



ภาคผนวก

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ภาคผนวก ก

ตารางแสดงค่า MacKinnon Critical Value of Unit Root Test

ตารางแสดงค่า MacKinnon Critical Value of Unit Root Test ที่ level

Lag 4

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4507	-3.9876
5%	-1.9404	-2.8699	-3.4241
10%	-1.6161	-2.5712	-3.1348

Lag 3

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4506	-3.9876
5%	-1.9404	-2.8698	-3.4241
10%	-1.6161	-2.5712	-3.1347

Lag 2

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4506	-3.9875
5%	-1.9404	-2.8698	-3.4240
10%	-1.6161	-2.5712	-3.1347

Lag 1

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4505	-3.9874
5%	-1.9404	-2.8698	-3.4240
10%	-1.6161	-2.5711	-3.1347

Lag 0

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5713	-3.4505	-3.9874
5%	-1.9404	-2.8698	-3.4240
10%	-1.6161	-2.5711	-3.1347

ที่มา: จากการคำนวณ

ตารางแสดงค่า MacKinnon Critical Value of Unit Root Test ที่ first difference

Lag 4

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4507	-3.9877
5%	-1.9404	-2.8699	-3.4241
10%	-1.6161	-2.5712	-3.1348

Lag 3

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4507	-3.9876
5%	-1.9404	-2.8699	-3.4241
10%	-1.6161	-2.5712	-3.1348

Lag 2

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4506	-3.9876
5%	-1.9404	-2.8698	-3.4241
10%	-1.6161	-2.512	-3.1347

Lag 1

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5714	-3.4506	-3.9875
5%	-1.9404	-2.8698	-3.4240
10%	-1.6161	-2.5712	-3.1347

Lag 0

Critical Value(%)	without C&T	with C but without T	with C & T
1%	-2.5713	-3.4505	-3.9874
5%	-1.9404	-2.8698	-3.4240
10%	-1.6161	-2.5711	-3.1347

ที่มา: จากการคำนวณ

ภาคผนวก ข

ผลการทดสอบ Cointegration

ในกรณีราคาเป็นตัวแปรอิสระและปริมาณการซื้อขายเป็นตัวแปรตาม

หลักทรัพย์ธนาคารไทยพาณิชย์ จำกัด (มหาชน): SCB

Dependent Variable: VOLUME
Method: Least Squares
Date: 04/20/05 Time: 10:30
Sample: 1 361
Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.476807	0.167732	26.69031	0.0000
PRICE	0.394161	0.114398	3.445509	0.0006
R-squared	0.032010	Mean dependent var	5.049796	
Adjusted R-squared	0.029313	S.D. dependent var	0.421667	
S.E. of regression	0.415441	Akaike info criterion	1.086571	
Sum squared resid	61.96014	Schwarz criterion	1.108116	
Log likelihood	-194.1260	F-statistic	11.87153	
Durbin-Watson stat	0.368491	Prob(F-statistic)	0.000637	

หลักทรัพย์ธนาคารกรุงเทพ จำกัด (มหาชน): BBL

Dependent Variable: VOLUME
Method: Least Squares
Date: 04/20/05 Time: 13:47
Sample: 1 361
Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.382504	0.145175	30.18766	0.0000
PRICE	0.442611	0.083923	5.274023	0.0000
R-squared	0.071909	Mean dependent var	5.144097	
Adjusted R-squared	0.069323	S.D. dependent var	0.294236	
S.E. of regression	0.283854	Akaike info criterion	0.324809	
Sum squared resid	28.92569	Schwarz criterion	0.346354	
Log likelihood	-56.62810	F-statistic	27.81532	
Durbin-Watson stat	0.732855	Prob(F-statistic)	0.000000	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KBANK

Dependent Variable: VOLUME

Method: Least Squares

Date: 04/19/05 Time: 16:17

Sample: 1 361

Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.290690	0.150261	35.21004	0.0000
PRICE	0.037474	0.099885	0.375176	0.7078
R-squared	0.000392	Mean dependent var	5.346710	
Adjusted R-squared	-0.002392	S.D. dependent var	0.319218	
S.E. of regression	0.319600	Akaike info criterion	0.562031	
Sum squared resid	36.66974	Schwarz criterion	0.583576	
Log likelihood	-99.44663	F-statistic	0.140757	
Durbin-Watson stat	0.729787	Prob(F-statistic)	0.707751	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KTB

Dependent Variable: VOLUME

Method: Least Squares

Date: 04/20/05 Time: 14:00

Sample: 1 361

Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.600736	0.184830	30.30206	0.0000
PRICE	0.030454	0.173974	0.175048	0.8611
R-squared	0.000085	Mean dependent var	5.632794	
Adjusted R-squared	-0.002700	S.D. dependent var	0.473391	
S.E. of regression	0.474029	Akaike info criterion	1.350429	
Sum squared resid	80.66864	Schwarz criterion	1.371974	
Log likelihood	-241.7525	F-statistic	0.030642	
Durbin-Watson stat	0.431840	Prob(F-statistic)	0.861140	

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ในกรณีปริมาณการซื้อขายเป็นตัวแปรอิสระและราคาเป็นตัวแปรตาม

หลักทรัพย์ธนาคารไทยพาณิชย์ จำกัด (มหาชน): SCB

Dependent Variable: PRICE
 Method: Least Squares
 Date: 04/20/05 Time: 10:36
 Sample: 1 361
 Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.043599	0.119436	8.737735	0.0000
VOLUME	0.081210	0.023570	3.445509	0.0006
R-squared	0.032010	Mean dependent var		1.453694
Adjusted R-squared	0.029313	S.D. dependent var		0.191398
S.E. of regression	0.188572	Akaike info criterion		-0.493149
Sum squared resid	12.76582	Schwarz criterion		-0.471604
Log likelihood	91.01343	F-statistic		11.87153
Durbin-Watson stat	0.041249	Prob(F-statistic)		0.000637

หลักทรัพย์ธนาคารกรุงเทพ จำกัด (มหาชน): BBL

Dependent Variable: PRICE
 Method: Least Squares
 Date: 04/20/05 Time: 13:52
 Sample: 1 361
 Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.884950	0.158720	5.575531	0.0000
VOLUME	0.162464	0.030805	5.274023	0.0000
R-squared	0.071909	Mean dependent var		1.720683
Adjusted R-squared	0.069323	S.D. dependent var		0.178264
S.E. of regression	0.171974	Akaike info criterion		-0.677423
Sum squared resid	10.61743	Schwarz criterion		-0.655878
Log likelihood	124.2749	F-statistic		27.81532
Durbin-Watson stat	0.077658	Prob(F-statistic)		0.000000

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หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KBANK

Dependent Variable: PRICE
 Method: Least Squares
 Date: 04/20/05 Time: 13:37
 Sample: 1 361
 Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.438971	0.149312	9.637353	0.0000
VOLUME	0.010459	0.027876	0.375176	0.7078
R-squared	0.000392	Mean dependent var	1.494890	
Adjusted R-squared	-0.002392	S.D. dependent var	0.168639	
S.E. of regression	0.168840	Akaike info criterion	-0.714202	
Sum squared resid	10.23403	Schwarz criterion	-0.692657	
Log likelihood	130.9134	F-statistic	0.140757	
Durbin-Watson stat	0.034736	Prob(F-statistic)	0.707751	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KTB

Dependent Variable: PRICE
 Method: Least Squares
 Date: 04/20/05 Time: 14:07
 Sample: 1 361
 Included observations: 361

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.036895	0.090497	11.45781	0.0000
VOLUME	0.002802	0.016010	0.175048	0.8611
R-squared	0.000085	Mean dependent var	1.052681	
Adjusted R-squared	-0.002700	S.D. dependent var	0.143605	
S.E. of regression	0.143799	Akaike info criterion	-1.035274	
Sum squared resid	7.423470	Schwarz criterion	-1.013729	
Log likelihood	188.8670	F-statistic	0.030642	
Durbin-Watson stat	0.058335	Prob(F-statistic)	0.861140	

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ภาคผนวก ค

ผลการทดสอบของส่วนที่เหลือ (Residual) จากสมการถดถอยในการทดสอบ
Cointegration โดยการทดสอบยูนิทรูท (Unit Root) ด้วยวิธีการ Augmented Dicky
Fuller Test

ในกรณีราคาเป็นตัวแปรอิสระและปริมาณการซื้อขายเป็นตัวแปรตาม

หลักทรัพย์ธนาคารไทยพาณิชย์ จำกัด (มหาชน): SCB

ADF Test Statistic	-6.009915	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/20/05 Time: 10:31

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.183724	0.030570	-6.009915	0.0000
R-squared	0.091387	Mean dependent var		0.001349
Adjusted R-squared	0.091387	S.D. dependent var		0.252183
S.E. of regression	0.240384	Akaike info criterion		-0.010383
Sum squared resid	20.74466	Schwarz criterion		0.000412
Log likelihood	2.868897	Durbin-Watson stat		2.318195

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หลักทรัพย์ธนาคารกรุงเทพ จำกัด (มหาชน): BBL

ADF Test Statistic	-8.982819	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/20/05 Time: 13:47

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.366731	0.040826	-8.982819	0.0000
R-squared	0.183516	Mean dependent var	-0.000376	
Adjusted R-squared	0.183516	S.D. dependent var	0.242998	
S.E. of regression	0.219572	Akaike info criterion	-0.191499	
Sum squared resid	17.30807	Schwarz criterion	-0.180704	
Log likelihood	35.46977	Durbin-Watson stat	2.175111	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KBANK

ADF Test Statistic	-8.949799	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/19/05 Time: 16:19

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.364882	0.040770	-8.949799	0.0000
R-squared	0.182416	Mean dependent var	0.000135	
Adjusted R-squared	0.182416	S.D. dependent var	0.273026	
S.E. of regression	0.246871	Akaike info criterion	0.042875	
Sum squared resid	21.87942	Schwarz criterion	0.053670	
Log likelihood	-6.717493	Durbin-Watson stat	2.171070	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KTB

ADF Test Statistic	-6.568807	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/20/05 Time: 14:00

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.215699	0.032837	-6.568807	0.0000
R-squared	0.107294	Mean dependent var		0.000513
Adjusted R-squared	0.107294	S.D. dependent var		0.311506
S.E. of regression	0.294320	Akaike info criterion		0.394477
Sum squared resid	31.09816	Schwarz criterion		0.405272
Log likelihood	-70.00588	Durbin-Watson stat		2.311172

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ในกรณีปริมาณการซื้อขายเป็นตัวแปรอิสระและราคาเป็นตัวแปรตาม

หลักทรัพย์ธนาคารไทยพาณิชย์ จำกัด (มหาชน): SCB

ADF Test Statistic	-2.316804	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/20/05 Time: 10:37

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.024694	0.010659	-2.316804	0.0211
R-squared	0.014580	Mean dependent var		-0.000474
Adjusted R-squared	0.014580	S.D. dependent var		0.038296
S.E. of regression	0.038015	Akaike info criterion		-3.698873
Sum squared resid	0.518818	Schwarz criterion		-3.688078
Log likelihood	666.7971	Durbin-Watson stat		2.000170

หลักทรัพย์ธนาคารกรุงเทพ จำกัด (มหาชน): BBL

ADF Test Statistic	-2.509305	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/20/05 Time: 13:52

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.036733	0.014639	-2.509305	0.0125
R-squared	0.017199	Mean dependent var		0.000297
Adjusted R-squared	0.017199	S.D. dependent var		0.047923
S.E. of regression	0.047509	Akaike info criterion		-3.253004
Sum squared resid	0.810315	Schwarz criterion		-3.242209
Log likelihood	586.5407	Durbin-Watson stat		2.417239

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KBANK

ADF Test Statistic	-1.826038	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/20/05 Time: 13:37

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.017930	0.009819	-1.826038	0.0687
R-squared	0.009200	Mean dependent var		-5.23E-05
Adjusted R-squared	0.009200	S.D. dependent var		0.031468
S.E. of regression	0.031322	Akaike info criterion		-4.086190
Sum squared resid	0.352213	Schwarz criterion		-4.075395
Log likelihood	736.5142	Durbin-Watson stat		2.006408

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน) : KTB

ADF Test Statistic	-2.322518	1% Critical Value*	-2.5713
		5% Critical Value	-1.9404
		10% Critical Value	-1.6161

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID01)

Method: Least Squares

Date: 04/20/05 Time: 14:10

Sample(adjusted): 2 361

Included observations: 360 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-0.029400	0.012658	-2.322518	0.0208
R-squared	0.014590	Mean dependent var		-0.000510
Adjusted R-squared	0.014590	S.D. dependent var		0.034727
S.E. of regression	0.034473	Akaike info criterion		-3.894496
Sum squared resid	0.426636	Schwarz criterion		-3.883701
Log likelihood	702.0092	Durbin-Watson stat		2.052592

ภาคผนวก ง

ผลการทดสอบความสัมพันธ์เชิงคุดยภาพในระยะสั้น

ในกรณีราคาเป็นตัวแปรอิสระและปริมาณการซื้อขายเป็นตัวแปรตาม

หลักทรัพย์ธนาคารไทยพาณิชย์ จำกัด (มหาชน): SCB

Dependent Variable: D(VOLUME)

Method: Least Squares

Date: 04/23/05 Time: 17:13

Sample(adjusted): 3 361

Included observations: 359 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002144	0.012135	0.176692	0.8599
RESID01(-1)	-0.168413	0.031269	-5.386004	0.0000
D(PRICE)	1.947479	0.332307	5.860480	0.0000
D(VOLUME(-1))	-0.201407	0.050233	-4.009493	0.0001
R-squared	0.196200	Mean dependent var	0.000997	
Adjusted R-squared	0.189408	S.D. dependent var	0.255357	
S.E. of regression	0.229905	Akaike info criterion	-0.091219	
Sum squared resid	18.76404	Schwarz criterion	-0.047951	
Log likelihood	20.37380	F-statistic	28.88409	
Durbin-Watson stat	2.013078	Prob(F-statistic)	0.000000	

หลักทรัพย์ธนาคารกรุงเทพ จำกัด (มหาชน): BBL

Dependent Variable: D(VOLUME)

Method: Least Squares

Date: 04/20/05 Time: 13:50

Sample(adjusted): 3 361

Included observations: 359 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001120	0.011392	-0.098278	0.9218
RESID01(-1)	-0.336266	0.045232	-7.434187	0.0000
D(PRICE)	1.504190	0.365648	4.113771	0.0000
D(VOLUME(-1))	-0.140231	0.051965	-2.698563	0.0073
R-squared	0.226018	Mean dependent var	-0.000805	
Adjusted R-squared	0.219477	S.D. dependent var	0.244315	
S.E. of regression	0.215845	Akaike info criterion	-0.217429	
Sum squared resid	16.53919	Schwarz criterion	-0.174160	
Log likelihood	43.02844	F-statistic	34.55560	
Durbin-Watson stat	2.052456	Prob(F-statistic)	0.000000	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KBANK

Dependent Variable: D(VOLUME)

Method: Least Squares

Date: 04/19/05 Time: 16:33

Sample(adjusted): 3 361

Included observations: 359 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000320	0.012728	-0.025171	0.9799
RESID01(-1)	-0.326860	0.044209	-7.393455	0.0000
D(PRICE)	1.507121	0.401958	3.749447	0.0002
D(VOLUME(-1))	-0.133255	0.051646	-2.580181	0.0103
R-squared	0.228202	Mean dependent var	-0.000455	
Adjusted R-squared	0.221680	S.D. dependent var	0.273350	
S.E. of regression	0.241156	Akaike info criterion	0.004333	
Sum squared resid	20.64543	Schwarz criterion	0.047601	
Log likelihood	3.222240	F-statistic	34.98826	
Durbin-Watson stat	2.036855	Prob(F-statistic)	0.000000	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KTB

Dependent Variable: D(VOLUME)

Method: Least Squares

Date: 04/20/05 Time: 14:04

Sample(adjusted): 3 361

Included observations: 359 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001496	0.014607	0.102418	0.9185
RESID01(-1)	-0.179213	0.032807	-5.462638	0.0000
D(PRICE)	2.491291	0.421499	5.910550	0.0000
D(VOLUME(-1))	-0.209467	0.049777	-4.208078	0.0000
R-squared	0.220280	Mean dependent var	-7.04E-05	
Adjusted R-squared	0.213691	S.D. dependent var	0.312026	
S.E. of regression	0.276686	Akaike info criterion	0.279213	
Sum squared resid	27.17710	Schwarz criterion	0.322482	
Log likelihood	-46.11882	F-statistic	33.43050	
Durbin-Watson stat	2.126944	Prob(F-statistic)	0.000000	

โมเดลปริมาณการซื้อขายเป็นตัวแปรอิสระและราคาเป็นตัวแปรตาม

หลักทรัพย์ธนาคารไทยพาณิชย์ จำกัด (มหาชน): SCB

Dependent Variable: D(PRICE)

Method: Least Squares

Date: 04/23/05 Time: 17:18

Sample(adjusted): 4 361

Included observations: 358 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000498	0.001879	-0.265071	0.7911
RESID01(-1)	-0.030316	0.010109	-2.998822	0.0029
D(VOLUME)	0.033489	0.007471	4.482687	0.0000
D(PRICE(-1))	0.058098	0.051229	1.134082	0.2575
D(PRICE(-2))	0.155711	0.050617	3.076265	0.0023
R-squared	0.096968	Mean dependent var	-0.000439	
Adjusted R-squared	0.086736	S.D. dependent var	0.037184	
S.E. of regression	0.035535	Akaike info criterion	-3.822715	
Sum squared resid	0.445752	Schwarz criterion	-3.768518	
Log likelihood	689.2660	F-statistic	9.476361	
Durbin-Watson stat	2.119040	Prob(F-statistic)	0.000000	

หลักทรัพย์ธนาคารกรุงเทพ จำกัด (มหาชน): BBL

Dependent Variable: D(PRICE)

Method: Least Squares

Date: 04/20/05 Time: 13:56

Sample(adjusted): 4 361

Included observations: 358 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000129	0.001651	0.078222	0.9377
RESID01(-1)	-0.025487	0.009689	-2.630685	0.0089
D(VOLUME)	0.014675	0.006807	2.155782	0.0318
D(PRICE(-1))	-0.017526	0.052179	-0.335891	0.7372
D(PRICE(-2))	0.117816	0.052036	2.264120	0.0242
R-squared	0.043817	Mean dependent var	0.000201	
Adjusted R-squared	0.032982	S.D. dependent var	0.031755	
S.E. of regression	0.031227	Akaike info criterion	-4.081228	
Sum squared resid	0.344210	Schwarz criterion	-4.027030	
Log likelihood	735.5397	F-statistic	4.044033	
Durbin-Watson stat	2.046486	Prob(F-statistic)	0.003211	

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KBANK

Dependent Variable: D(PRICE)

Method: Least Squares

Date: 04/20/05 Time: 13:43

Sample(adjusted): 4 361

Included observations: 358 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.81E-05	0.001659	-0.010911	0.9913
RESID01(-1)	-0.018813	0.009985	-1.884058	0.0604
D(VOLUME)	0.016128	0.006102	2.642974	0.0086
D(PRICE(-1))	0.003132	0.052393	0.059782	0.9524
D(PRICE(-2))	0.094005	0.052390	1.794346	0.0736
R-squared	0.037024	Mean dependent var		2.81E-05
Adjusted R-squared	0.026112	S.D. dependent var		0.031802
S.E. of regression	0.031384	Akaike info criterion		-4.071141
Sum squared resid	0.347699	Schwarz criterion		-4.016943
Log likelihood	733.7342	F-statistic		3.392987
Durbin-Watson stat	2.027154	Prob(F-statistic)		0.009665

หลักทรัพย์ธนาคารกรุงไทย จำกัด (มหาชน): KTB

Dependent Variable: D(PRICE)

Method: Least Squares

Date: 04/20/05 Time: 14:13

Sample(adjusted): 4 361

Included observations: 358 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000578	0.001747	-0.331027	0.7408
RESID01(-1)	-0.029775	0.012354	-2.410153	0.0165
D(VOLUME)	0.028784	0.005675	5.072050	0.0000
D(PRICE(-1))	-0.007916	0.050720	-0.156077	0.8761
D(PRICE(-2))	0.176253	0.050583	3.484464	0.0006
R-squared	0.104956	Mean dependent var		-0.000613
Adjusted R-squared	0.094813	S.D. dependent var		0.034737
S.E. of regression	0.033050	Akaike info criterion		-3.967743
Sum squared resid	0.385575	Schwarz criterion		-3.913546
Log likelihood	715.2260	F-statistic		10.34846
Durbin-Watson stat	2.159181	Prob(F-statistic)		0.000000

ภาคผนวก จ

ข้อมูล logarithm ของราคาและปริมาณการซื้อขายหลักทรัพย์กลุ่มธนาคารพาณิชย์

ข้อมูล logarithm ของราคาหลักทรัพย์กลุ่มธนาคารพาณิชย์

DATE	SCB	BBL	KBANK	KTB
1/2/1998	1.8388	1.9420	1.7547	1.1538
8/2/1998	1.8751	1.9823	1.7574	1.2304
15/2/1998	1.8603	1.9614	1.7263	1.1903
22/2/1998	1.8513	1.9685	1.7288	1.1688
1/3/1998	1.8451	2.0000	1.7600	1.1833
8/3/1998	1.8096	1.9868	1.7697	1.1833
15/3/1998	1.8228	1.9890	1.7623	1.1833
22/3/1998	1.7993	1.9420	1.7288	1.1761
29/3/1998	1.7443	1.9294	1.7126	1.1303
5/4/1998	1.7076	1.8865	1.6749	1.0792
12/4/1998	1.6857	1.8976	1.6866	1.0700
19/4/1998	1.6790	1.8921	1.6749	1.0414
26/4/1998	1.6812	1.8921	1.6749	1.0000
3/5/1998	1.6604	1.8893	1.6594	1.0000
10/5/1998	1.5993	1.8808	1.6263	0.9823
17/5/1998	1.5085	1.8543	1.6335	0.9395
24/5/1998	1.4624	1.8451	1.6128	0.8921
31/5/1998	1.3170	1.7924	1.4900	0.8062
7/6/1998	1.2492	1.7853	1.5283	0.7404
14/6/1998	1.1973	1.7076	1.4564	0.6902
21/6/1998	1.1761	1.7284	1.4224	0.7482
28/6/1998	1.1222	1.6385	1.3118	0.7243
5/7/1998	1.0700	1.6459	1.3010	0.7404

DATE	SCB	BBL	KBANK	KTB
12/7/1998	1.0000	1.6767	1.3324	0.7243
19/7/1998	1.0792	1.7202	1.3883	0.7559
26/7/1998	1.0700	1.6232	1.3010	0.7324
2/8/1998	1.0512	1.5441	1.2227	0.7324
9/8/1998	0.9912	1.5119	1.1222	0.6812
16/8/1998	1.0314	1.4698	1.1861	0.7404
23/8/1998	1.0107	1.4472	1.1477	0.8195
30/8/1998	0.9638	1.3892	1.0700	0.7709
6/9/1998	0.9542	1.3118	1.0314	0.7482
13/9/1998	0.9542	1.3118	1.0626	0.7782
20/9/1998	0.9542	1.3274	1.0934	0.7924
27/9/1998	1.0107	1.3802	1.1629	0.8388
4/10/1998	0.9912	1.3424	1.1477	0.7993
11/10/1998	1.0512	1.4433	1.2355	0.8751
18/10/1998	1.1973	1.4807	1.2934	1.0700
25/10/1998	1.2368	1.5152	1.3385	1.1139
1/11/1998	1.3222	1.5533	1.4031	1.1303
8/11/1998	1.4548	1.7160	1.5321	1.3324
15/11/1998	1.2613	1.6309	1.4306	1.2109
22/11/1998	1.3757	1.7160	1.5366	1.3170
29/11/1998	1.3274	1.7284	1.5527	1.3375
6/12/1998	1.1973	1.6628	1.4713	1.2430
13/12/1998	1.2672	1.7160	1.5527	1.3424
20/12/1998	1.1973	1.6990	1.5447	1.2730
27/12/1998	1.2492	1.7324	1.5605	1.3170
3/1/1999	1.2430	1.7160	1.5490	1.2956
10/1/1999	1.2672	1.7482	1.5949	1.3424
17/1/1999	1.2788	1.7284	1.5763	1.3010
24/1/1999	1.2613	1.7160	1.5723	1.2492
31/1/1999	1.2553	1.7033	1.5838	1.2304
7/2/1999	1.1903	1.6385	1.5490	1.1614
14/2/1999	1.1761	1.6628	1.5403	1.1973

DATE	SCB	BBL	KBANK	KTB
21/2/1999	1.1903	1.6532	1.5366	1.1688
28/2/1999	1.1973	1.6698	1.5283	1.1973
7/3/1999	1.1833	1.6484	1.5172	1.1761
14/3/1999	1.2041	1.6902	1.5490	1.2041
21/3/1999	1.2788	1.7404	1.5838	1.2788
28/3/1999	1.2844	1.7404	1.6091	1.2672
4/4/1999	1.2613	1.7324	1.5877	1.2492
11/4/1999	1.3118	1.7597	1.6165	1.2613
18/4/1999	1.3711	1.8028	1.6498	1.3010
25/4/1999	1.3847	1.7889	1.6400	1.2788
2/5/1999	1.5826	1.8543	1.6898	1.4108
9/5/1999	1.5826	1.9085	1.7474	1.4023
16/5/1999	1.5769	1.9031	1.7263	1.3847
23/5/1999	1.5653	1.8949	1.7126	1.4150
30/5/1999	1.5315	1.8808	1.6955	1.3757
6/6/1999	1.6075	1.8921	1.7126	1.3847
13/6/1999	1.6651	1.9112	1.7316	1.4273
20/6/1999	1.6628	1.9112	1.7235	1.4510
27/6/1999	1.6604	1.9112	1.7206	1.4472
4/7/1999	1.6360	1.9112	1.7067	1.4065
11/7/1999	1.6459	1.8482	1.6527	1.3375
18/7/1999	1.6048	1.8261	1.6400	1.3170
25/7/1999	1.6021	1.8195	1.6365	1.2672
1/8/1999	1.6180	1.8261	1.6400	1.1973
8/8/1999	1.5911	1.7889	1.6232	1.1761
15/8/1999	1.5682	1.7520	1.6165	1.1461
22/8/1999	1.5938	1.7889	1.6651	1.1688
29/8/1999	1.6154	1.8062	1.6532	1.1833
5/9/1999	1.5883	1.7364	1.6180	1.1614
12/9/1999	1.5938	1.7202	1.6207	1.1538
19/9/1999	1.5855	1.7118	1.6180	1.2109
26/9/1999	1.4878	1.6180	1.5653	1.1303

DATE	SCB	BBL	KBANK	KTB
3/10/1999	1.5441	1.7118	1.5993	1.1538
10/10/1999	1.5250	1.6790	1.5472	1.1303
17/10/1999	1.5347	1.6790	1.5472	1.1139
24/10/1999	1.5378	1.6790	1.5347	1.1055
31/10/1999	1.5502	1.7202	1.5623	1.1222
7/11/1999	1.6021	1.7559	1.5883	1.1973
14/11/1999	1.6048	1.7672	1.5826	1.1973
21/11/1999	1.5938	1.7284	1.5740	1.1688
28/11/1999	1.5966	1.7243	1.5769	1.1761
5/12/1999	1.5855	1.7202	1.5711	1.1614
12/12/1999	1.5798	1.7160	1.5740	1.1614
19/12/1999	1.5938	1.7443	1.5938	1.1973
26/12/1999	1.6232	1.7672	1.6180	1.2492
2/1/2000	1.6484	1.7853	1.6335	1.2956
9/1/2000	1.6410	1.7709	1.6309	1.2730
16/1/2000	1.6484	1.7818	1.6360	1.3010
23/1/2000	1.6556	1.8062	1.6385	1.2900
30/1/2000	1.6484	1.7889	1.6385	1.2900
6/2/2000	1.6335	1.7889	1.6180	1.2730
13/2/2000	1.5911	1.7076	1.5883	1.2240
20/2/2000	1.5441	1.6698	1.5682	1.1903
27/2/2000	1.5218	1.6604	1.5472	1.1833
5/3/2000	1.4698	1.5993	1.5185	1.1383
12/3/2000	1.4949	1.5855	1.5441	1.1538
19/3/2000	1.5051	1.5855	1.5378	1.1903
26/3/2000	1.5152	1.5883	1.5347	1.2109
2/4/2000	1.5085	1.5911	1.5347	1.1903
9/4/2000	1.5185	1.6048	1.5441	1.2304
16/4/2000	1.5347	1.6048	1.5502	1.2175
23/4/2000	1.5250	1.5938	1.5315	1.1973
30/4/2000	1.5017	1.6021	1.5250	1.1761
7/5/2000	1.4698	1.5911	1.5152	1.1538

DATE	SCB	BBL	KBANK	KTB
14/5/2000	1.4150	1.5315	1.4661	1.1139
21/5/2000	1.4108	1.5085	1.4548	1.1139
28/5/2000	1.3617	1.4771	1.4065	1.0700
4/6/2000	1.4150	1.5315	1.4661	1.1303
11/6/2000	1.4065	1.5119	1.4661	1.1222
18/6/2000	1.3847	1.5017	1.4661	1.1303
25/6/2000	1.3664	1.4807	1.4472	1.1303
2/7/2000	1.3424	1.4843	1.4393	1.1222
9/7/2000	1.3118	1.4771	1.4191	1.0881
16/7/2000	1.2956	1.4807	1.4108	1.0881
23/7/2000	1.2430	1.4586	1.3847	1.0792
30/7/2000	1.1903	1.3979	1.3473	1.0607
6/8/2000	1.2553	1.4232	1.3711	1.1055
13/8/2000	1.2730	1.4472	1.3711	1.1303
20/8/2000	1.2956	1.4433	1.3711	1.1383
27/8/2000	1.2672	1.4150	1.3375	1.0969
3/9/2000	1.2672	1.4314	1.3473	1.1139
10/9/2000	1.2109	1.3802	1.3222	1.0792
17/9/2000	1.2109	1.3802	1.3170	1.0792
24/9/2000	1.1973	1.3473	1.2900	1.0607
1/10/2000	1.2041	1.3424	1.3010	1.0512
8/10/2000	1.2240	1.3473	1.2956	1.0414
15/10/2000	1.2175	1.3570	1.2956	1.0212
22/10/2000	1.2730	1.4314	1.3118	1.0512
29/10/2000	1.2553	1.4191	1.3118	1.0414
5/11/2000	1.2900	1.4232	1.3170	1.0700
12/11/2000	1.3170	1.4472	1.3274	1.0607
19/11/2000	1.3324	1.4433	1.3222	1.0700
26/11/2000	1.3064	1.4354	1.3064	1.0607
3/12/2000	1.2788	1.4150	1.2956	1.0414
10/12/2000	1.2730	1.4232	1.2956	1.0414
17/12/2000	1.2788	1.4150	1.2956	1.0414

DATE	SCB	BBL	KBANK	KTB
24/12/2000	1.2788	1.3936	1.2900	1.0414
31/12/2000	1.2956	1.4065	1.2900	1.0314
7/1/2001	1.3424	1.4661	1.3324	1.0881
14/1/2001	1.4354	1.6021	1.4065	1.1055
21/1/2001	1.4191	1.5826	1.3936	1.1222
28/1/2001	1.4548	1.6048	1.4191	1.1688
4/2/2001	1.4624	1.6154	1.4273	1.1614
11/2/2001	1.4510	1.6075	1.4108	1.1461
18/2/2001	1.4433	1.5855	1.3847	1.1222
25/2/2001	1.4586	1.6101	1.3936	1.1461
4/3/2001	1.4232	1.5826	1.3664	1.1055
11/3/2001	1.4150	1.5911	1.3802	1.1055
18/3/2001	1.3892	1.5740	1.3473	1.0881
25/3/2001	1.3802	1.5378	1.3324	1.0792
1/4/2001	1.3711	1.5441	1.3274	1.0512
8/4/2001	1.3473	1.5472	1.3118	1.0314
15/4/2001	1.3711	1.5682	1.3274	1.0314
22/4/2001	1.3664	1.5740	1.3170	1.0607
29/4/2001	1.3570	1.5593	1.3170	1.0512
6/5/2001	1.3617	1.5769	1.3274	1.0881
13/5/2001	1.3617	1.5798	1.3222	1.1139
20/5/2001	1.3617	1.5826	1.3118	1.0881
27/5/2001	1.3757	1.5855	1.3424	1.0969
3/6/2001	1.3424	1.5711	1.3170	1.0792
10/6/2001	1.3118	1.5682	1.3010	1.0792
17/6/2001	1.3324	1.5826	1.3118	1.0881
24/6/2001	1.3118	1.5711	1.3010	1.0700
1/7/2001	1.3064	1.5798	1.3010	1.0792
8/7/2001	1.3064	1.5740	1.2900	1.0700
15/7/2001	1.2430	1.5347	1.2368	1.0414
22/7/2001	1.2430	1.5347	1.2240	1.0314
29/7/2001	1.2240	1.5283	1.2041	1.0314

DATE	SCB	BBL	KBANK	KTB
5/8/2001	1.2672	1.5682	1.2492	1.0700
12/8/2001	1.2240	1.5347	1.2041	1.0607
19/8/2001	1.2430	1.5472	1.2175	1.0607
26/8/2001	1.2672	1.5623	1.2492	1.0700
2/9/2001	1.3064	1.5826	1.2956	1.0607
9/9/2001	1.3170	1.5911	1.3064	1.0607
16/9/2001	1.1973	1.5119	1.1903	0.9685
23/9/2001	1.1688	1.4914	1.1614	0.9395
30/9/2001	1.1761	1.4949	1.1614	0.9395
7/10/2001	1.1833	1.5250	1.1833	0.9345
14/10/2001	1.1903	1.5472	1.1833	0.9542
21/10/2001	1.1833	1.5410	1.1833	0.9685
28/10/2001	1.1761	1.5250	1.1761	0.9542
4/11/2001	1.1614	1.5152	1.1688	0.9445
11/11/2001	1.1367	1.5085	1.1553	0.9294
18/11/2001	1.1553	1.5218	1.1732	0.9823
25/11/2001	1.2227	1.5563	1.2553	1.0334
2/12/2001	1.2380	1.5623	1.2648	1.0294
9/12/2001	1.2355	1.5711	1.2648	1.0170
16/12/2001	1.2095	1.5593	1.2330	1.0000
23/12/2001	1.2095	1.5563	1.2529	1.0170
30/12/2001	1.2253	1.5623	1.2695	1.0253
6/1/2002	1.2810	1.5993	1.3160	1.0334
13/1/2002	1.2788	1.6232	1.3118	1.0253
20/1/2002	1.2788	1.6048	1.3118	1.0043
27/1/2002	1.3139	1.7033	1.3802	1.0253
3/2/2002	1.3522	1.6902	1.3729	0.9978
10/2/2002	1.4065	1.7482	1.3979	1.0682
17/2/2002	1.4354	1.7853	1.4232	1.1173
24/2/2002	1.3802	1.6946	1.3598	1.0864
3/3/2002	1.4433	1.7404	1.4150	1.1206
10/3/2002	1.4273	1.7364	1.3927	1.1173

DATE	SCB	BBL	KBANK	KTB
17/3/2002	1.3802	1.7284	1.3784	1.0899
24/3/2002	1.3979	1.7284	1.3927	1.0934
31/3/2002	1.3617	1.6946	1.3502	1.0492
7/4/2002	1.3747	1.7243	1.3674	1.0645
14/4/2002	1.4108	1.7324	1.3979	1.0864
21/4/2002	1.4354	1.7559	1.4273	1.0899
28/4/2002	1.3927	1.7243	1.3979	1.0682
5/5/2002	1.4108	1.7202	1.4150	1.0719
12/5/2002	1.4023	1.7364	1.4150	1.0755
19/5/2002	1.4065	1.7160	1.4065	1.0755
26/5/2002	1.4232	1.7364	1.4273	1.0934
2/6/2002	1.4807	1.7672	1.4771	1.0934
9/6/2002	1.4807	1.7782	1.4878	1.0828
16/6/2002	1.5119	1.8096	1.5017	1.1106
23/6/2002	1.4433	1.7559	1.4586	1.0864
30/6/2002	1.4624	1.7482	1.4510	1.0492
7/7/2002	1.4807	1.7745	1.4661	1.0645
14/7/2002	1.4586	1.7709	1.4586	1.0645
21/7/2002	1.4354	1.7520	1.4393	1.0531
28/7/2002	1.3927	1.7160	1.3856	1.0253
4/8/2002	1.4023	1.7243	1.3979	1.0212
11/8/2002	1.3962	1.7160	1.4023	1.0212
18/8/2002	1.4314	1.7243	1.4354	1.0212
25/8/2002	1.4354	1.7243	1.4314	1.0212
1/9/2002	1.4150	1.7076	1.4065	1.0294
8/9/2002	1.4065	1.6767	1.3927	1.0294
15/9/2002	1.4065	1.6968	1.4108	1.0212
22/9/2002	1.4065	1.6812	1.4023	1.0086
29/9/2002	1.3820	1.6580	1.3711	0.9800
6/10/2002	1.3802	1.6484	1.3802	0.9708
13/10/2002	1.3424	1.6180	1.3424	0.9294
20/10/2002	1.4065	1.6698	1.4191	0.9542

DATE	SCB	BBL	KBANK	KTB
27/10/2002	1.4108	1.6968	1.4150	0.9542
3/11/2002	1.4273	1.7033	1.4191	0.9590
10/11/2002	1.4150	1.6990	1.4191	0.9494
17/11/2002	1.4191	1.6880	1.4191	0.9085
24/11/2002	1.4393	1.7118	1.4354	0.8921
1/12/2002	1.4586	1.7243	1.4433	0.8865
8/12/2002	1.4735	1.7118	1.4354	0.8837
15/12/2002	1.4472	1.7076	1.4150	0.8543
22/12/2002	1.4433	1.6857	1.4065	0.8293
29/12/2002	1.4510	1.6946	1.4150	0.8261
5/1/2003	1.4548	1.6968	1.4273	0.8261
12/1/2003	1.4843	1.7202	1.4510	0.8388
19/1/2003	1.5119	1.7364	1.4548	0.8921
26/1/2003	1.5315	1.7597	1.4949	0.8949
2/2/2003	1.5250	1.7482	1.4807	0.8779
9/2/2003	1.5315	1.7672	1.4983	0.8976
16/2/2003	1.5218	1.7597	1.4878	0.8692
23/2/2003	1.4878	1.7160	1.4433	0.8603
2/3/2003	1.5119	1.7284	1.4586	0.8722
9/3/2003	1.4983	1.7443	1.4586	0.8388
16/3/2003	1.5017	1.7284	1.4661	0.8513
23/3/2003	1.5250	1.7404	1.4807	0.8513
30/3/2003	1.5315	1.7443	1.4878	0.8603
6/4/2003	1.5502	1.7482	1.5185	0.8663
13/4/2003	1.5711	1.7559	1.5315	0.9031
20/4/2003	1.5533	1.7482	1.5218	0.8921
27/4/2003	1.5218	1.7118	1.4807	0.8603
4/5/2003	1.5315	1.7160	1.4949	0.8603
11/5/2003	1.5410	1.7364	1.5085	0.8949
18/5/2003	1.5315	1.7284	1.5051	0.8779
25/5/2003	1.5441	1.7443	1.5185	0.8921
1/6/2003	1.5502	1.7559	1.5283	0.9004

DATE	SCB	BBL	KBANK	KTB
8/6/2003	1.5682	1.7520	1.5441	0.9031
15/6/2003	1.5883	1.7559	1.5502	0.9165
22/6/2003	1.5938	1.7709	1.5563	0.9345
29/6/2003	1.5593	1.7520	1.5347	0.9217
6/7/2003	1.5966	1.7889	1.5883	1.0374
13/7/2003	1.5798	1.7597	1.5623	1.0086
20/7/2003	1.5911	1.7709	1.5883	0.9934
27/7/2003	1.5798	1.7634	1.5826	0.9638
3/8/2003	1.5740	1.7709	1.5911	0.9566
10/8/2003	1.5563	1.7672	1.5769	0.9566
17/8/2003	1.5711	1.8096	1.5883	0.9754
24/8/2003	1.6021	1.8779	1.6232	1.0043
31/8/2003	1.5911	1.8573	1.6180	1.0086
7/9/2003	1.5993	1.8779	1.6360	1.0170
14/9/2003	1.5993	1.8865	1.6410	1.0128
21/9/2003	1.5911	1.8893	1.6335	1.0253
28/9/2003	1.5938	1.8893	1.6410	1.0086
5/10/2003	1.5911	1.8603	1.6154	0.9731
12/10/2003	1.6154	1.9031	1.6385	0.9823
19/10/2003	1.6075	1.8921	1.6180	0.9469
26/10/2003	1.6021	1.8837	1.6154	0.9370
2/11/2003	1.6128	1.9345	1.6258	0.9494
9/11/2003	1.6309	1.9542	1.6335	0.9661
16/11/2003	1.6154	1.9243	1.6154	0.9518
23/11/2003	1.5682	1.8893	1.5798	0.9294
30/11/2003	1.6075	1.9191	1.6284	0.9370
7/12/2003	1.6075	1.9243	1.6258	0.9445
14/12/2003	1.6128	1.9217	1.6385	0.9518
21/12/2003	1.6484	1.9590	1.6835	1.0000
28/12/2003	1.7243	2.0170	1.7889	1.0492
4/1/2004	1.7404	2.0374	1.8129	1.0864
11/1/2004	1.7243	2.0253	1.7889	1.0864

DATE	SCB	BBL	KBANK	KTB
18/1/2004	1.7118	2.0253	1.7818	1.0934
25/1/2004	1.7076	2.0043	1.7634	1.0792
1/2/2004	1.6675	1.9754	1.7364	1.0414
8/2/2004	1.6767	1.9868	1.7404	1.0492
15/2/2004	1.7202	2.0086	1.7597	1.0682
22/2/2004	1.6990	1.9934	1.7284	1.0569
29/2/2004	1.6744	1.9777	1.7076	1.0492
7/3/2004	1.6767	1.9731	1.7033	1.0414
14/3/2004	1.6508	1.9638	1.6767	1.0128
21/3/2004	1.6651	1.9685	1.6902	1.0212
28/3/2004	1.6651	1.9661	1.6968	1.0212
4/4/2004	1.6902	1.9956	1.7443	1.0414
11/4/2004	1.6946	1.9934	1.7243	1.0253
18/4/2004	1.7118	2.0086	1.7364	1.0531
25/4/2004	1.6812	1.9868	1.7243	1.0453
2/5/2004	1.6651	1.9754	1.6857	1.0294
9/5/2004	1.6532	1.9685	1.6812	1.0334
16/5/2004	1.6309	1.9494	1.6580	1.0253
23/5/2004	1.6435	1.9614	1.6767	1.0294
30/5/2004	1.6604	1.9661	1.6835	1.0414
6/6/2004	1.6508	1.9614	1.6698	1.0294
13/6/2004	1.6258	1.9395	1.6532	1.0212
20/6/2004	1.6360	1.9469	1.6651	1.0212
27/6/2004	1.6675	1.9708	1.6968	1.0414
4/7/2004	1.6721	1.9731	1.7076	1.0414
11/7/2004	1.6857	1.9890	1.7202	1.0569
18/7/2004	1.6698	1.9777	1.7033	1.0531
25/7/2004	1.6721	1.9800	1.6880	0.9777
1/8/2004	1.6580	1.9638	1.6698	0.9420
8/8/2004	1.6508	1.9542	1.6556	0.9191
15/8/2004	1.6232	1.9420	1.6284	0.8921
22/8/2004	1.6508	1.9518	1.6484	0.9085

DATE	SCB	BBL	KBANK	KTB
29/8/2004	1.6721	1.9708	1.6744	0.9138
5/9/2004	1.6767	1.9685	1.6721	0.9058
12/9/2004	1.6767	1.9685	1.6721	0.9138
19/9/2004	1.6857	1.9912	1.6880	0.9542
26/9/2004	1.6556	1.9777	1.6532	0.9243
3/10/2004	1.6556	1.9754	1.6604	0.9217
10/10/2004	1.6556	1.9800	1.6675	0.9370
17/10/2004	1.6360	1.9685	1.6580	0.9165
24/10/2004	1.6628	1.9868	1.6946	0.9395
31/10/2004	1.6435	1.9708	1.6604	0.9191
7/11/2004	1.6556	1.9754	1.6812	0.9269
14/11/2004	1.6902	1.9934	1.7118	0.9370
21/11/2004	1.6990	2.0170	1.7284	0.9320
28/11/2004	1.6902	2.0170	1.7160	0.9269
5/12/2004	1.7033	2.0294	1.7364	0.9395
12/12/2004	1.6880	2.0128	1.7202	0.9395
19/12/2004	1.7118	2.0374	1.7404	0.9708
26/12/2004	1.7033	2.0334	1.7364	0.9708

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ข้อมูล logarithm ของปริมาณการซื้อขายหลักทรัพย์ธนาคารพาณิชย์

DATE	SCB	BBL	KBANK	KTB
1/2/1998	5.0736	5.3746	5.3688	6.0269
8/2/1998	5.1480	5.5686	5.5802	6.2313
15/2/1998	4.8011	5.1843	5.0724	5.5967
22/2/1998	4.5457	5.0016	5.0745	5.8313
1/3/1998	4.4184	5.1231	5.0519	5.7486
8/3/1998	4.4973	5.0286	5.2004	5.5625
15/3/1998	4.0016	4.8396	5.1409	5.2255
22/3/1998	4.1120	4.9963	5.1867	5.2280
29/3/1998	4.3857	5.0711	5.3124	5.3585
5/4/1998	4.5454	4.9332	5.0547	5.1937
12/4/1998	4.5367	4.5640	4.8085	5.1818
19/4/1998	4.0332	4.4275	4.3559	4.8509
26/4/1998	4.3020	4.8517	4.6506	5.3077
3/5/1998	4.1595	4.5805	4.4848	4.9626
10/5/1998	4.4296	4.5137	4.8573	5.0489
17/5/1998	4.6924	4.4849	4.6600	5.2582
24/5/1998	4.7191	4.4614	4.6456	5.5936
31/5/1998	4.7984	4.8260	5.0443	5.5042
7/6/1998	5.4766	4.8488	5.2475	5.9148
14/6/1998	4.7078	5.0180	5.0036	5.3889
21/6/1998	5.1257	5.0771	5.4496	5.9245
28/6/1998	4.7601	4.8191	5.2603	5.4559
5/7/1998	4.7702	5.0254	5.3269	5.4474
12/7/1998	4.7252	4.9229	4.9939	5.2100
19/7/1998	5.1569	4.9307	5.1817	5.6655
26/7/1998	5.0824	5.0270	5.4204	5.7688
2/8/1998	4.5548	5.2122	5.5064	5.0685
9/8/1998	4.8061	4.7992	5.5098	5.4438
16/8/1998	5.0263	5.4265	5.6587	5.7537
23/8/1998	5.0707	5.3342	5.8679	6.2963
30/8/1998	4.5266	4.7954	5.4227	5.6896

DATE	SCB	BBL	KBANK	KTB
6/9/1998	4.4452	5.2134	5.5500	5.7840
13/9/1998	4.7157	5.3195	5.7669	6.2246
20/9/1998	4.8136	5.2344	5.4314	5.9044
27/9/1998	5.6146	5.4994	5.7639	6.1667
4/10/1998	5.2423	5.5182	5.5980	5.7554
11/10/1998	5.2379	5.5993	5.8300	6.0479
18/10/1998	5.7996	5.5808	5.7286	6.2600
25/10/1998	5.5514	5.5601	5.7364	6.0691
1/11/1998	5.7298	5.6054	5.5861	6.1623
8/11/1998	5.8228	5.7881	5.7181	6.2371
15/11/1998	5.6336	5.7130	5.8774	6.3121
22/11/1998	5.6113	5.5449	5.5768	6.2076
29/11/1998	5.5112	5.6436	5.6152	6.1007
6/12/1998	5.2134	5.3905	5.3142	5.8601
13/12/1998	5.6374	5.2549	5.2835	5.8270
20/12/1998	5.3480	5.3583	5.5076	5.7591
27/12/1998	5.5424	5.1218	5.1634	5.4788
3/1/1999	5.5309	4.8390	4.8816	5.3097
10/1/1999	5.7850	5.4119	5.6267	5.8676
17/1/1999	5.6250	5.1901	5.3837	5.4518
24/1/1999	5.2205	5.2045	5.2875	5.7108
31/1/1999	5.0466	5.1569	4.9641	5.6156
7/2/1999	5.1621	5.3092	5.3036	5.8008
14/2/1999	5.3545	5.4320	5.2566	5.9087
21/2/1999	5.4490	5.1032	5.0814	5.8746
28/2/1999	5.3789	4.9490	4.7814	5.6716
7/3/1999	5.3503	4.9101	4.8837	5.7029
14/3/1999	5.4649	5.3294	5.2461	5.9360
21/3/1999	5.7530	5.5175	5.2694	6.1427
28/3/1999	5.5191	5.4253	5.1685	5.8127
4/4/1999	5.2570	5.1940	4.9934	5.6019
11/4/1999	5.5307	5.3101	5.0450	5.5833

DATE	SCB	BBL	KBANK	KTB
18/4/1999	5.4542	5.1897	4.7179	5.6237
25/4/1999	5.6512	5.4659	5.0636	5.8539
2/5/1999	5.9558	5.5299	5.2193	6.1833
9/5/1999	5.6005	5.4684	5.2580	5.9105
16/5/1999	5.5787	5.2635	4.9652	5.6509
23/5/1999	5.5078	5.0190	4.9525	5.7518
30/5/1999	5.2141	4.8412	4.6724	5.5248
6/6/1999	5.4325	4.9755	4.8918	5.3012
13/6/1999	5.5552	5.2818	5.2021	5.9824
20/6/1999	5.2608	5.0140	4.9620	6.1248
27/6/1999	5.3181	5.1488	5.1587	5.7817
4/7/1999	5.1664	5.0164	5.1694	5.5240
11/7/1999	5.1007	5.2729	5.6558	5.7155
18/7/1999	4.7882	5.2366	5.5016	5.3806
25/7/1999	4.9505	4.8595	5.3356	5.4773
1/8/1999	4.7053	4.8614	5.0030	5.7687
8/8/1999	4.7418	4.8804	5.1217	5.6873
15/8/1999	4.7944	5.0112	5.0183	5.6394
22/8/1999	4.9680	5.2581	5.7672	5.8893
29/8/1999	5.0793	5.1867	5.3348	6.1628
5/9/1999	4.5731	4.9492	5.1731	5.9370
12/9/1999	4.4517	5.0070	4.8035	5.6061
19/9/1999	4.5736	5.0326	4.7934	6.0774
26/9/1999	4.9363	5.2218	5.1108	6.0031
3/10/1999	4.8157	5.2832	5.2183	5.8813
10/10/1999	4.4374	5.0235	5.3264	5.6302
17/10/1999	4.4274	5.1769	5.2538	5.3297
24/10/1999	4.5782	4.8192	5.2098	5.3488
31/10/1999	4.7181	5.1323	5.3707	5.3337
7/11/1999	5.1390	5.2635	5.8132	5.9684
14/11/1999	4.8157	5.0043	5.5552	5.7369
21/11/1999	4.6084	4.9095	5.4625	5.4472

DATE	SCB	BBL	KBANK	KTB
28/11/1999	4.5516	4.6235	5.1245	5.3171
5/12/1999	4.7187	4.6415	5.0925	5.5852
12/12/1999	4.3407	4.3555	4.5353	4.8592
19/12/1999	4.4927	4.7237	5.2433	5.7135
26/12/1999	4.8642	4.7239	5.5066	5.7795
2/1/2000	4.5946	4.4273	5.4170	5.6562
9/1/2000	4.9353	4.8634	5.6156	5.8551
16/1/2000	4.6707	4.7157	5.2636	5.8472
23/1/2000	4.9832	5.2294	5.3972	5.8593
30/1/2000	4.5019	4.6836	5.0502	5.5788
6/2/2000	4.5606	4.6978	5.3860	5.5677
13/2/2000	4.7749	5.0813	5.3888	5.6628
20/2/2000	4.9763	5.0737	5.4434	5.7916
27/2/2000	4.9469	4.8747	5.2821	5.6070
5/3/2000	5.0818	5.2834	5.3658	5.6963
12/3/2000	4.6676	5.5492	5.0765	5.6018
19/3/2000	4.5635	5.4246	4.9338	5.9299
26/3/2000	4.2514	4.6888	4.6718	5.6253
2/4/2000	4.5505	4.8897	5.1798	5.6110
9/4/2000	3.9946	4.9587	4.8114	5.3979
16/4/2000	4.0477	4.8890	4.4138	5.2685
23/4/2000	4.4045	4.9088	5.2624	5.6857
30/4/2000	4.6277	4.9049	4.8531	4.9751
7/5/2000	4.4511	4.2458	4.5022	4.9403
14/5/2000	4.8718	5.0249	5.2249	5.4035
21/5/2000	4.6055	5.0031	5.1057	4.9992
28/5/2000	4.7791	4.8365	5.2501	5.2242
4/6/2000	4.7542	4.7407	5.2568	5.5557
11/6/2000	4.6150	4.8128	5.1456	5.3952
18/6/2000	4.8518	5.0251	5.0463	5.1749
25/6/2000	4.5761	4.5938	5.0788	5.0596
2/7/2000	4.4641	4.7400	4.8624	5.0814

DATE	SCB	BBL	KBANK	KTB
9/7/2000	4.7077	4.6608	5.0041	4.9724
16/7/2000	4.6999	4.9419	4.9491	4.9536
23/7/2000	4.7699	4.6180	5.1980	4.6432
30/7/2000	5.0215	5.0250	5.3111	5.1287
6/8/2000	5.1834	5.0028	5.4450	5.3899
13/8/2000	5.1308	5.0088	5.2487	5.4805
20/8/2000	4.8722	4.8343	5.0326	4.9807
27/8/2000	4.5870	4.6313	5.1934	5.0072
3/9/2000	4.4598	4.7953	4.8752	4.8815
10/9/2000	4.6465	4.8223	4.9267	5.0139
17/9/2000	4.8423	4.9251	5.4271	5.2143
24/9/2000	4.6000	4.8964	5.2859	5.2395
1/10/2000	4.8157	4.8881	5.2068	5.2383
8/10/2000	4.7501	4.8164	5.1140	5.3738
15/10/2000	4.7781	5.0307	5.1968	5.6205
22/10/2000	5.2703	5.3712	5.6773	5.6750
29/10/2000	4.7054	5.0435	5.2777	4.9269
5/11/2000	4.7759	5.1967	5.1019	5.3207
12/11/2000	5.1941	5.2699	5.6464	5.5127
19/11/2000	4.7350	4.8964	5.0884	5.0481
26/11/2000	4.4895	4.9924	4.8521	4.9344
3/12/2000	4.3479	4.7437	5.0412	4.7455
10/12/2000	4.3117	4.7544	4.6424	4.6176
17/12/2000	4.4371	4.7617	4.7198	4.8302
24/12/2000	4.4505	5.0170	4.9137	4.6954
31/12/2000	4.6135	4.7555	4.9344	5.1539
7/1/2001	4.7918	5.2261	5.2675	5.1348
14/1/2001	5.6727	5.8797	6.2001	5.5870
21/1/2001	5.3394	5.6458	5.9347	5.7811
28/1/2001	5.3241	5.6860	5.9247	5.7638
4/2/2001	4.9674	5.6070	5.6676	5.1893
11/2/2001	4.8292	5.2067	5.3154	4.9178

DATE	SCB	BBL	KBANK	KTB
18/2/2001	4.9365	5.1628	5.4830	4.9789
25/2/2001	5.0123	5.3002	5.4417	4.9303
4/3/2001	4.8759	5.4467	5.6302	5.1130
11/3/2001	4.8670	5.4644	5.5304	4.7931
18/3/2001	4.9185	5.6439	5.1134	5.1733
25/3/2001	4.6286	5.5096	5.2152	4.7557
1/4/2001	4.3765	5.1816	5.1074	5.1660
8/4/2001	4.6503	5.1184	5.0953	4.9036
15/4/2001	4.5654	5.1245	5.2968	5.0753
22/4/2001	4.7298	5.4623	5.4871	5.3041
29/4/2001	4.6079	5.1565	5.0294	4.9772
6/5/2001	4.5027	5.1513	4.9531	5.1703
13/5/2001	4.6019	5.3426	4.9426	5.9828
20/5/2001	4.3173	5.1554	4.7315	5.4224
27/5/2001	4.6143	5.2724	5.4670	5.4349
3/6/2001	4.9576	5.3923	5.6039	5.5101
10/6/2001	4.9895	5.2904	5.4707	5.2387
17/6/2001	4.9332	5.2587	5.3837	5.4949
24/6/2001	4.6653	4.7887	5.0533	4.9597
1/7/2001	4.7376	5.1111	4.8658	5.2166
8/7/2001	4.9221	4.5480	4.9347	4.9987
15/7/2001	5.1031	5.2376	5.3334	5.1291
22/7/2001	4.8712	4.8318	5.0135	4.8244
29/7/2001	5.0370	4.8454	5.0192	4.4818
5/8/2001	5.1173	5.3644	5.5145	5.1358
12/8/2001	5.1925	5.4338	5.2531	5.1541
19/8/2001	4.9453	4.9910	5.1161	4.9704
26/8/2001	5.1338	5.3312	5.4328	5.1471
2/9/2001	5.5168	5.3906	5.9975	5.5075
9/9/2001	5.0590	5.2480	5.7547	5.1684
16/9/2001	5.2548	5.2506	5.8637	5.4428
23/9/2001	5.2792	5.2442	5.7760	5.6026

DATE	SCB	BBL	KBANK	KTB
30/9/2001	4.7440	4.7876	5.2221	5.2178
7/10/2001	4.8433	4.9209	5.4580	5.2819
14/10/2001	4.7876	4.9485	5.3241	5.5920
21/10/2001	4.7646	4.5014	4.8227	5.5135
28/10/2001	4.4954	4.5664	4.7365	5.3176
4/11/2001	4.3762	4.7873	4.8047	4.8860
11/11/2001	4.7729	4.6122	4.9790	4.7669
18/11/2001	4.9766	4.9611	4.9101	5.4971
25/11/2001	5.5026	5.3044	6.0232	6.2139
2/12/2001	5.2134	5.0671	5.5762	5.7623
9/12/2001	5.0221	5.2435	5.5067	5.5569
16/12/2001	4.7432	4.8892	5.2356	5.0683
23/12/2001	4.9349	4.7048	5.3226	5.1670
30/12/2001	5.0478	4.8129	5.3518	5.7049
6/1/2002	5.4483	5.2496	5.7371	5.5684
13/1/2002	5.2861	5.2477	5.6862	5.3235
20/1/2002	5.3519	5.2948	5.6656	5.2273
27/1/2002	5.6378	5.5443	5.9234	5.6612
3/2/2002	5.5486	5.4035	5.6148	5.3633
10/2/2002	5.7115	5.6233	5.9418	6.0153
17/2/2002	5.5171	5.2601	5.5821	6.1941
24/2/2002	5.6049	5.4885	5.8471	5.9411
3/3/2002	5.4758	5.3767	5.6264	5.7734
10/3/2002	5.2585	5.2712	5.6349	5.8776
17/3/2002	5.1344	5.1242	5.4316	5.5642
24/3/2002	5.0766	4.9785	5.3688	5.4477
31/3/2002	4.9633	5.2230	5.5454	5.3469
7/4/2002	4.7375	5.0908	5.3178	5.2285
14/4/2002	4.9216	5.1809	5.5449	5.5555
21/4/2002	5.1821	5.2310	5.7486	5.4640
28/4/2002	5.0066	5.1374	5.5024	5.2920
5/5/2002	4.9559	4.9442	5.2926	4.8444

DATE	SCB	BBL	KBANK	KTB
12/5/2002	5.0318	4.9102	5.4711	5.2658
19/5/2002	4.7365	4.9905	5.2606	5.1736
26/5/2002	5.0936	5.1685	5.5509	5.7657
2/6/2002	5.5313	5.3200	5.8726	5.7633
9/6/2002	5.1250	5.2914	5.6227	5.5701
16/6/2002	5.1436	5.3395	5.5415	6.0310
23/6/2002	4.9951	5.1864	5.6533	5.8994
30/6/2002	4.9647	5.0598	5.3468	5.7585
7/7/2002	4.6474	4.8759	5.2830	5.3401
14/7/2002	4.7363	4.6851	5.3155	5.2282
21/7/2002	4.7659	5.2391	5.4914	5.4584
28/7/2002	4.9464	5.0946	5.5216	5.4335
4/8/2002	5.0037	5.0373	5.3865	5.2248
11/8/2002	4.7838	5.1956	5.3208	5.1389
18/8/2002	5.2550	5.1150	5.3736	5.3051
25/8/2002	4.9524	4.7819	5.1339	5.6002
1/9/2002	4.5350	4.7313	5.1556	5.7079
8/9/2002	4.6633	5.0658	5.4082	5.2541
15/9/2002	4.8446	4.9474	5.3315	5.3137
22/9/2002	4.6813	5.0651	5.1532	5.2637
29/9/2002	4.6102	5.0011	5.4089	5.2640
6/10/2002	4.5462	4.9557	5.2457	5.0229
13/10/2002	4.6736	5.0382	5.4462	5.0992
20/10/2002	4.9254	5.2092	5.7704	5.6057
27/10/2002	4.9695	5.1104	5.5545	5.2286
3/11/2002	4.9523	5.0491	5.3823	5.4452
10/11/2002	4.8558	5.0801	5.2829	5.0615
17/11/2002	4.8204	5.3336	5.5252	5.8082
24/11/2002	4.8607	5.1940	5.4870	5.6707
1/12/2002	4.8300	5.1846	5.4742	5.5484
8/12/2002	4.9812	4.7477	5.1676	5.1021
15/12/2002	4.7519	4.8001	5.2360	5.1347

DATE	SCB	BBL	KBANK	KTB
22/12/2002	4.6737	5.0157	5.2206	5.2081
29/12/2002	4.3715	4.5652	4.9008	5.0893
5/1/2003	4.1780	4.4179	4.6410	4.5566
12/1/2003	4.9203	5.1545	5.5360	5.3901
19/1/2003	5.1878	5.3014	5.6055	5.9918
26/1/2003	5.3424	5.5012	5.8464	5.7602
2/2/2003	4.8031	5.1635	5.3610	5.2003
9/2/2003	4.9517	5.2529	5.4307	5.7264
16/2/2003	4.9943	5.1220	5.4598	5.5116
23/2/2003	4.8925	5.2048	5.4208	5.3039
2/3/2003	4.5932	4.9430	5.2237	5.3522
9/3/2003	4.7630	4.8070	5.2469	5.3617
16/3/2003	5.0419	5.3119	5.4171	5.0163
23/3/2003	5.0695	5.2351	5.5606	5.3397
30/3/2003	4.7852	4.9933	5.2634	5.3816
6/4/2003	5.0644	5.1733	5.5470	5.5292
13/4/2003	5.1366	5.3267	5.7314	5.7047
20/4/2003	4.7717	4.8773	5.3729	5.3798
27/4/2003	5.2873	5.3250	5.6990	5.3942
4/5/2003	4.9070	5.1577	5.5818	5.0213
11/5/2003	5.0070	5.0508	5.4496	5.3945
18/5/2003	4.6179	4.8769	5.1753	5.2068
25/5/2003	4.8562	5.1413	5.4392	5.3319
1/6/2003	5.0466	5.3428	5.6687	5.7557
8/6/2003	5.2617	5.3657	5.6660	5.7322
15/6/2003	5.2307	5.4848	5.6613	5.9004
22/6/2003	5.1016	5.4018	5.5711	5.9826
29/6/2003	5.2102	5.3861	5.5957	5.6136
6/7/2003	5.4159	5.4717	5.8083	6.2315
13/7/2003	5.1050	5.3937	5.6990	6.1493
20/7/2003	5.1999	5.1397	5.6189	6.1150
27/7/2003	5.0431	5.2583	5.4906	5.8289

DATE	SCB	BBL	KBANK	KTB
3/8/2003	4.9933	5.1930	5.3899	5.6019
10/8/2003	5.2693	5.1971	5.4126	5.4015
17/8/2003	5.1625	5.4787	5.4935	5.6303
24/8/2003	5.6236	5.6731	5.7516	6.0161
31/8/2003	5.4028	5.3491	5.5945	6.1932
7/9/2003	5.0199	5.1171	5.4459	5.9580
14/9/2003	5.3156	5.3018	5.5971	5.9644
21/9/2003	5.4775	5.2370	5.5875	6.2627
28/9/2003	5.0415	5.1146	5.4492	6.1082
5/10/2003	5.2569	5.2370	5.4820	5.7714
12/10/2003	5.5211	5.5618	5.4847	6.4271
19/10/2003	5.5172	5.3046	5.6532	6.5163
26/10/2003	5.1779	5.1161	5.7278	6.1600
2/11/2003	5.1722	5.4161	5.5221	6.3630
9/11/2003	5.4819	5.7453	5.8341	6.6288
16/11/2003	5.2572	5.4560	5.4406	6.1211
23/11/2003	5.3529	5.3319	5.5985	6.1791
30/11/2003	5.5085	5.2032	5.4902	6.1261
7/12/2003	5.1363	5.0414	5.2216	6.0895
14/12/2003	5.3471	5.4621	5.6875	6.1842
21/12/2003	5.5164	5.5319	5.8846	6.6617
28/12/2003	5.8937	5.9685	6.1188	6.8360
4/1/2004	5.5488	5.7497	5.7693	6.6020
11/1/2004	5.6567	5.8405	6.0507	6.9240
18/1/2004	5.7804	5.8150	6.0946	6.8717
25/1/2004	5.6298	5.6849	5.7867	6.4083
1/2/2004	5.5504	5.6431	5.8076	6.5066
8/2/2004	5.7324	5.6812	5.8058	6.5318
15/2/2004	5.6608	5.4997	5.5030	6.3606
22/2/2004	5.5143	5.3939	5.6301	6.1475
29/2/2004	5.7641	5.4361	5.9333	6.2736
7/3/2004	5.5324	5.2309	5.5604	5.9979

DATE	SCB	BBL	KBANK	KTB
14/3/2004	5.4379	5.3101	5.4777	6.4157
21/3/2004	5.5214	5.3660	5.7353	6.2321
28/3/2004	5.3901	4.9988	5.2200	5.9948
4/4/2004	5.8124	5.6760	5.7330	6.5617
11/4/2004	5.5908	5.4951	5.4338	6.4078
18/4/2004	5.3696	5.0146	5.0441	5.8855
25/4/2004	5.5847	5.3166	5.4675	6.4392
2/5/2004	5.5795	5.1936	5.6115	6.3069
9/5/2004	5.4372	5.2459	5.4265	5.9786
16/5/2004	5.7136	5.6850	5.5632	6.2908
23/5/2004	5.7533	5.4398	5.5143	6.3412
30/5/2004	5.6295	5.1625	5.3609	6.2386
6/6/2004	5.2839	4.9256	5.0314	5.8167
13/6/2004	5.6070	5.3548	5.3104	5.9607
20/6/2004	5.3795	5.3168	4.9635	5.6128
27/6/2004	5.6154	5.3167	5.3967	6.0545
4/7/2004	5.5959	5.2837	5.4683	6.1528
11/7/2004	5.8171	5.3972	5.5004	6.0953
18/7/2004	5.5049	5.1095	5.2442	5.8349
25/7/2004	5.4289	5.3369	5.2249	6.7813
1/8/2004	5.6310	5.2340	5.5081	6.7328
8/8/2004	5.3856	5.1145	5.1303	6.1897
15/8/2004	5.6102	5.4411	5.3238	6.4618
22/8/2004	5.4975	5.1021	5.3301	6.2992
29/8/2004	5.5194	5.2400	5.3830	6.1887
5/9/2004	5.5086	5.0442	5.2794	6.2337
12/9/2004	5.4775	5.0159	5.3214	6.1174
19/9/2004	5.5529	5.3728	5.5542	6.6541
26/9/2004	5.7071	5.4810	5.7180	6.5966
3/10/2004	5.5866	5.2634	5.3008	6.2040
10/10/2004	5.6293	5.1038	5.4085	6.2422
17/10/2004	5.6122	5.1082	5.3612	6.0207

DATE	SCB	BBL	KBANK	KTB
24/10/2004	5.7610	5.2506	5.6415	6.0508
31/10/2004	5.7138	5.3216	5.4362	5.8875
7/11/2004	5.5458	5.3640	5.5232	5.8858
14/11/2004	5.8813	5.4803	5.7523	6.1419
21/11/2004	5.7491	5.5642	5.7386	6.2643
28/11/2004	5.4676	5.4178	5.6561	6.0913
5/12/2004	5.8043	5.3828	5.6240	6.4873
12/12/2004	5.3280	5.1711	5.1745	6.0611
19/12/2004	5.6498	5.4286	5.6750	6.4505
26/12/2004	5.5059	5.2796	5.4167	6.2061

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