	11.470	2.490	1.680	2.100	1.250	2.220	2.380	0.720	-2.145	
191	MATCH								0.370	-0.220	-0.510	-1.020	-0.215	0.145	
192	MATI	3.040	4.410	5.650	7.440	7.730	5.750	5.450	7.970	5.030	0.520	0.630	1.042	0.777	
193	MBK	2.400	0.970	2.130	1.840	1.760	3.660	4.410	5.040	6.990	6.620	7.770	8.470	9.257	
194	M-CHAI	2.000	0.470	0.340	0.070	0.820	1.360	3.280	2.730	2.200	3.440	3.100	2.540	3.523	
195	MCOT									0.240	1.610	2.190	1.620	1.788	
196	MCS										0.620	0.690	0.660	0.699	
197	MDX	-1.740	-3.260	-6.700	-10.270	-17.750	-9.050	-9.590		3.320	0.500	0.780	13.260	0.400	0.264
198	MEDIAS	6.000	-21.960	-26.500	-3.530	-15.320	-5.350	4.900	1.760	1.070	0.200	0.370	0.360	0.324	
199	METCO	5.610	17.780	26.930	13.470	15.750	23.550	30.970	41.200	50.770	42.840	22.810	28.850	27.209	
200	METRO										1.410	5.100	-0.210	0.748	
201	MFC	15.000	-2.890	6.760	1.730	6.360	1.260	4.200	12.300	1.490	0.870	0.730	0.960	0.596	
202	MFEC								0.610	0.670	0.370	0.460	0.587	0.645	
203	MIDA								0.880	0.690	0.620	0.300	0.014	0.045	
204	MILL												0.264	0.658	
205	MINT	1.000	0.980	1.810	1.250	1.520	1.930	1.260	1.300	0.320	0.420	0.473	0.580	0.565	
206	MIPF										1.356	1.822	0.918	0.971	
207	MJD												0.540	0.636	
208	MJLF														
209	MK	6.450	1.200	-4.380	-5.480	-4.950	-2.330	2.740	1.350	0.550	0.290	0.470	0.380	0.466	
210	ML									0.090	0.140	0.140	0.120	0.011	
211	MLINK							5.950	-0.460	0.500	0.330	0.120	0.270	0.233	
212	MME										0.530	0.330	0.040	0.026	
213	MNIT										0.290	0.700	1.100	0.850	
214	MNIT2														
215	MNRF														
216	MODERN	2.560	0.980	2.970	0.500	1.420	1.980	1.200	2.540	3.500	4.060	4.290	3.750	4.602	
217	MONTRI														
218	MPIC							0.280	-0.530	-1.040	-0.550	-0.340	-0.270	-0.664	
219	MSC	5.670	1.910	-1.910	-0.780	0.670	1.280	2.600	0.245	0.268	0.491	0.588	0.430	0.383	
220	M-STOR														
221	MTI														
222	NC	2.360	-15.730	0.880	-8.630	-4.260	0.380	0.430	0.580	1.250	-2.540	-0.690	0.785	1.372	
223	NCH									0.210	0.090	0.050	-0.050	-0.039	
224	NEP	0.580	-4.361	-2.210	-1.800	-1.420	0.770	1.080	0.700	0.820	0.420	0.600	0.020	-0.066	
225	NEW	2.410	-0.800	-4.930	-4.800	-1.410	-1.450	0.900	-2.160	-3.310	-0.080	-0.540	0.780	0.127	
226	NIPPON	6.000	-0.590	-1.560	-5.040	5.650	3.890	4.360	4.310	-2.120	-2.400	0.200	5.970	0.347	
227	NKI	13.720	1.310	1.800	1.660	2.750	3.620	2.990	5.860	5.850	6.210	6.370	7.570	4.292	
228	NMG	3.750	-6.245	2.279	-3.330	0.080	0.630	-1.510	0.950	0.700	-2.030	-0.940	-4.840	-0.334	
229	NINCL									0.940	2.340	0.250	0.310	0.069	
230	NOBLE	2.070	-7.980	-10.550	-15.350	0.160	-0.570	0.760	1.640	0.730	1.000	0.660	0.540	0.764	
231	N-PARK	0.010	-7.130	-18.300	-24.200	-3.260	4.630	20.430	0.100	-0.070	-0.080	-0.130	-0.258	-0.095	
232	NSI	9.120	-7.830	2.910	3.680	-0.770	0.090	-1.760	-11.790	-3.260	3.600	0.420	-2.590	4.312	
233	NTV	5.780	5.520	2.500	1.780	2.380	2.810	3.120	4.770	5.360	6.020	8.940	9.570	10.884	
234	NVL						0.850	0.610	0.130	0.140	0.040	0.020	0.020	-0.160	
235	NWR	2.770	-9.240	-50.697	-45.843	4.090	-3.280	-3.600	-1.740	0.150	-0.110	-0.050	-0.450	0.085	
236	OCC	2.310	-27.860	11.650	6.030	4.450	8.510	13.100	1.270	0.910	1.290	1.270	0.770	1.033	
237	OGC	1.650	1.290	4.870	-0.270	6.450	13.220	10.450	8.720	8.510	8.650	6.580	6.300	4.500	
238	OHTL	16.080	9.730	21.140	22.420	21.160	19.790	20.010	12.780	22.860	22.880	25.790	23.770	20.527	
239	OISHI									2.980	3.330	1.010	2.980	3.160	
240	PA	-0.320	-2.450	-3.310	-1.300	0.460	0.200	0.090	-0.230	1.730	0.160	-0.330	0.400	-0.456	
241	PAE	7.330	-15.410	-41.670	-46.090	-34.070	-13.990	-13.150	-226.360	83.870	-1.140	0.020	-0.061	-0.221	
242	PAF	-0.810	-4.520	7.370	-4.480	3.550	4.870	0.500	-4.340	0.700	-0.720	0.480	-0.450	-0.123	
243	PAP									7.300	-0.160	1.510	0.690	0.187	
244	PATKL	3.070	-6.250	-5.833	0.800	5.300	7.450	8.980	13.130	0.230	0.280	0.420	-1.175	-2.318	
245	PATO	4.000	0.380	3.640	2.200	1.240	0.560	2.130	3.060	1.280	4.390	3.370	5.729	8.055	
246	PB									3.730	3.690	4.490	7.300	6.210	8.887
247	PDI	-4.000	0.670	-2.170	1.010	1.270	1.480	-0.130	0.010	0.960	2.480	7.810	4.117	1.173	
248	PE	1.960	-67.440	-40.670	-79.620	-21.830	-21.320	144.650	-0.420	0.020	2.180	0.310	0.170	-0.005	

(ต่อ)

Symbol	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008
249 PERM										0.170	0.060	0.038	-0.022
250 PF	6.790	-83.580	-57.050	-49.330	-31.060	55.910	3.130	1.540	1.330	1.400	0.020	0.523	1.021
251 P-FCB	10.650	6.960	8.450	6.080	8.990	9.120	9.800	15.780	2.610	0.760	0.780	0.773	0.838
252 PFFUND													
253 PG	4.000	-7.980	5.920	4.160	4.920	8.850	10.250	1.100	1.470	2.370	2.200	1.680	1.218
254 PHATRA										2.160	3.370	2.270	0.971
255 PL	3.180	1.010	-5.660	1.610	2.100	3.050	3.860	5.170	6.630	0.590	0.390	0.600	0.489
256 PLE							8.440	0.590	1.150	0.600	0.230	0.270	-0.815
257 PM													
258 POST	6.000	0.537	0.231	2.070	3.010	1.940	2.080	2.070	0.390	0.250	0.220	0.070	0.026
259 PPC	0.040	4.650	3.960	3.920	7.510	4.840	2.970	-0.150	1.750	5.320	-4.280	-2.190	8.044
260 PR	6.440	18.380	12.570	14.100	16.480	18.970	16.720	15.980	10.850	11.710	13.540	7.390	8.701
261 PRANDA	0.260	-4.590	-39.050	1.890	25.490	20.450	1.890	1.430	1.370	1.130	1.290	1.038	0.465
262 PREB										0.510	-0.200	-0.120	0.203
263 PRECHA	3.000	-1.210	-13.100	-12.430	-8.610	2.190	0.470	1.440	3.010	0.610	0.030	-0.624	-0.081
264 PRG	2.600	0.610	2.910	2.760	1.290	2.330	-0.260	2.390	3.220	1.120	3.050	2.530	2.511
265 PRIN										0.560	0.670	0.087	0.314
266 PRO									0.160	0.100	-0.260	-0.150	-0.118
267 PS										0.730	0.600	0.580	1.085
268 PSAAP									0.420	0.010	-1.580	-1.390	-0.761
269 PSL	7.000	-4.850	62.980	-1.080	-7.050	12.950	9.660	2.950	9.260	12.190	7.330	4.007	4.751
270 PT	-3.170	-8.660	-8.530	-8.100	-5.790	2.190	15.360	-1.550	-1.460	0.900	0.460	0.130	0.211
271 PTL										1.580	0.700	0.430	1.017
272 PTT						1.300	8.760	14.090	22.400	30.570	34.020	34.820	18.333
273 PTTAR													
274 PTTCH										0.880	14.910	12.850	7.843
275 PITTEP	3.000	8.920	7.270	6.720	8.330	16.710	18.490	18.440	24.310	36.290	8.550	8.648	12.622
276 Q-CON								1.100	0.760	0.070	-0.200	-0.270	-0.076
277 QH	3.000	0.010	-7.590	-1.080	-2.400	0.290	0.720	1.070	0.150	0.130	0.160	0.147	0.199
278 QHOP													
279 QHPF											0.020	1.230	0.370
280 RAIMON	-0.380	-6.043	-12.350	-56.000	-16.390	9.060	59.960	0.790	0.260	0.130	0.360	-0.010	0.051
281 RAM	7.000	-21.550	9.040	-9.240	-17.740	7.940	13.660	14.950	23.890	19.320	32.340	29.910	36.935
282 RASA												0.410	0.069
283 RATCH					0.270	2.110	3.260	3.740	4.470	4.180	4.210	4.020	4.478
284 RCI	-1.230	-13.520	-12.230	-12.480	-5.100	-2.150	23.030	6.980	6.230	4.030	0.320	-0.240	-0.498
285 RCL	31.950	-21.870	4.510	11.260	-7.210	-4.670	18.710	1.190	5.550	7.240	4.630	5.760	-1.262
286 RICH											0.190	-0.032	-0.023
287 ROBINS	4.010	-7.720	7.620	-37.770	-46.770	-5.340	46.940	0.460	0.650	0.770	2.400	0.780	0.919
288 ROCK	0.910	-2.630	-11.920	-6.790	-2.930	-1.340	0.380	2.880	1.040	3.600	5.330	3.420	2.379
289 ROH	1.330	0.690	1.900	1.610	1.750	1.530	2.010	0.950	2.550	2.810	3.270	2.540	2.276
290 ROJNA	21.000	11.130	1.290	1.100	1.250	1.720	4.330	0.630	0.860	1.110	1.350	1.300	0.733
291 RPC								3.620	1.020	0.880	0.350	0.761	-1.014
292 RS								0.830	-0.940	-3.090	0.220	-0.174	-0.569
293 S & J	7.000	9.100	5.330	9.350	7.980	5.200	12.310	1.520	1.250	1.170	1.310	1.580	1.865
294 S&P	2.590	0.740	0.620	4.040	5.120	2.870	3.030	2.500	2.530	2.680	2.580	1.750	2.151
295 SABINA													
296 SAM									1.400	0.060	0.150	-0.090	-0.079
297 SAMART	7.190	-25.300	-8.950	-13.960	24.270	2.890	-7.300	1.900	0.580	0.610	2.060	0.587	0.269
298 SAMCO	3.160	2.290	-0.060	-2.100	1.660	1.630	2.250	0.340	0.150	0.170	0.080	0.120	0.166
299 SAMTEL	2.190	0.820	0.670	-0.830	1.480	-4.300	-2.660	1.740	3.280	0.470	0.550	0.190	0.185
300 SAT										1.500	1.480	1.970	2.116
301 SAUCE	5.000	5.620	5.110	6.790	3.250	7.460	8.620	9.400	8.540	7.560	8.860	10.620	10.427
302 SAWANG	3.110	5.550	3.440	2.070	1.640	2.010	1.160	1.060	2.430	0.540	-4.530	-3.355	-2.487
303 SC								1.290	1.320	1.350	1.040	1.970	2.026
304 SCAN	2.820	-9.760	-5.500	2.410	0.950	0.960	0.380	0.970	-0.330	-0.540	-0.050	3.070	-0.819
305 SCB	23.680	8.370	-33.990	-16.020	5.130	0.500	-12.890	9.680	10.480	8.930	4.640	7.560	9.029
306 SCC	5.840	-22.690	-0.050	-0.002	-0.002	14.980	0.540	1.720	3.010	2.970	2.020	-0.960	1.947
307 SCCC	7.400	-103.040	30.100	-2.940	3.810	9.000	10.400		13.150	17.250	17.150	16.430	13.794
308 SCG								0.410	0.340	0.330	0.390	0.330	0.273
309 SCIB	5.840	-22.690	-0.050	-0.002	-0.002	14.980	0.540	1.720	3.010	2.970	2.020	-0.960	1.947
310 SCNYL	-0.230	-1.830	-2.060	0.210	-3.460	-1.410	0.440	0.740	-3.410	4.640	7.190	12.000	17.976

(ต่อ)

	Symbol	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008
311	SCP	0.260	-0.700	-8.290	-3.350	-2.690	-0.410	1.030	2.020	2.630	1.290	-0.160	1.440	1.911
312	SCSMG	9.040	2.030	4.110	6.180	10.360	12.230	3.280	5.160	4.790	3.860	3.060	3.170	-3.419
313	SEAFCO									0.490	0.320	0.770	0.110	0.054
314	SECC											0.330	0.150	-2.715
315	SE-ED	2.990	2.960	-1.360	0.110	3.210	5.860	4.850	0.730	0.410	0.630	0.670	0.580	0.610
316	SENA													
317	SF							0.990	0.470	0.630	0.250	0.890	0.600	0.442
318	SFP	31.130	15.910	9.660	16.480	8.680	9.830	11.440	9.790	1.460	4.450	0.630	-2.260	21.458
319	SGP													
320	SH	-17.130	0.510	-6.370	-1.750	3.030	1.010	0.900	-0.630	0.580	0.500	-0.391	-0.050	-0.008
321	SHANG	0.910	0.190	-4.500	2.620	0.910	0.990	3.310	1.800	3.320	3.730	4.240	3.780	2.356
322	SHIN	18.990	-12.410	-7.850	38.870	8.280	0.960	1.800	3.310	2.950	2.870	1.090	0.300	1.765
323	SIAM	5.000	4.110	-44.350	-13.970	-18.570	-5.590	-0.210	0.220	0.630	0.710	1.440	0.330	0.575
324	SICCO	3.860	-19.550	-11.850	-3.140	0.500	0.790	0.810	1.000	0.950	0.680	0.510	0.210	0.034
325	SIM								1.050	0.990	0.870	1.140	0.750	0.027
326	SINGER	23.800	18.190	-1.850	1.910	4.940	6.210	7.300	8.890	0.680	0.330	-4.570	-1.850	-0.302
327	SINGHA								2.450	2.160	0.380	0.200	0.150	-2.233
328	SIRI	1.730	0.020	-24.000	-7.440	2.770	-0.320	0.100	0.650	0.370	0.610	7.970	0.480	0.620
329	SIRIPF									0.220	0.835	0.970	1.170	
330	SIS									0.420	0.440	0.460	0.640	1.021
331	SITHAI	11.000	-6.150	24.200	-22.410	-3.000	0.440	1.840	0.560	1.100	0.940	1.460	0.640	0.362
332	SKR	0.920	-4.840	-4.930	-5.920	2.660	1.030	1.140	1.060	0.970	1.200	0.680	0.740	0.999
333	SMC	5.000	-41.320	-22.270	-3.670	-0.320	0.110	-1.030	0.380	0.820	-0.380	-0.260	-0.040	-0.647
334	SMT										0.870	0.300	0.310	0.269
335	SMK	20.530	-1.010	-6.330	-10.110	3.950	6.130	4.300	4.150	4.530	5.140	5.970	8.070	6.590
336	SMM										0.190	-0.150	-0.106	-0.429
337	SMT													
338	SNC									0.510	0.610	0.810	0.990	0.328
339	SOLAR										0.480	0.170	-0.300	0.007
340	SORKON	5.000	4.640	5.930	0.640	-2.050	-3.250	-0.280	-1.660	3.920	3.580	4.200	-1.110	1.573
341	SPACK								5.200	1.780	0.310	0.430	0.450	0.419
342	SPALI	5.000	-1.370	-8.850	-22.730	-8.000	6.830	1.470	1.890	0.460	0.700	0.600	0.540	0.654
343	SPC	8.000	-14.450	15.240	-19.110	5.780	7.020	5.040	0.490	1.240	1.500	1.340	1.730	1.950
344	SPF											0.073	2.510	0.710
345	SPG			6.850	8.920	10.810	6.780	8.200	7.530	4.650	4.010	5.690	9.390	10.499
346	SPI	11.900	-11.980	10.370	-2.780	7.580	10.530	14.010	1.170	1.570	1.700	1.460	0.450	0.697
347	SPORT	6.000	3.570	-12.890	-8.290	-10.360	0.510	5.330	0.370	0.330	0.140	0.310	-0.010	0.083
348	SPPT										0.670	0.650	0.360	0.248
349	SPSU	3.000	0.010	2.890	0.690	1.230	0.440	1.950	0.980	0.700	0.370	-1.490	0.193	-0.143
350	SSC	24.000	15.770	2.690	12.840	18.850	24.140	22.090	2.290	2.030	1.930	1.970	1.250	0.525
351	SSE									0.440	-0.230	-0.450	-0.210	-0.006
352	SSEC							0.940	1.770	0.140	0.010	0.003	0.029	-0.044
353	SSF	3.000	41.210	17.390	10.100	26.360	1.810	-0.200	-0.220	0.380	0.250	0.260	0.270	0.642
354	SSI	-3.000	-4.580	-1.940	3.710	0.260	-0.740	4.030	5.470	0.410	-0.120	0.210	0.070	-0.394
355	SSPF													
356	SSSC	4.000	-39.940	-1.080	-15.970	-2.330	0.040	0.550	4.900	10.920	12.280	8.670	5.980	9.550
357	SST	6.580	4.150	0.670	5.440	5.450	3.880	2.510	2.800	4.590	4.020	0.420	0.250	0.373
358	STA	9.000	37.550	7.070	3.440	1.960	3.140	5.810	3.460	4.690	-1.060	2.910	0.540	3.136
359	STANLY	9.810	6.310	-5.200	-1.590	2.940	6.160	8.830	12.610	19.940	11.320	13.920	15.030	16.041
360	STEC	-5.320	-94.000	12.470	-46.980	54.300	4.540	0.630	0.670	0.120	0.460	-1.150	0.020	0.150
361	STHAI							-0.180	-0.050	-0.130	-0.070	-0.617	-0.218	-0.194
362	STPI	4.050	-5.540	2.900	-5.590	-15.430	1.320	-0.490	0.300	-0.020	0.590	0.980	-0.026	3.966
363	STRD	-1.830	-17.250	-1.300	-7.500	0.020	0.130	-1.610	9.700	0.260	0.750	0.740	0.060	0.023
364	SUC	2.000	1.990	7.440	3.420	3.890	3.570	3.310	3.550	1.460	2.950	4.140	1.900	0.971
365	SUPER										-0.170	-0.100	-0.080	-0.090
366	SUSCO	-0.410	-1.010	-2.270	-0.580	-1.080	-0.350	0.390	0.096	0.050	0.060	-0.020	-0.040	-0.001
367	SVH	0.490	-22.760	5.690	-5.320	-12.830	21.810	-0.740	-0.410	2.650	1.100	2.370	2.727	4.736
368	SVI	-6.980	-6.780	4.820	-0.400	1.220	1.130	0.310	1.270	1.290	1.790	2.000	0.262	0.436
369	SVOA	2.670	-35.390	-129.360	-27.710	111.650	0.520	1.260	0.140	0.200	0.100	0.180	0.190	0.117
370	SYNEX													
371	SYNTEC	4.710	1.920	-93.980	-94.560	-47.950	-32.190	465.900	0.580	-0.080	-0.030	0.140	0.155	0.167
372	TASCO	6.180	1.950	7.690	-2.230	-2.780	1.019	-0.796	-0.050	0.260	1.770	2.370	2.010	-7.140

(ต่อ)

Symbol	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008
373 TBSF	2.790	1.050	0.720	2.710	2.820	3.110	4.450	6.650	8.740	5.610	7.780	6.755	6.199
374 TC	1.430	2.920	6.170	2.850	3.720	2.480	1.000	1.230	0.690	0.740	-2.000	-2.070	3.264
375 TCAP	4.850	-10.120	-6.700	-0.230	-1.090	0.370	1.290	2.000	2.240	2.330	1.100	2.114	2.078
376 TCB	13.470	18.470	52.290	14.100	11.520	14.450	20.920	1.800	2.110	2.960	3.110	4.320	1.499
377 TCC	0.004	-3.250	-1.330	-5.580	-10.100	-0.390	-1.400	-0.840	0.150	0.200	-0.320	-0.068	-0.167
378 TCCC	1.590	-2.710	10.670	-1.710	-3.100	0.250	0.500	0.830	0.990	1.050	0.900	1.110	0.208
379 TCJ	8.610	1.380	-0.620	-3.480	19.090	-7.500	-13.890	26.530	2.480	1.000	1.310	0.370	-2.242
380 TCMC	-3.160	-18.860	-4.080	0.610	0.390	0.080	0.130	0.150	0.450	0.570	0.540	0.557	0.645
381 TCOAT	1.060	0.740	-0.800	1.540	3.440	1.610	1.590	1.680	3.410	2.080	1.500	2.545	1.681
382 TCP	0.250	-3.750	0.720	-1.310	-1.580	-0.600	0.350	3.480	0.730	0.620	0.050	0.230	-0.281
383 TEAM					0.300	0.320	0.140	0.310	0.860	1.050	0.599	0.750	0.130
384 TF	20.760	29.240	24.760	40.240	36.250	36.160	35.010	27.880	31.090	39.940	44.180	39.351	41.199
385 TFD	0.230	-7.960	2.910	-1.640	-0.640	-0.300	0.130	-0.520	0.070	0.060	0.100	0.071	0.087
386 TFI	0.660	-0.840	10.370	-5.430	-5.810	1.570	0.550	0.030	-0.050	-0.062	-0.567	-0.160	0.119
387 TFUND										1.388	1.056	0.903	1.107
388 TGCI	-3.570	-1.190	-3.970	-6.970	-5.740	1.400	2.370	0.440	0.130	-0.270	-0.850	-0.810	-0.443
389 TGPRO	0.970	-13.870	-28.420	-22.310	10.720	-30.470	-94.060	-26.550	-0.010	-0.090	0.110	0.031	-0.461
390 THAI	2.420	1.970	2.640	3.790	3.370	1.380	7.270	8.900	6.140	4.000	5.290	2.571	-12.584
391 THANI							1.260	0.110	0.180	0.110	0.080	0.100	0.108
392 THCOM	1.000	-7.010	5.240	0.750	1.620	3.570	3.220	2.470	0.980	1.210	-0.040	2.780	-0.651
393 THIP	0.930	4.080	11.760	3.470	4.800	5.090	3.780	0.390	-1.630	11.640	3.390	4.530	1.335
394 THL	0.090	-0.600	-0.950	-1.170	-0.390	-0.840	-0.050	-0.090	-0.110	-0.100	0.010	-0.195	0.148
395 THRE	5.580	4.980	5.330	3.950	4.140	3.100	3.290	0.369	0.387	0.410	0.391	0.434	0.399
396 TIC	4.800	2.250	2.760	4.450	1.720	1.540	4.170	5.290	3.070	1.550	1.650	1.820	0.087
397 TICON							1.630	0.520	0.570	1.290	1.590	1.637	1.106
398 TIF1										0.457	0.233	0.186	0.161
399 TIP	11.950	6.170	8.010	9.910	9.990	10.250	12.990	1.510	2.110	1.730	1.740	1.786	1.819
400 TIPCO	5.790	-9.540	6.050	3.990	4.110	4.330	5.500	0.766	0.649	0.683	0.829	1.145	0.120
401 TISCO													
402 TIW	10.720	0.870	8.890	5.290	4.810	6.030	7.290	13.150	9.650	14.650	5.660	9.420	6.620
403 TK								1.490	0.850	0.690	0.500	0.580	0.652
404 TKS								0.290	0.220	0.290	0.410	0.440	0.010
405 TKT									0.140	0.200	0.060	0.120	0.193
406 TLUXE	3.960	-13.260	8.870	5.160	4.030	3.330	1.640	1.920	0.750	0.480	0.650	0.220	0.201
407 TMB	9.590	2.670	-8.010	-11.450	-15.350	0.330	-0.080	-3.790	0.090	0.590	-0.860	-2.598	0.010
408 TMD	2.940	3.230	0.400	-6.200	2.250	3.670	6.540	8.010	10.250	7.490	8.770	9.590	9.597
409 TMT									1.350	0.400	0.670	0.540	1.726
410 TNITY							1.030	1.370	0.650	0.410	0.070	0.370	-0.713
411 TNL	12.840	7.710	12.700	9.230	20.060	20.610	14.540	1.520	1.780	2.240	2.100	1.650	1.740
412 TNPC	-4.780	-14.653	-3.680	-0.830	9.340	2.590	0.630	-1.170	-2.090	3.890	0.790	0.190	6.083
413 TOG											0.240	0.340	0.342
414 TONHUA	0.640	0.160	2.120	0.390	-0.010	0.300	0.640	0.940	0.380	0.160	0.100	-0.020	0.022
415 TOP									7.820	9.190	8.130	9.400	0.110
416 TOPP	4.730	4.560	3.070	5.460	6.370	5.910	7.750	4.760	8.770	7.420	6.810	5.670	7.545
417 TPA	2.120	3.240	-1.020	3.110	3.350	4.250	5.560	5.470	7.080	6.260	9.030	4.130	3.965
418 TPC	0.400	15.240	12.470	5.390	2.800	1.540	13.910	14.930	3.600	3.220	2.820	2.930	2.526
419 TPCORP	8.000	-5.500	36.660	10.940	17.510	19.400	30.590	3.190	3.070	3.070	1.970	0.977	0.519
420 TPIPL	3.500	-11.560	15.220	3.010	-11.270	9.040	-2.940	9.740	5.330	1.840	2.270	1.168	-2.721
421 TPP	-0.420	-8.360	0.200	0.210	-0.430	-0.350	-0.470	2.200	-0.060	0.220	0.020	1.490	-1.692
422 TR	11.000	-13.000	30.000	22.000	30.720	30.050	40.920	48.570	62.330	75.970	5.760	8.028	6.490
423 TRS	3.000	15.060	6.080	0.710	4.570	0.640	0.580	1.200	0.080	-6.140	-3.060	-9.190	-9.363
424 TRU	10.480	4.500	-0.390	3.270	6.360	14.080	0.810	0.670	1.050	0.240	-0.050	-0.020	-0.024
425 TRUBB	5.930	6.940	0.470	-0.740	3.820	3.170	2.730	-0.470	-1.460	-3.700	3.630	0.194	-7.420
426 TSC										1.190	0.860	0.770	0.739
427 TSI	1.210	0.170	-0.010	0.970	1.370	1.670	0.150	0.200	0.560	0.850	0.710	0.834	-0.203
428 TSTE	6.320	5.430	2.250	-5.030	5.420	6.350	5.170	0.710	0.570	0.370	0.110	0.325	1.515
429 TSTH	-4.420	-16.720	-19.870	-26.740	-15.410	-5.120	-0.030	-0.010	0.210	0.060	0.090	0.155	0.345
430 TT&T	0.640	-4.210	0.610	-2.250	-3.930	-0.250	0.200	0.350	-0.080	-0.550	-0.330	-0.620	-0.903
431 TTA	2.190	-7.390	-3.260	-7.950	-1.840	7.790	9.650	1.950	6.920	9.240	5.440	7.700	13.635
432 TTCL													
433 TTI	5.000	-5.530	11.230	1.260	3.530	2.740	0.030	4.030	4.500	4.310	4.190	-0.627	0.489
434 TTL	6.080	4.850	5.390	3.090	4.420	4.780	5.620	4.750	4.120	-2.540	-3.470	-2.460	-0.454

(ต่อ)

Symbol	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008
435 TTTM	5.900	23.350	-5.910	-10.410	19.370	14.740	8.560	17.690	12.200	7.230	0.180	5.680	0.793
436 TTW													0.340
437 TUCC										0.480	0.160	0.142	-0.299
438 TUF	5.170	23.290	21.420	24.560	10.080	2.010	1.800	2.650	2.240	2.400	2.250	2.080	2.511
439 TU-PF												0.209	0.013
440 TVI	8.170	0.930	3.150	1.240	2.200	1.510	0.780	0.490	0.030	0.170	0.250	0.210	-0.220
441 TVO	10.040	2.680	12.060	23.160	20.280	1.770	2.080	1.420	0.800	1.020	0.940	2.010	1.200
442 TWFP	4.420	6.420	8.960	4.980	4.150	5.040	9.600	9.060	8.190	8.780	8.610	10.270	15.209
443 TWP	4.030	-18.870	-10.620	-2.790	-4.860	-10.720	-75.010	-1.990	82.620	6.220	6.060	4.900	1.766
444 TWZ										0.431	0.520	0.395	0.006
445 TYCN								1.080	1.440	0.190	-0.514	-0.107	0.053
446 TYM												0.370	0.011
447 TYONG	1.000	1.310	-17.660	-11.700	-8.430	-23.370	-17.700	-11.120	-15.830	-7.070	-0.840	9.220	0.190
448 UFM	1.550	-17.090	0.490	1.490	-1.100	1.860	4.480	6.110	5.640	4.460	0.990	-19.510	2.724
449 UMI	-5.810	-16.440	-1.700	-9.300	-8.460	-9.930	-1.020	33.700	0.230	0.040	-0.320	-0.290	-0.241
450 UNIQ												0.270	0.178
451 UOBAPF								0.170	1.818	-0.390	0.700	0.615	-0.007
452 UOBKH										0.740	0.630	0.545	0.267
453 UP	2.000	0.910	-1.730	0.130	0.130	0.330	1.050	2.090	1.610	1.680	3.320	2.320	2.666
454 UPF	3.000	5.960	3.250	7.110	8.020	8.650	7.890	3.200	3.160	3.320	1.960	2.330	2.544
455 UPOIC	7.170	2.460	6.550	12.790	4.560	3.210	1.450	5.690	4.300	1.170	4.790	6.391	10.231
456 UBNF												0.173	1.835
457 US						-0.160	0.970	1.980	0.500	-0.120	-0.110	0.090	-0.453
458 UST	1.530	0.320	-0.480	-2.900	0.790	1.730	-1.380	2.080	1.920	0.650	0.500	1.040	2.031
459 UT	0.160	0.120	3.130	0.420	2.150	-2.050	-0.280	-1.450	-2.810	-3.680	0.110	-0.090	0.621
460 UTP									1.320	0.190	0.370	0.010	-0.264
461 UV	0.410	0.850	0.910	1.550	0.450	0.540	1.720	0.450	0.170	0.220	0.280	0.160	0.081
462 UVAN								4.760	4.100	2.130	4.020	5.370	15.369
463 VARO	-2.320	-6.560	-1.900	0.020	2.440	5.490	2.940	1.760	3.210	1.410	1.390	0.680	0.031
464 VIBHA	1.000	1.240	2.880	0.500	0.170	0.570	0.310	0.750	0.106	0.096	0.147	0.142	0.202
465 VNG	-5.510	-1.040	9.420	7.100	9.640	8.450	1.180	0.890	0.950	0.580	0.550	0.390	0.306
466 VNT	-0.610	-8.950	3.890	0.080	-0.170	0.100	0.890	0.960	1.430	2.390	0.390	0.560	0.866
467 WACOAL	20.500	29.810	29.040	20.900	27.930	26.210	26.240	3.240	3.100	3.100	3.290	2.930	3.687
468 WAVE	3.520	0.960	-6.220	-5.010	0.110	-5.990	-1.890	2.600	3.300	2.790	1.260	-6.180	-0.693
469 WG	1.500	0.940	0.950	3.670	2.422	2.161	2.960	3.690	3.890	4.900	5.640	7.350	7.860
470 WIN	1.020	3.170	-0.370	-3.490	-1.400	-0.040	-0.550	-0.110	-0.070	0.050	-0.082	-0.302	-0.191
471 WORK									1.210	1.510	1.520	1.250	0.810
472 YCI	4.350	0.600	2.770	-7.670	-0.750	-0.420	-1.250	-0.440	0.900	1.510	0.280	-1.910	-6.108
473 YNP										0.940	0.460	-0.750	-0.112
474 ZMCO	-6.000	-17.360	2.840	4.490	-3.810	-4.000	3.910	1.050	0.620	0.230	0.190	0.062	-0.209
475 TRUE	-0.870	-1.960	4.720	-2.860	-1.730	-1.810	-2.340	-2.130	-0.030	-1.460	-1.360	0.260	-0.665

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