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ภาคผนวก ก

ราคาหลักทรัพย์และปริมาณการซื้อขายหลักทรัพย์

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ตารางภาคผนวกที่ 1 ราคาหลักทรัพย์และปริมาณการซื้อขายหลักทรัพย์รายสัปดาห์ของแต่ละ
หลักทรัพย์ ในตลาดหลักทรัพย์แห่งประเทศไทย

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคาปิด	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
1/3/1999	56	13,250	58	1,022	0.26	270,880	6.1	20,852	0.26	3,180
1/10/1999	60	50,980	82.5	18,232	0.28	1,298,360	7.5	111,810	0.35	2,330
1/17/1999	58	59,050	81	3,882	0.28	1,347,300	7.3	54,787	0.27	2,610
1/24/1999	59.4	33,560	88.5	10,588	0.26	506,460	7.5	67,486	0.3	4,520
1/31/1999	57.8	26,240	90	4,104	0.29	2,418,580	7.3	28,448	0.31	520
2/7/1999	54	25,000	86.5	4,292	0.26	850,010	6.3	18,095	0.33	8,010
2/14/1999	58.2	23,600	82.5	3,761	0.25	361,610	5.5	48,549	0.31	50
2/21/1999	54.4	7,890	77	2,231	0.25	666,070	5.6	27,614	0.4	2,010
2/28/1999	54.6	11,250	77	1,431	0.24	171,490	5.7	29,947	0.24	1,280
3/7/1999	55	8,860	77	564	0.18	2,583,270	6	46,983	0.4	340
3/14/1999	56	36,220	77	2,631	0.18	1,948,460	5.6	31,627	0.59	3,560
3/21/1999	56	37,850	88.5	9,491	0.19	659,500	6.2	23,800	0.53	300
3/28/1999	56	31,700	98.5	8,603	0.16	1,070,140	6.1	24,797	0.4	20
4/4/1999	53.8	17,850	93.5	1,877	0.14	675,470	5.7	4,864	0.31	1,000
4/11/1999	57.2	16,640	98	4,579	0.15	358,630	5.7	17,605	0.37	740
4/18/1999	58	24,700	101.5	4,432	0.16	97,120	6.3	18,887	0.46	1,510
4/25/1999	60.8	50,570	111.5	9,207	0.17	707,940	7.1	144,108	0.4	2,250
5/2/1999	71.2	62,540	132	15,984	0.29	3,515,170	8.4	168,653	0.55	3,500
5/9/1999	76	39,470	144	7,489	0.3	3,772,910	13	269,415	0.5	5,450
5/16/1999	70.4	42,430	140	6,125	0.28	2,975,710	15	191,069	0.45	1,830
5/23/1999	70.4	23,740	138	6,002	0.36	8,055,770	14.75	178,140	0.45	720
5/30/1999	66	15,970	124	4,848	0.43	7,733,220	13.75	60,362	0.45	1,180
6/6/1999	66	28,380	131	4,787	0.52	5,164,920	15.5	89,414	0.94	430
6/13/1999	71.6	42,690	128	4,556	0.85	9,377,030	17.5	231,321	1	3,980
6/20/1999	68.8	19,960	123	2,059	0.8	9,381,430	21	338,359	0.8	1,060
6/27/1999	71.2	23,950	144	22,529	0.95	14,658,150	28.25	175,049	0.8	7,350
7/4/1999	69.6	19,610	143	14,281	0.83	13,435,320	26.75	108,563	1	860
7/11/1999	68	51,500	137	7,103	0.87	13,568,390	24.25	45,212	0.98	2,170
7/18/1999	66.8	23,860	136	5,973	0.74	2,459,650	23.5	59,053	1	1,550
7/25/1999	64.8	15,040	136	2,274	0.77	3,977,200	23.75	118,180	0.95	1,200
8/1/1999	59.2	62,660	137	2,033	0.78	1,407,220	24	11,263	0.95	500
8/8/1999	61.2	24,210	133	4,616	0.74	3,798,960	22	13,509	0.71	2,340
8/15/1999	59.4	12,400	130	1,247	0.6	1,493,730	20.75	18,140	0.75	5,050
8/22/1999	59.6	60,200	126	1,871	0.58	2,594,460	22.25	21,693	0.62	2,720
8/29/1999	60.4	41,920	138	3,509	0.59	2,516,270	22.5	18,699	0.62	200
9/5/1999	57	45,820	138	2,714	0.52	686,140	21.25	19,994	0.6	730
9/12/1999	53.6	68,280	139	9,160	0.57	1,115,260	20.5	17,833	0.6	1,000
9/19/1999	53.6	44,780	134	2,823	1.381	2,364,010	20.5	13,428	0.75	1,520
9/26/1999	48.8	56,130	118	1,739	1.2	1,921,580	15	11,202	0.61	20
10/3/1999	50.6	47,870	127	1,018	1.426	1,500,990	17.25	15,303	1	50
10/10/1999	52.8	20,910	131	948	1.539	3,480,760	17.25	14,860	0.49	2,440
10/17/1999	56	68,640	134	2,195	1.539	2,642,610	16.75	11,096	0.55	5,430
10/24/1999	53.6	11,510	131	1,227	1.585	1,041,870	16.5	6,393	0.59	8,030
10/31/1999	57.2	13,000	135	1,142	1.834	2,546,300	18	41,204	0.45	2,120
11/7/1999	62.8	101,460	137	732	1.811	1,808,090	17.5	40,779	0.49	2,220
11/21/1999	59	44,230	146	3,255	1.743	1,418,460	15.75	125,360	0.43	1,220
12/5/1999	66.4	54,720	156	2,720	1.585	995,390	17.75	167,238	0.37	410
12/12/1999	65.2	13,950	154	541	1.5395	105,769	16.5	16,967	0.54	2,280
12/19/1999	74	86,480	174	3,355	1.562	1,328,302	17	108,660	0.58	2,630
12/26/1999	70.8	76,660	176	1,284	1.63	1,686,978	16.75	57,397	0.56	1,910
1/2/2000	74	24,380	179	658	1.63	516,123	17	23,884	0.59	430
1/9/2000	66.8	63,830	163	2,333	1.5395	626,018	17.25	41,636	0.49	130
1/16/2000	66.8	53,060	165	2,982	1.6075	1,642,853	17.5	29,144	0.5	30
1/30/2000	64.4	69,440	157	6,000	1.698	969,940	17	12,161	0.37	30
2/6/2000	63.6	46,120	145	2,153	1.675	961,538	18	24,326	0.38	80
2/13/2000	58.8	67,010	134	2,278	1.5845	797,014	15.5	8,554	0.38	50

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคาปิด	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
2/27/2000	48	136,730	116	2,218	1.5165	689,681	12.25	10,746	0.4	370
3/5/2000	43.2	171,360	116	3,368	0.62	1,155,572	10.75	16,967	0.4	100
3/12/2000	49.8	156,150	130	2,870	0.63	1,470,300	11.25	7,833	0.44	460
3/19/2000	52	89,730	126	1,053	0.65	2,767,170	11.5	24,637	0.57	210
3/26/2000	49.2	22,360	118	933	0.63	1,028,680	11.25	24,322	0.66	1,470
4/2/2000	52.6	45,750	121	1,004	0.61	854,940	11.25	10,306	0.66	2,970
4/9/2000	54	17,630	124	551	0.6	384,320	12.5	19,274	0.65	1,410
4/16/2000	55	23,790	119	1,631	0.63	1,006,770	15.25	99,175	0.68	1,250
4/23/2000	52.2	36,340	110	3,127	0.65	4,285,350	12.25	100,106	0.75	9,620
4/30/2000	52.6	74,910	111	2,318	0.63	1,231,870	12.25	14,227	0.65	5,830
5/7/2000	52.6	22,730	111	547	0.62	361,700	12	6,306	0.66	800
5/14/2000	48	84,170	90	4,706	0.59	1,485,050	10.75	11,793	0.67	1,320
5/21/2000	44.8	76,980	94	4,079	0.49	2,144,320	9.8	10,383	0.71	1,400
5/28/2000	43.4	59,620	92.5	1,287	0.43	1,167,720	8.9	15,665	0.61	10
6/4/2000	44.2	48,060	107	2,390	0.46	1,087,980	10.5	12,877	0.64	400
6/11/2000	45	56,180	128	8,380	0.45	905,170	10.75	19,327	0.64	500
6/18/2000	45.2	66,210	129	4,195	0.45	511,670	12.25	33,822	0.64	200
6/25/2000	45	18,180	132	4,999	0.43	250,930	13	35,452	0.75	710
7/2/2000	43.4	26,370	139	4,558	0.41	263,740	13	8,603	0.68	100
7/9/2000	43.2	9,410	132	1,404	0.41	260,150	13.5	10,598	0.82	2,930
7/16/2000	40.4	44,820	124	416	0.4	381,160	13	5,189	0.85	810
7/23/2000	38	42,440	115	380	0.39	135,600	12.75	5,875	0.77	350
7/30/2000	33.6	117,300	115	2,187	0.36	319,910	10	11,315	0.77	450
8/6/2000	36.4	151,880	119	6,712	0.41	1,271,730	11	13,736	0.79	720
8/13/2000	35.8	36,370	120	1,570	0.4	1,260,820	11	11,620	0.83	260
8/20/2000	33.2	76,170	117	2,410	0.4	449,120	11	3,033	0.9	1,500
8/27/2000	33.4	32,800	123	5,686	0.37	221,450	10.5	2,185	0.99	30
9/3/2000	33.2	20,300	121	2,865	0.38	465,510	10.5	2,099	0.9	6,430
9/10/2000	31	72,230	118	7,429	0.35	370,350	10	3,591	0.87	7,410
9/17/2000	28.8	147,200	112	3,674	0.36	378,080	9.9	2,915	1	5,180
9/24/2000	26.2	97,350	102	4,320	0.32	487,330	10	9,100	1	1,920
10/1/2000	26.4	42,710	100	4,020	0.33	605,430	10.25	4,105	1.2	1,330
10/8/2000	26.2	32,070	99	1,563	0.32	190,550	9	7,134	1.375	1,100
10/15/2000	24.4	68,020	92	6,266	0.29	530,880	8.3	6,575	1.55	380
10/22/2000	30.6	386,050	102	4,485	0.3	657,500	9	15,993	1.3	4,860
10/29/2000	28.8	94,810	106	3,767	0.3	336,190	9.8	64,865	1.325	1,210
11/5/2000	30.2	154,450	109	4,466	0.29	271,770	9.8	106,269	1.325	1,500
11/12/2000	30.4	177,090	108	1,884	0.3	876,930	11	162,666	1.15	1,050
11/19/2000	30	140,870	112	798	0.3	365,560	10.25	86,895	1.3	10
12/10/2000	28.6	11,790	113	1,753	0.27	100,420	9.9	5,142	1.15	40
12/17/2000	29.2	16,590	115	4,151	0.25	159,910	9.9	22,656	1	300
12/24/2000	27.6	19,520	115	3,515	0.25	201,310	9.9	7,123	1.175	10
12/31/2000	27.8	14,780	118	4,624	0.24	57,570	9.6	7,915	1.05	5,920
1/7/2001	30	29,610	122	1,910	0.25	63,670	9.9	11,519	1.175	2,190
1/14/2001	31.6	80,320	135	5,857	0.27	810,670	10.25	33,112	1.45	10,660
1/21/2001	31.2	88,500	142	9,771	0.29	2,653,280	10.25	104,668	1.425	100
1/28/2001	32.2	111,040	142	5,226	0.35	3,802,390	11	74,300	1.3	3,320
2/4/2001	31.2	78,040	126	3,281	0.34	2,581,380	11.25	111,164	1.45	50
2/11/2001	31	27,070	119	1,941	0.3	741,680	10.5	15,185	1.45	430
2/18/2001	30	13,390	115	2,809	0.29	435,830	10.25	6,888	1.4	54,550
2/25/2001	29.2	30,120	123	1,115	0.29	636,480	10.5	5,048	1.45	20,450
3/4/2001	29	29,470	120	4,986	0.27	2,954,630	9.9	11,403	1.425	5,280
3/11/2001	28.2	7,820	129	4,869	0.27	394,420	9.7	3,422	1.3	2,700
3/18/2001	27.4	28,690	124	2,433	0.25	412,880	8.4	3,622	1.275	4,640
3/25/2001	27.6	30,610	122	2,599	0.23	702,940	6.6	14,160	1.3	50,360
4/1/2001	26	14,760	128	7,878	0.23	402,770	7	30,981	1.3	48,700
4/8/2001	26.2	42,860	125	1,932	0.23	150,880	7	5,217	1.375	250,340
4/15/2001	28.2	22,960	129	2,928	0.24	272,380	10	47,891	1.525	456,390
4/22/2001	28	40,820	129	4,215	0.23	592,530	10	38,945	1.025	1,470
4/29/2001	29	49,370	139	6,725	0.24	115,830	9.1	20,686	1.15	40
5/6/2001	31.2	109,400	136	4,009	0.22	260,870	8.5	20,096	1	300
5/13/2001	33.4	71,440	133	1,065	0.2	938,070	9	32,828	1.175	10
5/20/2001	33.6	49,070	123	6,627	0.21	862,550	10.5	774,616	1.05	5,920
5/27/2001	39.2	64,000	126	3,217	0.21	528,340	11.5	287,591	1.175	2,190

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคาปิด	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
6/10/2001	40	87,200	130	3,356	0.22	651,760	12	176,858	1.425	100
6/17/2001	42.2	56,620	130	1,402	0.24	1,993,360	12.25	132,014	1.3	3,320
6/24/2001	42	36,250	127	1,205	0.22	627,210	10.5	60,256	1.45	50
7/1/2001	42.6	44,000	127	4,369	0.26	5,158,830	10.75	86,988	1.45	430
7/8/2001	45	14,980	127	3,025	0.28	7,873,930	11.5	86,737	1.4	54,550
7/15/2001	46.6	70,940	127	11,367	0.25	2,514,790	9.9	34,189	1.45	20,450
7/22/2001	44.4	36,960	128	2,774	0.25	2,605,250	9.8	29,124	1.425	5,280
7/29/2001	39.2	34,560	127	660	0.25	3,228,210	10.25	56,733	1.3	2,700
8/5/2001	39.2	76,430	127	4,930	0.25	803,650	10.5	6,092	1.275	4,640
8/12/2001	43.4	58,240	138	15,176	0.27	2,465,870	11.5	138,623	1.3	50,360
8/19/2001	44	19,880	143	4,715	0.27	1,008,000	11.5	34,349	1.3	48,700
8/26/2001	48.4	20,310	145	5,226	0.27	477,330	12	210,247	1.375	250,340
9/2/2001	46.8	33,850	150	14,233	0.28	2,511,760	15.5	536,368	1.525	456,390
9/9/2001	49.4	33,840	153	2,549	0.26	1,072,670	14.75	383,222	1.5	133,480
9/16/2001	42.6	63,050	140	7,205	0.2	1,362,860	9.9	146,116	1.15	105,250
9/23/2001	41	35,270	142	5,768	0.2	900,800	10.25	166,394	1.125	14,710
9/30/2001	40.8	44,780	146	9,258	0.2	213,150	10.75	77,938	1.2	2,570
10/7/2001	39.8	44,250	136	6,844	0.21	310,250	11.25	120,251	1.25	1,520
10/14/2001	41.4	8,230	139	4,028	0.23	586,340	11	127,789	1.25	3,040
10/21/2001	41.2	9,150	144	1,910	0.25	304,540	11.5	111,117	1.25	120
10/28/2001	40.6	4,070	141	1,111	0.25	282,790	11.75	64,903	1.2	900
11/4/2001	40.2	5,580	134	1,387	0.23	260,330	11.75	25,775	1.175	2,050
11/11/2001	36.6	50,200	128	6,156	0.234	71,080	10.8	23,748	1.2	5,120
11/18/2001	42.8	55,310	128	15,932	0.242	198,640	11	39,632	1.23	9,220
11/25/2001	43.6	36,880	131	11,810	0.28	2,039,000	12.5	441,982	1.28	118,400
12/9/2001	48.8	57,250	131	7,171	0.3	3,472,050	12.7	429,167	1.33	39,590
12/16/2001	46.8	40,740	128	3,183	0.288	3,649,200	12.1	130,358	1.37	19,860
12/23/2001	47.2	23,340	130	6,579	0.29	5,680,060	11.6	85,000	1.4	23,360
12/30/2001	46.4	11,760	143	8,404	0.276	2,526,980	11.7	60,718	1.41	16,830
1/6/2002	49.2	22,330	136	6,042	0.288	3,186,430	12	85,435	1.46	4,580
1/13/2002	54	57,480	146	7,204	0.302	8,106,160	13.6	447,241	1.54	19,540
1/20/2002	58.4	112,070	140	1,213	0.274	2,136,170	12.2	162,712	1.58	16,640
1/27/2002	62.8	69,690	153	5,596	0.282	772,750	12.9	99,785	1.68	45,160
2/3/2002	62.4	88,750	144	3,846	0.3	8,048,680	12.9	153,739	1.7	42,870
2/10/2002	64.8	66,420	135	14,341	0.312	3,784,480	13.7	113,659	2.75	194,250
2/17/2002	71.6	49,710	150	21,112	0.324	4,757,500	14.2	289,655	2.925	466,190
2/24/2002	68.4	86,710	138	13,183	0.316	5,900,970	14.2	184,647	2.825	179,610
3/3/2002	75.6	36,310	170	27,630	0.326	1,002,480	13.5	213,494	3.125	178,320
3/10/2002	85.4	77,610	186	32,814	0.324	2,857,840	13.3	97,902	3.125	93,380
3/17/2002	84.2	38,240	179	9,007	0.312	641,260	12.9	27,255	3.65	305,150
3/24/2002	84.8	32,930	204	10,593	0.32	423,110	14.8	147,394	5.2	266,140
3/31/2002	83.6	16,220	200	4,602	0.304	311,090	13.2	101,478	4.6	98,730
4/7/2002	84.2	45,460	196	3,327	0.31	444,080	13.8	35,224	4.75	67,320
4/14/2002	84.2	16,910	199	2,322	0.384	5,059,890	14.1	50,446	5	137,300
4/21/2002	85.4	27,780	204	3,806	0.424	3,897,820	14.4	70,046	5	59,170
4/28/2002	84.8	12,760	204	4,564	0.44	5,656,670	14.1	72,269	4.8	37,240
5/5/2002	86	18,250	204	2,813	0.426	2,321,540	14	26,484	4.65	92,090
5/12/2002	85.4	25,950	224	5,941	0.432	1,061,200	15.9	249,622	4.85	35,510
5/19/2002	81.8	19,330	216	3,847	0.47	3,210,750	15.1	145,966	4.9	249,470
5/26/2002	88.4	62,830	238	7,080	0.56	5,634,870	15.8	350,113	4.925	53,880
6/2/2002	95	86,650	238	13,630	0.62	6,068,560	19	391,134	5.4	178,190
6/9/2002	105.2	64,960	242	5,169	0.625	5,092,100	19.7	317,242	6.5	436,270
6/16/2002	100.4	42,200	246	7,426	0.625	4,318,230	24.5	344,576	6.55	163,700
6/23/2002	93.2	48,150	222	18,923	0.63	1,028,470	22.2	224,532	6.3	67,080
6/30/2002	95	30,870	224	5,122	0.605	810,290	20.9	176,755	6.1	34,960
7/7/2002	97.4	12,700	228	3,975	0.735	6,972,640	22.8	141,554	6.2	16,140
7/14/2002	99.2	30,860	226	3,672	0.75	7,876,190	22.7	103,431	6.25	30,910
7/21/2002	96.8	50,380	218	4,164	0.76	4,430,380	20.5	106,537	6.2	23,740
7/28/2002	89.6	99,230	194	7,307	0.725	3,788,630	19.3	38,252	5.7	32,850
8/4/2002	96.2	127,510	195	6,905	0.705	2,831,230	18.6	72,866	6	20,580
8/11/2002	87.2	121,050	196	4,605	0.685	1,147,840	18.5	30,693	5.75	12,290
8/18/2002	94.4	69,930	200	5,372	0.715	2,754,680	17.3	82,019	6.65	94,480
8/25/2002	92.6	22,140	192	3,932	0.675	4,380,250	16.7	31,946	6.25	19,630
9/1/2002	90.8	16,510	194	1,654	0.67	1,124,070	15.1	21,197	6.2	22,890

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคาปิด	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
9/15/2002	92.6	29,010	190	793	0.64	963,480	16.4	146,549	5.9	20,910
9/22/2002	92	28,750	194	1,293	0.665	803,160	15.3	75,613	5.75	12,050
9/29/2002	81.2	116,280	191	1,776	0.635	974,120	14.1	22,884	5.3	7,300
10/6/2002	81.8	134,160	183	1,458	0.645	213,600	15	27,333	5.6	5,260
10/13/2002	79.2	81,750	162	2,276	0.66	968,570	12.6	28,213	5.4	15,368
10/20/2002	86.6	127,920	170	15,050	0.73	2,544,380	13.1	55,590	5.8	17,059
10/27/2002	90.2	96,240	177	1,788	0.74	2,783,730	12.8	71,345	6	153,545
11/3/2002	100.4	108,800	197	9,286	0.77	8,493,150	14.1	71,033	5.75	150,611
11/10/2002	100.4	58,790	190	3,273	0.785	2,803,550	13.2	33,441	6.05	184,991
11/17/2002	102.2	67,080	195	3,766	0.77	2,376,220	13.4	14,329	6.5	249,257
11/24/2002	108.2	51,970	189	6,144	0.78	4,860,610	13.7	40,505	7.6	1,176,793
12/8/2002	113.6	43,450	197	3,041	0.9	8,456,320	13.4	21,590	12.3	1,462,400
12/15/2002	108.8	127,080	206	8,658	0.84	7,694,220	13.1	53,502	9.4	904,597
12/22/2002	113	50,660	196	2,670	0.79	3,177,090	12.5	26,556	11.2	786,748
12/29/2002	117.2	43,860	210	2,210	0.785	885,390	12.7	6,357	12.6	707,417
1/5/2003	120.2	14,390	210	1,337	0.805	648,110	13.5	30,184	13.8	255,206
1/12/2003	127.4	100,510	212	13,085	0.915	10,080,630	15.3	165,069	14.5	724,115
1/19/2003	125.6	130,410	206	19,149	0.88	6,304,550	15.1	43,013	12.6	481,199
1/26/2003	135.8	105,830	230	22,979	0.9	3,454,900	14.7	34,127	8.2	885,505
2/2/2003	130.4	77,920	224	8,445	0.89	1,664,240	15.1	69,584	8.35	897,964
2/9/2003	131.6	68,140	230	5,675	0.925	6,233,780	17.3	189,326	7.75	774,971
2/16/2003	123.8	143,760	216	4,245	0.855	2,153,530	16.2	64,720	7.25	454,166
2/23/2003	119	114,770	198	6,322	0.845	1,142,510	16.1	27,594	7.25	176,135
3/2/2003	123.2	98,430	199	4,562	0.88	547,360	17	66,837	7	253,756
3/9/2003	122	36,130	202	6,286	0.805	1,156,010	17	39,547	6.85	256,131
3/16/2003	125	42,500	200	1,877	0.8	2,601,480	17	94,510	6.7	162,157
3/23/2003	128	55,170	204	10,982	0.82	1,055,930	17	42,576	7.3	649,745
3/30/2003	128.6	21,650	216	7,757	0.8	461,990	16.7	57,233	6.75	201,561
4/6/2003	130.4	74,020	220	4,493	0.81	813,760	15.2	14,137	7.2	142,809
4/13/2003	128.6	116,640	220	3,036	0.895	2,166,020	15	7,409	7.4	211,705
4/20/2003	129.2	86,880	220	2,735	0.92	3,212,630	15.6	12,112	7.3	211,318
4/27/2003	120	136,424	196	8,770	0.855	1,527,710	15.8	13,680	6.75	801,134
5/4/2003	120	79,139	200	8,337	0.87	784,880	15.7	6,692	7.3	232,511
5/11/2003	117	104,745	200	8,321	0.885	1,650,580	16.5	44,210	7.55	316,993
5/18/2003	112	86,393	194	4,181	0.85	929,180	15.9	24,737	6.85	315,230
5/25/2003	119	109,114	202	6,036	0.875	2,429,880	16.1	20,228	6.95	216,460
6/1/2003	122	133,525	199	26,003	0.87	1,944,580	16.2	17,567	7.05	329,540
6/8/2003	125	81,755	212	27,490	0.86	1,453,100	16.2	15,222	7.2	245,161
6/15/2003	136	208,131	214	16,956	0.875	2,201,600	16.1	31,342	7.15	581,890
6/22/2003	138	140,369	216	21,715	0.89	2,297,470	16.7	92,198	9.05	1,393,286
6/29/2003	143	115,017	214	10,286	0.975	7,252,910	18.7	325,409	8.8	1,076,211
7/6/2003	154	118,241	220	19,150	0.965	3,782,010	21.7	205,253	10.5	652,676
7/13/2003	149	86,184	216	19,009	0.95	1,701,220	20	121,437	10.2	1,033,809
7/20/2003	154	70,930	222	4,287	0.97	1,685,750	20.2	41,666	9.9	404,557
7/27/2003	147	69,665	200	24,889	0.96	1,750,730	27.5	348,291	9.5	220,724
8/3/2003	155	95,065	208	23,087	0.96	6,310,110	32.75	1,058,623	8.85	415,147
8/10/2003	156	64,338	212	12,497	0.96	1,970,570	32.75	362,684	9.75	882,512
8/17/2003	163	88,276	218	13,092	0.99	4,559,560	28	163,281	9.95	752,332
8/24/2003	164	55,494	216	9,844	1.35	17,088,690	30.75	185,322	9.95	375,024
8/31/2003	170	69,443	212	10,440	1.83	23,429,580	27.5	113,044	10.7	1,113,625
9/7/2003	174	107,768	212	7,958	1.95	7,934,990	25.75	133,607	10.9	1,016,481
9/14/2003	177	86,174	210	9,298	1.91	4,367,420	26.5	131,822	11.3	736,012
9/21/2003	174	63,583	204	10,787	2.625	20,350,710	28.25	221,712	11.8	1,752,404
9/28/2003	178	41,782	210	11,252	2.85	11,197,880	29	89,185	11.6	602,672
10/5/2003	181	69,236	202	9,791	2.49	6,766,180	26.75	50,241	11.6	1,315,706
10/12/2003	183	65,006	206	12,271	2.775	4,490,020	31.25	134,620	11.5	291,352
10/19/2003	179	69,188	206	9,872	3	4,305,670	32	150,283	12.3	482,726
10/26/2003	183	54,020	204	4,942	3.55	4,500,190	34.75	192,793	12.1	472,696
11/2/2003	202	115,987	210	16,286	3.875	5,038,310	38.5	281,581	12.2	590,332
11/9/2003	208	73,713	204	14,159	4.025	5,461,870	50.5	495,780	12.9	977,084
11/16/2003	200	108,980	204	12,161	3.875	2,813,400	49	156,056	12.3	764,430
11/23/2003	193	83,444	195	6,435	3.5	3,312,800	42.75	61,916	11.8	229,774
12/7/2003	208	37,500	198	5,207	3.85	2,397,090	41	50,753	12.4	283,392
12/14/2003	228	90,280	210	11,220	3.775	4,839,530	46	107,213	11.3	346,244

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคาปิด	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
12/28/2003	238	47,269	218	11,584	3.35	4,573,870	45	105,302	12.2	360,485
1/4/2004	254	92,909	228	11,943	0.3475	6,949,020	46	21,098	12.7	521,568
1/11/2004	258	113,150	256	19,426	3.825	5,217,190	46	21,098	15.2	1,689,161
1/18/2004	250	75,946	256	22,508	3.7	1,791,030	50	139,709	14.3	387,016
1/25/2004	244	69,466	246	17,376	3.575	1,146,590	44	1,594,598	14.5	314,059
2/1/2004	244	85,042	240	22,143	3.45	1,863,160	37.5	3,633,016	12.7	289,655
2/8/2004	242	123,023	250	20,646	3.325	2,493,100	37.5	2,104,758	13.1	328,304
2/15/2004	256	115,435	254	13,947	3.5	1,736,950	39.5	1,373,588	13.9	295,190
2/22/2004	244	102,804	252	23,792	3.35	1,464,550	37.5	630,111	14.1	433,869
2/29/2004	240	105,859	256	20,541	3.4	827,570	37.5	292,361	13.7	183,985
3/7/2004	240	36,680	254	4,478	3.075	1,150,340	36.5	170,250	13	156,726
3/14/2004	226	74,873	240	12,703	2.925	3,236,290	36	229,188	12.9	174,205
3/21/2004	218	114,661	238	18,010	2.7	1,864,220	35.25	412,145	12.9	80,323
3/28/2004	216	56,136	222	17,577	2.725	1,093,490	34	137,044	11.9	57,656
4/4/2004	230	132,001	238	11,265	3.025	1,926,570	36.25	998,096	12.6	150,427
4/11/2004	234	81,451	246	7,334	2.8	1,874,410	35.75	716,008	12.9	155,599
4/18/2004	240	17,242	240	1,900	2.825	749,520	37.5	368,445	12.9	11,140
4/25/2004	228	73,726	236	5,012	2.775	908,920	35.75	837,806	12.7	56,073
5/2/2004	210	212,960	214	16,299	2.6	1,093,210	34	298,234	11.7	142,105
5/9/2004	206	128,987	210	7,425	2.39	661,780	34.75	109,106	11.8	34,514
5/16/2004	200	241,889	206	8,425	2.05	1,731,880	32.25	289,539	11.3	91,626
5/23/2004	206	156,466	210	8,743	2.14	1,461,850	32.25	370,564	10.3	171,157
5/30/2004	214	122,848	228	11,212	2.3	1,781,010	32.5	302,751	10.8	167,716
6/6/2004	212	53,709	220	2,651	2.15	817,370	31	180,388	10.9	41,816
6/13/2004	208	43,346	224	5,797	2.08	446,130	30	128,383	10.2	89,082
6/20/2004	216	84,247	214	2,385	2.23	914,440	32.5	249,605	9.6	170,192
6/27/2004	226	78,885	216	4,079	2.35	1,092,660	35	774,761	10.7	227,713
7/4/2004	230	75,943	212	5,046	2.37	880,000	33.25	335,007	10.6	190,412
7/11/2004	236	64,957	218	4,455	2.85	4,353,550	33.5	236,657	10.4	233,872
7/18/2004	232	42,101	212	2,709	2.75	3,317,370	32.25	165,269	9.95	154,216
7/25/2004	236	40,955	202	3,596	2.625	1,303,090	32.25	117,766	10.2	129,429
8/1/2004	236	64,440	210	2,412	2.75	2,479,420	30.5	124,099	10	58,118
8/8/2004	232	66,744	204	2,617	2.65	2,367,800	26.5	207,988	9.85	59,669
8/15/2004	218	37,144	198	2,203	2.65	2,402,490	24.2	149,381	8.95	104,393
8/22/2004	224	35,235	199	2,597	2.5	2,025,910	25	142,254	8.9	115,096
8/29/2004	224	53,753	202	2,130	2.65	1,009,720	27.5	145,803	9.35	68,218
9/5/2004	228	49,054	210	6,089	2.775	3,033,670	28.5	209,758	9.7	253,837
9/12/2004	234	58,402	224	10,970	2.975	3,555,190	28.25	124,793	9.55	102,142
9/19/2004	250	108,062	218	10,437	2.9	5,831,960	31.25	473,851	10.40	415,329
9/26/2004	248	105,282	206	5,612	2.725	2,493,960	29.5	303,132	9.65	207,940
10/3/2004	246	72,912	214	4,866	2.7	1,690,260	29	121,737	9.7	156,283
10/10/2004	252	73,672	206	10,258	2.9	3,887,150	30	284,315	9.4	108,667
10/17/2004	238	123,370	204	9,474	2.725	2,636,050	26.25	182,218	8.95	109,743
10/24/2004	242	34,404	206	5,572	2.675	971,120	26.5	39,235	9	29,979
10/31/2004	230	94,085	204	9,783	2.65	959,450	26.75	67,970	8.65	70,042
11/7/2004	234	39,680	204	2,723	2.6	704,550	26	38,378	8.8	65,073
11/14/2004	236	42,191	208	6,345	2.675	850,430	26.75	56,279	8.55	121,980
11/21/2004	238	48,776	212	5,770	2.75	1,406,070	26.5	48,249	8	230,325
12/5/2004	240	73,021	218	6,459	3.02	4,538,088	27.75	195,086	7.95	204,091
12/12/2004	234	38,128	224	5,439	2.86	2,177,050	27	48,056	7.7	125,503
12/19/2004	242	86,219	234	12,439	2.86	2,185,875	27.5	64,136	8.3	339,541
12/26/2004	238	61,650	236	5,781	2.86	4,864,677	28.25	176,655	8.2	222,469



ภาคผนวก ข

ราคาหลักทรัพย์และปริมาณการซื้อขายหลักทรัพย์
ในรูปของลอกการิทึม

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่
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ตารางภาคผนวกที่ 2 ราคาหลักทรัพย์และปริมาณการซื้อขายหลักทรัพย์รายสัปดาห์ของแต่ละ
 หลักทรัพย์ จากตลาดหลักทรัพย์แห่งประเทศไทย ในรูปของ logarithm

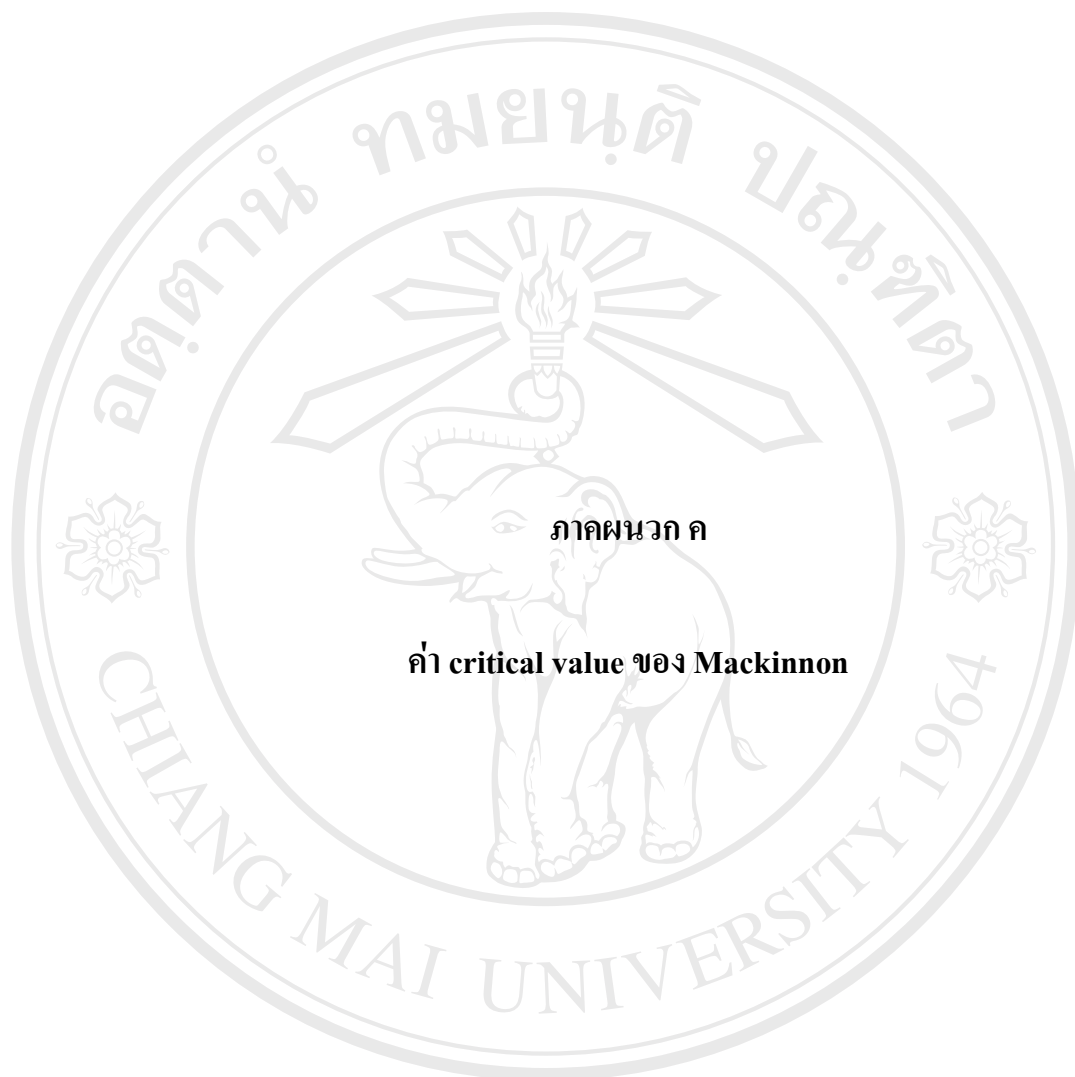
วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
1/3/1999	1.748	4.122	1.763	3.009	-0.585	5.433	0.785	4.319	-0.585	-0.585
1/10/1999	1.778	4.707	1.916	4.261	-0.553	6.113	0.875	5.048	-0.456	-0.456
1/17/1999	1.763	4.771	1.908	3.589	-0.553	6.129	0.863	4.739	-0.569	-0.569
1/24/1999	1.774	4.526	1.947	4.025	-0.585	5.705	0.875	4.829	-0.523	-0.523
1/31/1999	1.762	4.419	1.954	3.613	-0.538	6.384	0.863	4.454	-0.509	-0.509
2/7/1999	1.732	4.398	1.937	3.633	-0.585	5.929	0.799	4.258	-0.481	-0.481
2/14/1999	1.765	4.373	1.916	3.575	-0.602	5.558	0.74	4.686	-0.509	-0.509
2/21/1999	1.736	3.897	1.886	3.348	-0.602	5.824	0.748	4.441	-0.398	-0.398
2/28/1999	1.737	4.051	1.886	3.156	-0.62	5.234	0.756	4.476	-0.62	-0.62
3/7/1999	1.74	3.947	1.886	2.751	-0.745	6.412	0.778	4.672	-0.398	-0.398
3/14/1999	1.748	4.559	1.886	3.42	-0.745	6.29	0.748	4.5	-0.229	-0.229
3/21/1999	1.748	4.578	1.947	3.977	-0.721	5.819	0.792	4.377	-0.276	-0.276
3/28/1999	1.748	4.501	1.993	3.935	-0.796	6.029	0.785	4.394	-0.398	-0.398
4/4/1999	1.731	4.252	1.971	3.273	-0.854	5.83	0.756	3.687	-0.509	-0.509
4/11/1999	1.757	4.221	1.991	3.661	-0.824	5.555	0.756	4.246	-0.432	-0.432
4/18/1999	1.763	4.393	2.006	3.647	-0.796	4.987	0.799	4.276	-0.337	-0.337
4/25/1999	1.784	4.704	2.047	3.964	-0.77	5.85	0.851	5.159	-0.398	-0.398
5/2/1999	1.852	4.796	2.121	4.204	-0.538	6.546	0.924	5.227	-0.26	-0.26
5/9/1999	1.881	4.596	2.158	3.874	-0.523	6.577	1.114	5.43	-0.301	-0.301
5/16/1999	1.848	4.628	2.146	3.787	-0.553	6.474	1.176	5.281	-0.347	-0.347
5/23/1999	1.848	4.375	2.14	3.778	-0.444	6.906	1.169	5.251	-0.347	-0.347
5/30/1999	1.82	4.203	2.093	3.686	-0.367	6.888	1.138	4.781	-0.347	-0.347
6/6/1999	1.82	4.453	2.117	3.68	-0.284	6.713	1.19	4.951	-0.027	-0.027
6/13/1999	1.855	4.63	2.107	3.659	-0.071	6.972	1.243	5.364	0	0
6/20/1999	1.838	4.3	2.09	3.314	-0.097	6.972	1.322	5.529	-0.097	-0.097
6/27/1999	1.852	4.379	2.158	4.353	-0.022	7.166	1.451	5.243	-0.097	-0.097
7/4/1999	1.843	4.292	2.155	4.155	-0.081	7.128	1.427	5.036	0	0
7/11/1999	1.833	4.712	2.137	3.851	-0.06	7.133	1.385	4.655	-0.009	-0.009
7/18/1999	1.825	4.378	2.134	3.776	-0.131	6.391	1.371	4.771	0	0
7/25/1999	1.812	4.177	2.134	3.357	-0.114	6.6	1.376	5.073	-0.022	-0.022
8/1/1999	1.772	4.797	2.137	3.308	-0.108	6.148	1.38	4.052	-0.022	-0.022
8/8/1999	1.787	4.384	2.124	3.664	-0.131	6.58	1.342	4.131	-0.149	-0.149
8/15/1999	1.774	4.093	2.114	3.096	-0.222	6.174	1.317	4.259	-0.125	-0.125
8/22/1999	1.775	4.78	2.1	3.272	-0.237	6.414	1.347	4.336	-0.208	-0.208
8/29/1999	1.781	4.622	2.14	3.545	-0.229	6.401	1.352	4.272	-0.208	-0.208
9/5/1999	1.756	4.661	2.14	3.434	-0.284	5.836	1.327	4.301	-0.222	-0.222
9/12/1999	1.729	4.834	2.143	3.962	-0.244	6.047	1.312	4.251	-0.222	-0.222
9/19/1999	1.729	4.651	2.127	3.451	0.1402	6.374	1.312	4.128	-0.125	-0.125
9/26/1999	1.688	4.749	2.072	3.24	0.0792	6.284	1.176	4.049	-0.215	-0.215
10/3/1999	1.704	4.68	2.104	3.008	0.1541	6.176	1.237	4.185	0	0
10/10/1999	1.723	4.32	2.117	2.977	0.1872	6.542	1.237	4.172	-0.31	-0.31
10/17/1999	1.748	4.837	2.127	3.341	0.1872	6.422	1.224	4.045	-0.26	-0.26
10/24/1999	1.729	4.061	2.117	3.089	0.2	6.018	1.217	3.806	-0.229	-0.229
10/31/1999	1.757	4.114	2.13	3.058	0.2634	6.406	1.255	4.615	-0.347	-0.347
11/7/1999	1.798	5.006	2.137	2.865	0.2579	6.257	1.243	4.61	-0.31	-0.31
11/14/1999	1.806	5.104	2.161	3.597	0.2739	6.263	1.301	4.984	-0.301	-0.301
11/21/1999	1.771	4.646	2.164	3.513	0.2413	6.152	1.197	5.098	-0.367	-0.367
11/28/1999	1.803	4.512	2.17	3.722	0.224	5.609	1.224	4.694	-0.367	-0.367
12/5/1999	1.822	4.738	2.193	3.435	0.2	5.998	1.249	5.223	-0.432	-0.432
12/12/1999	1.814	4.145	2.188	2.733	0.1874	5.024	1.217	4.23	-0.268	-0.268
1/2/2000	1.869	4.387	2.253	2.818	0.2122	5.713	1.23	4.378	-0.229	-0.229
1/9/2000	1.825	4.805	2.212	3.368	0.1874	5.797	1.237	4.619	-0.31	-0.31
1/16/2000	1.825	4.725	2.217	3.475	0.2062	6.216	1.243	4.465	-0.301	-0.301
1/23/2000	1.812	4.921	2.199	3.332	0.2357	6.623	1.255	4.463	-0.301	-0.301
1/30/2000	1.809	4.842	2.196	3.778	0.2299	5.987	1.23	4.085	-0.432	-0.432
2/6/2000	1.803	4.664	2.161	3.333	0.224	5.983	1.255	4.386	-0.42	-0.42
2/20/2000	1.683	5.245	2.041	3.638	0.1678	5.614	1.088	3.918	-0.31	-0.31
2/27/2000	1.681	5.136	2.064	3.346	0.1808	5.839	1.088	4.031	-0.398	-0.398

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
3/12/2000	1.697	5.194	2.114	3.458	-0.201	6.167	1.051	3.894	-0.357	-0.357
3/19/2000	1.716	4.953	2.1	3.022	-0.187	6.442	1.061	4.392	-0.244	-0.244
3/26/2000	1.692	4.349	2.072	2.97	-0.201	6.012	1.051	4.386	-0.18	-0.18
4/2/2000	1.721	4.66	2.083	3.002	-0.215	5.932	1.051	4.013	-0.18	-0.18
4/9/2000	1.732	4.246	2.093	2.741	-0.222	5.585	1.097	4.285	-0.187	-0.187
4/16/2000	1.74	4.376	2.076	3.212	-0.201	6.003	1.183	4.996	-0.167	-0.167
4/23/2000	1.718	4.56	2.041	3.495	-0.187	6.632	1.088	5	-0.125	-0.125
4/30/2000	1.721	4.875	2.045	3.365	-0.201	6.091	1.088	4.153	-0.187	-0.187
5/7/2000	1.721	4.357	2.045	2.738	-0.208	5.558	1.079	3.8	-0.18	-0.18
5/14/2000	1.681	4.925	1.954	3.673	-0.229	6.172	1.031	4.072	-0.174	-0.174
5/21/2000	1.651	4.886	1.973	3.611	-0.31	6.331	0.991	4.016	-0.149	-0.149
5/28/2000	1.637	4.775	1.966	3.11	-0.367	6.067	0.949	4.195	-0.215	-0.215
6/4/2000	1.645	4.682	2.029	3.378	-0.337	6.037	1.021	4.11	-0.194	-0.194
6/11/2000	1.653	4.75	2.107	3.923	-0.347	5.957	1.031	4.286	-0.194	-0.194
6/18/2000	1.655	4.821	2.111	3.623	-0.347	5.709	1.088	4.529	-0.194	-0.194
6/25/2000	1.653	4.26	2.121	3.699	-0.367	5.4	1.114	4.55	-0.125	-0.125
7/2/2000	1.637	4.421	2.143	3.659	-0.387	5.421	1.114	3.935	-0.167	-0.167
7/9/2000	1.635	3.974	2.121	3.147	-0.387	5.415	1.13	4.025	-0.086	-0.086
7/16/2000	1.606	4.651	2.093	2.619	-0.398	5.581	1.114	3.715	-0.071	-0.071
7/23/2000	1.58	4.628	2.061	2.58	-0.409	5.132	1.106	3.769	-0.114	-0.114
7/30/2000	1.526	5.069	2.061	3.34	-0.444	5.505	1	4.054	-0.114	-0.114
8/6/2000	1.561	5.182	2.076	3.827	-0.387	6.104	1.041	4.138	-0.102	-0.102
8/13/2000	1.554	4.561	2.079	3.196	-0.398	6.101	1.041	4.065	-0.081	-0.081
8/20/2000	1.521	4.882	2.068	3.382	-0.398	5.652	1.041	3.482	-0.046	-0.046
8/27/2000	1.524	4.516	2.09	3.755	-0.432	5.345	1.021	3.339	-0.004	-0.004
9/3/2000	1.521	4.307	2.083	3.457	-0.42	5.668	1.021	3.322	-0.046	-0.046
9/10/2000	1.491	4.859	2.072	3.871	-0.456	5.569	1	3.555	-0.06	-0.06
9/17/2000	1.459	5.168	2.049	3.565	-0.444	5.578	0.996	3.465	0	0
9/24/2000	1.418	4.988	2.009	3.635	-0.495	5.688	1	3.959	0	0
10/1/2000	1.422	4.631	2	3.604	-0.481	5.782	1.011	3.613	0.0792	0.0792
10/8/2000	1.418	4.506	1.996	3.194	-0.495	5.28	0.954	3.853	0.1383	0.1383
10/15/2000	1.387	4.833	1.964	3.797	-0.538	5.725	0.919	3.818	0.1903	0.1903
10/22/2000	1.486	5.587	2.009	3.652	-0.523	5.818	0.954	4.204	0.1139	0.1139
10/29/2000	1.459	4.977	2.025	3.576	-0.523	5.527	0.991	4.812	0.1222	0.1222
11/5/2000	1.48	5.189	2.037	3.65	-0.538	5.434	0.991	5.026	0.1222	0.1222
11/12/2000	1.483	5.248	2.033	3.275	-0.523	5.943	1.041	5.211	0.0607	0.0607
11/19/2000	1.477	5.149	2.049	2.902	-0.523	5.563	1.011	4.939	0.1139	0.1139
11/26/2000	1.465	4.296	2.033	3.189	-0.523	5.226	1.011	3.827	0.0792	0.0792
12/3/2000	1.447	4.433	2.041	3.894	-0.569	5.351	0.982	4.314	0.0107	0.0107
12/10/2000	1.456	4.072	2.053	3.244	-0.569	5.002	0.996	3.711	0.0607	0.0607
12/17/2000	1.465	4.22	2.061	3.618	-0.602	5.204	0.996	4.355	0	0
12/24/2000	1.441	4.29	2.061	3.546	-0.602	5.304	0.996	3.853	0.07	0.07
12/31/2000	1.444	4.17	2.072	3.665	-0.62	4.76	0.982	3.898	0.0212	0.0212
1/7/2001	1.477	4.471	2.086	3.281	-0.602	4.804	0.996	4.061	0.07	0.07
1/14/2001	1.5	4.905	2.13	3.768	-0.569	5.909	1.011	4.52	0.1614	0.1614
1/21/2001	1.494	4.947	2.152	3.99	-0.538	6.424	1.011	5.02	0.1538	0.1538
1/28/2001	1.508	5.045	2.152	3.718	-0.456	6.58	1.041	4.871	0.1139	0.1139
2/11/2001	1.491	4.432	2.076	3.288	-0.523	5.87	1.021	4.181	0.1614	0.1614
2/25/2001	1.465	4.479	2.09	3.047	-0.538	5.804	1.021	3.703	0.1614	0.1614
3/4/2001	1.462	4.469	2.079	3.698	-0.569	6.471	0.996	4.057	0.1538	0.1538
3/11/2001	1.45	3.893	2.111	3.687	-0.569	5.596	0.987	3.534	0.1139	0.1139
3/18/2001	1.438	4.458	2.093	3.386	-0.602	5.616	0.924	3.559	0.1055	0.1055
3/25/2001	1.441	4.486	2.086	3.415	-0.638	5.847	0.82	4.151	0.1139	0.1139
4/1/2001	1.415	4.169	2.107	3.896	-0.638	5.605	0.845	4.491	0.1139	0.1139
4/8/2001	1.418	4.632	2.097	3.286	-0.638	5.179	0.845	3.717	0.1383	0.1383
4/15/2001	1.45	4.361	2.111	3.467	-0.62	5.435	1	4.68	0.1833	0.1833
4/22/2001	1.447	4.611	2.111	3.625	-0.638	5.773	1	4.59	0.1761	0.1761
4/29/2001	1.462	4.693	2.143	3.828	-0.62	5.064	0.959	4.316	0.0607	0.0607
5/6/2001	1.494	5.039	2.134	3.603	-0.658	5.416	0.929	4.303	0.0512	0.0512
5/13/2001	1.524	4.854	2.124	3.027	-0.699	5.972	0.954	4.516	0.0792	0.0792
5/27/2001	1.593	4.806	2.1	3.507	-0.678	5.723	1.061	5.459	0.0969	0.0969
6/3/2001	1.6	4.775	2.09	3.647	-0.658	6.113	1.106	5.636	0.0969	0.0969
6/10/2001	1.602	4.941	2.114	3.526	-0.658	5.814	1.079	5.248	0.0792	0.0792
6/17/2001	1.625	4.753	2.114	3.147	-0.62	6.3	1.088	5.121	0.07	0.07

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
7/1/2001	1.629	4.643	2.104	3.64	-0.585	6.713	1.031	4.939	0.0899	0.0899
7/8/2001	1.653	4.176	2.104	3.481	-0.553	6.896	1.061	4.938	0.1072	0.1072
7/15/2001	1.668	4.851	2.104	4.056	-0.602	6.401	0.996	4.534	0.1367	0.1367
7/22/2001	1.647	4.568	2.107	3.443	-0.602	6.416	0.991	4.464	0.1239	0.1239
7/29/2001	1.593	4.539	2.104	2.82	-0.602	6.509	1.011	4.754	0.1367	0.1367
8/5/2001	1.593	4.883	2.104	3.693	-0.602	5.905	1.021	3.785	0.1461	0.1461
8/12/2001	1.637	4.765	2.14	4.181	-0.569	6.392	1.061	5.142	0.1492	0.1492
8/19/2001	1.643	4.298	2.155	3.673	-0.569	6.003	1.061	4.536	0.1644	0.1644
8/26/2001	1.685	4.308	2.161	3.718	-0.569	5.679	1.079	5.323	0.1875	0.1875
9/2/2001	1.67	4.53	2.176	4.153	-0.553	6.4	1.19	5.729	0.1987	0.1987
9/9/2001	1.694	4.529	2.185	3.406	-0.585	6.03	1.169	5.583	0.2253	0.2253
9/16/2001	1.629	4.8	2.146	3.858	-0.699	6.134	0.996	5.165	0.2304	0.2304
9/23/2001	1.613	4.547	2.152	3.761	-0.699	5.955	1.011	5.221	0.4393	0.4393
9/30/2001	1.611	4.651	2.164	3.967	-0.699	5.329	1.031	4.892	0.4661	0.4661
10/7/2001	1.6	4.646	2.134	3.835	-0.678	5.492	1.051	5.08	0.451	0.451
10/14/2001	1.617	3.915	2.143	3.605	-0.638	5.768	1.041	5.106	0.4949	0.4949
10/21/2001	1.615	3.961	2.158	3.281	-0.602	5.484	1.061	5.046	0.4949	0.4949
10/28/2001	1.609	3.61	2.149	3.046	-0.602	5.451	1.07	4.812	0.5623	0.5623
11/4/2001	1.604	3.747	2.127	3.142	-0.638	5.416	1.07	4.411	0.716	0.716
11/11/2001	1.563	4.701	2.107	3.789	-0.631	4.852	1.033	4.376	0.6628	0.6628
11/18/2001	1.631	4.743	2.107	4.202	-0.616	5.298	1.041	4.598	0.6767	0.6767
11/25/2001	1.639	4.567	2.117	4.072	-0.553	6.309	1.097	5.645	0.699	0.699
12/2/2001	1.651	4.246	2.107	4.083	-0.578	6.163	1.104	5.858	0.699	0.699
12/9/2001	1.688	4.758	2.117	3.856	-0.523	6.541	1.104	5.633	0.6812	0.6812
12/16/2001	1.67	4.61	2.107	3.503	-0.541	6.562	1.083	5.115	0.6675	0.6675
12/23/2001	1.674	4.368	2.114	3.818	-0.538	6.754	1.064	4.929	0.6857	0.6857
12/30/2001	1.667	4.07	2.155	3.924	-0.559	6.403	1.068	4.783	0.6902	0.6902
1/6/2002	1.692	4.349	2.134	3.781	-0.541	6.503	1.079	4.932	0.6924	0.6924
1/13/2002	1.732	4.76	2.164	3.858	-0.52	6.909	1.134	5.651	0.7324	0.7324
1/20/2002	1.766	5.049	2.146	3.084	-0.562	6.33	1.086	5.211	0.8129	0.8129
1/27/2002	1.798	4.843	2.185	3.748	-0.55	5.888	1.111	4.999	0.8162	0.8162
2/3/2002	1.795	4.948	2.158	3.585	-0.523	6.906	1.111	5.187	0.7993	0.7993
2/10/2002	1.812	4.822	2.13	4.157	-0.506	6.578	1.137	5.056	0.7853	0.7853
2/17/2002	1.855	4.696	2.176	4.325	-0.489	6.677	1.152	5.462	0.7924	0.7924
2/24/2002	1.835	4.938	2.14	4.12	-0.5	6.771	1.152	5.266	0.7959	0.7959
3/3/2002	1.879	4.56	2.23	4.441	-0.487	6.001	1.13	5.329	0.7924	0.7924
3/10/2002	1.931	4.89	2.27	4.516	-0.489	6.456	1.124	4.991	0.7559	0.7559
3/24/2002	1.928	4.518	2.31	4.025	-0.495	5.626	1.17	5.168	0.7597	0.7597
3/31/2002	1.922	4.21	2.301	3.663	-0.517	5.493	1.121	5.006	0.8228	0.8228
4/7/2002	1.925	4.658	2.292	3.522	-0.509	5.647	1.14	4.547	0.7959	0.7959
4/21/2002	1.931	4.444	2.31	3.58	-0.373	6.591	1.158	4.845	0.7672	0.7672
4/28/2002	1.928	4.106	2.31	3.659	-0.357	6.753	1.149	4.859	0.7709	0.7709
5/5/2002	1.934	4.261	2.31	3.449	-0.371	6.366	1.146	4.423	0.7597	0.7597
5/12/2002	1.931	4.414	2.35	3.774	-0.365	6.026	1.201	5.397	0.7243	0.7243
5/19/2002	1.913	4.286	2.334	3.585	-0.328	6.507	1.179	5.164	0.7482	0.7482
5/26/2002	1.946	4.798	2.377	3.85	-0.252	6.751	1.199	5.544	0.7324	0.7324
6/2/2002	1.978	4.938	2.377	4.134	-0.208	6.783	1.279	5.592	0.7634	0.7634
6/9/2002	2.022	4.813	2.384	3.713	-0.204	6.707	1.294	5.501	0.7782	0.7782
6/16/2002	2.002	4.625	2.391	3.871	-0.204	6.635	1.389	5.537	0.7597	0.7597
6/23/2002	1.969	4.683	2.346	4.277	-0.201	6.012	1.346	5.351	0.7818	0.7818
6/30/2002	1.978	4.49	2.35	3.709	-0.218	5.909	1.32	5.247	0.8129	0.8129
7/7/2002	1.989	4.104	2.358	3.599	-0.134	6.843	1.358	5.151	0.8808	0.8808
7/14/2002	1.997	4.489	2.354	3.565	-0.125	6.896	1.356	5.015	0.9494	0.9494
7/21/2002	1.986	4.702	2.338	3.62	-0.119	6.646	1.312	5.028	1.0899	1.0899
7/28/2002	1.952	4.997	2.288	3.864	-0.14	6.578	1.286	4.583	0.9731	0.9731
8/4/2002	1.983	5.106	2.29	3.839	-0.152	6.452	1.27	4.863	1.0492	1.0492
8/11/2002	1.941	5.083	2.292	3.663	-0.164	6.06	1.267	4.487	1.1004	1.1004
8/18/2002	1.975	4.845	2.301	3.73	-0.146	6.44	1.238	4.914	1.1399	1.1399
9/1/2002	1.958	4.218	2.288	3.219	-0.174	6.051	1.179	4.326	1.1004	1.1004
9/8/2002	1.958	4.655	2.276	3.512	-0.19	5.758	1.196	4.799	0.9138	0.9138
9/15/2002	1.967	4.463	2.279	2.899	-0.194	5.984	1.215	5.166	0.9217	0.9217
9/22/2002	1.964	4.459	2.288	3.112	-0.177	5.905	1.185	4.879	0.8893	0.8893
9/29/2002	1.91	5.066	2.281	3.249	-0.197	5.989	1.149	4.36	0.8603	0.8603
10/6/2002	1.913	5.128	2.262	3.164	-0.19	5.33	1.176	4.437	0.8603	0.8603

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
10/20/2002	1.938	5.107	2.23	4.178	-0.137	6.406	1.117	4.745	0.8357	0.8357
10/27/2002	1.955	4.983	2.248	3.252	-0.131	6.445	1.107	4.853	0.8261	0.8261
11/3/2002	2.002	5.037	2.294	3.968	-0.114	6.929	1.149	4.851	0.8633	0.8633
11/10/2002	2.002	4.769	2.279	3.515	-0.105	6.448	1.121	4.524	0.8293	0.8293
11/17/2002	2.009	4.827	2.29	3.576	-0.114	6.376	1.127	4.156	0.8573	0.8573
11/24/2002	2.034	4.716	2.276	3.788	-0.108	6.687	1.137	4.608	0.8692	0.8692
12/1/2002	2.051	4.98	2.283	3.777	-0.092	6.793	1.127	4.707	0.8633	0.8633
12/8/2002	2.055	4.638	2.294	3.483	-0.046	6.927	1.127	4.334	0.8293	0.8293
12/15/2002	2.037	5.104	2.314	3.937	-0.076	6.886	1.117	4.728	0.8633	0.8633
12/22/2002	2.053	4.705	2.292	3.427	-0.102	6.502	1.097	4.424	0.8779	0.8779
12/29/2002	2.069	4.642	2.322	3.344	-0.105	5.947	1.104	3.803	0.8357	0.8357
1/5/2003	2.08	4.158	2.322	3.126	-0.094	5.812	1.13	4.48	0.842	0.842
1/12/2003	2.105	5.002	2.326	4.117	-0.039	7.003	1.185	5.218	0.8482	0.8482
1/19/2003	2.099	5.115	2.314	4.282	-0.056	6.8	1.179	4.634	0.8573	0.8573
1/26/2003	2.133	5.025	2.362	4.361	-0.046	6.538	1.167	4.533	0.8543	0.8543
2/2/2003	2.115	4.892	2.35	3.927	-0.051	6.221	1.179	4.843	0.9566	0.9566
2/9/2003	2.119	4.833	2.362	3.754	-0.034	6.795	1.238	5.277	0.9445	0.9445
2/16/2003	2.093	5.158	2.334	3.628	-0.068	6.333	1.21	4.811	1.0212	1.0212
2/23/2003	2.076	5.06	2.297	3.801	-0.073	6.058	1.207	4.441	1.0086	1.0086
3/2/2003	2.091	4.993	2.299	3.659	-0.056	5.738	1.23	4.825	0.9956	0.9956
3/9/2003	2.086	4.558	2.305	3.798	-0.094	6.063	1.23	4.597	0.9777	0.9777
3/16/2003	2.097	4.628	2.301	3.273	-0.097	6.415	1.23	4.975	0.9469	0.9469
3/23/2003	2.107	4.742	2.31	4.041	-0.086	6.024	1.23	4.629	0.989	0.989
3/30/2003	2.109	4.335	2.334	3.89	-0.097	5.665	1.223	4.758	0.9978	0.9978
4/6/2003	2.115	4.869	2.342	3.653	-0.092	5.91	1.182	4.15	0.9978	0.9978
4/13/2003	2.109	5.067	2.342	3.482	-0.048	6.336	1.176	3.87	1.0294	1.0294
4/20/2003	2.111	4.939	2.342	3.437	-0.036	6.507	1.193	4.083	1.0374	1.0374
5/4/2003	2.079	4.898	2.301	3.921	-0.06	5.895	1.196	3.826	1.0719	1.0719
5/11/2003	2.068	5.02	2.301	3.92	-0.053	6.218	1.217	4.646	1.0645	1.0645
5/18/2003	2.049	4.936	2.288	3.621	-0.071	5.968	1.201	4.393	1.0645	1.0645
5/25/2003	2.076	5.038	2.305	3.781	-0.058	6.386	1.207	4.306	1.0607	1.0607
6/1/2003	2.086	5.126	2.299	4.415	-0.06	6.289	1.21	4.245	1.0899	1.0899
6/15/2003	2.134	5.318	2.33	4.229	-0.058	6.343	1.207	4.496	1.0864	1.0864
6/22/2003	2.14	5.147	2.334	4.337	-0.051	6.361	1.223	4.965	1.1106	1.1106
6/29/2003	2.155	5.061	2.33	4.012	-0.011	6.861	1.272	5.512	1.0899	1.0899
7/6/2003	2.188	5.073	2.342	4.282	-0.015	6.578	1.336	5.312	1.0719	1.0719
7/13/2003	2.173	4.935	2.334	4.279	-0.022	6.231	1.301	5.084	1.1038	1.1038
8/3/2003	2.19	4.978	2.318	4.363	-0.018	6.8	1.515	6.025	1.0682	1.0682
8/10/2003	2.193	4.808	2.326	4.097	-0.018	6.295	1.515	5.56	1.0864	1.0864
8/17/2003	2.212	4.946	2.338	4.117	-0.004	6.659	1.447	5.213	1.1038	1.1038
8/24/2003	2.215	4.744	2.334	3.993	0.1303	7.233	1.488	5.268	1.1818	1.1818
8/31/2003	2.23	4.842	2.326	4.019	0.2625	7.37	1.439	5.053	1.1553	1.1553
9/7/2003	2.241	5.032	2.326	3.901	0.29	6.9	1.411	5.126	1.1614	1.1614
9/14/2003	2.248	4.935	2.322	3.968	0.281	6.64	1.423	5.12	1.1038	1.1038
9/21/2003	2.241	4.803	2.31	4.033	0.4191	7.309	1.451	5.346	1.1173	1.1173
9/28/2003	2.25	4.621	2.322	4.051	0.4548	7.049	1.462	4.95	1.143	1.143
10/5/2003	2.258	4.84	2.305	3.991	0.3962	6.83	1.427	4.701	1.1492	1.1492
10/12/2003	2.262	4.813	2.314	4.089	0.4433	6.652	1.495	5.129	1.1367	1.1367
10/19/2003	2.253	4.84	2.314	3.994	0.4771	6.634	1.505	5.177	1.1139	1.1139
10/26/2003	2.262	4.733	2.31	3.694	0.5502	6.653	1.541	5.285	1.1106	1.1106
11/2/2003	2.305	5.064	2.322	4.212	0.5883	6.702	1.585	5.45	1.1106	1.1106
11/9/2003	2.318	4.868	2.31	4.151	0.6048	6.737	1.703	5.695	1.0755	1.0755
11/16/2003	2.301	5.037	2.31	4.085	0.5883	6.449	1.69	5.193	1.1004	1.1004
11/23/2003	2.286	4.921	2.29	3.809	0.5441	6.52	1.631	4.792	1.1106	1.1106
12/7/2003	2.318	4.574	2.297	3.717	0.5855	6.38	1.613	4.705	1.1038	1.1038
12/14/2003	2.358	4.956	2.322	4.05	0.5769	6.685	1.663	5.03	1.0682	1.0682
12/21/2003	2.362	4.967	2.338	4.341	0.5883	6.84	1.712	5.545	1.0719	1.0719
12/28/2003	2.377	4.675	2.338	4.064	0.525	6.66	1.653	5.022	1.0531	1.0531
1/4/2004	2.405	4.968	2.358	4.077	-0.459	6.842	1.663	4.324	1.0128	1.0128
1/11/2004	2.412	5.054	2.408	4.288	0.5826	6.717	1.699	5.145	1.0334	1.0334
1/25/2004	2.398	4.881	2.408	4.352	0.5682	6.253	1.643	6.203	1.0374	1.0374
2/1/2004	2.387	4.842	2.391	4.24	0.5533	6.059	1.574	6.56	1.0086	1.0086
2/8/2004	2.387	4.93	2.38	4.345	0.5378	6.27	1.574	6.323	0.9823	0.9823
2/15/2004	2.384	5.09	2.398	4.315	0.5218	6.397	1.597	6.138	1.0294	1.0294

วันที่	SCC		SCCC		SSI		TPIPL		VNG	
	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ	ราคา	ปริมาณ
2/29/2004	2.387	5.012	2.401	4.376	0.525	6.166	1.574	5.466	1.017	1.017
3/7/2004	2.38	5.025	2.408	4.313	0.5315	5.918	1.562	5.231	0.9978	0.9978
3/14/2004	2.38	4.564	2.405	3.651	0.4878	6.061	1.556	5.36	1.0086	1.0086
3/21/2004	2.354	4.874	2.38	4.104	0.4661	6.51	1.547	5.615	1	1
3/28/2004	2.338	5.059	2.377	4.256	0.4314	6.27	1.531	5.137	0.9934	0.9934
4/4/2004	2.334	4.749	2.346	4.245	0.4354	6.039	1.559	5.999	0.9518	0.9518
4/11/2004	2.362	5.121	2.377	4.052	0.4807	6.285	1.553	5.855	0.9494	0.9494
4/18/2004	2.369	4.911	2.391	3.865	0.4472	6.273	1.574	5.566	0.9708	0.9708
4/25/2004	2.38	4.237	2.38	3.279	0.451	5.875	1.553	5.923	0.9868	0.9868
5/2/2004	2.358	4.868	2.373	3.7	0.4433	5.959	1.531	5.475	0.98	0.98
5/9/2004	2.322	5.328	2.33	4.212	0.415	6.039	1.541	5.038	1.017	1.017
5/16/2004	2.314	5.111	2.322	3.871	0.3784	5.821	1.509	5.462	0.9845	0.9845
5/23/2004	2.301	5.384	2.314	3.926	0.3118	6.239	1.509	5.569	0.9868	0.9868
5/30/2004	2.314	5.194	2.322	3.942	0.3304	6.165	1.512	5.481	0.9731	0.9731
6/6/2004	2.33	5.089	2.358	4.05	0.3617	6.251	1.491	5.256	0.9518	0.9518
6/20/2004	2.318	4.637	2.35	3.763	0.3181	5.649	1.512	5.397	0.937	0.937
6/27/2004	2.334	4.926	2.33	3.377	0.3483	5.961	1.544	5.889	0.9445	0.9445
7/4/2004	2.354	4.897	2.334	3.611	0.3711	6.038	1.522	5.525	0.932	0.932
7/11/2004	2.362	4.88	2.326	3.703	0.3747	5.944	1.525	5.374	0.9031	0.9031
7/18/2004	2.373	4.813	2.338	3.649	0.4548	6.639	1.509	5.218	0.9058	0.9058
7/25/2004	2.365	4.624	2.326	3.433	0.4393	6.521	1.509	5.071	0.9004	0.9004
8/1/2004	2.373	4.612	2.305	3.556	0.4191	6.115	1.484	5.094	0.8865	0.8865
8/8/2004	2.373	4.809	2.322	3.382	0.4393	6.394	1.423	5.318	0.9191	0.9191
8/15/2004	2.365	4.824	2.31	3.418	0.4232	6.374	1.384	5.174	0.9138	0.9138
8/29/2004	2.35	4.547	2.299	3.414	0.3979	6.307	1.439	5.164	0.9445	0.9445
9/5/2004	2.35	4.73	2.305	3.328	0.4232	6.004	1.455	5.322	0.932	0.932
9/12/2004	2.358	4.691	2.322	3.785	0.4433	6.482	1.451	5.096	0.9031	0.9031
9/19/2004	2.369	4.766	2.35	4.04	0.4735	6.551	1.495	5.676	0.9058	0.9058
9/26/2004	2.398	5.034	2.338	4.019	0.4624	6.766	1.47	5.482	0.9004	0.9004
10/3/2004	2.394	5.022	2.314	3.749	0.4354	6.397	1.462	5.085	0.8865	0.8865
10/10/2004	2.391	4.863	2.33	3.687	0.4314	6.228	1.477	5.454	0.9191	0.9191
10/17/2004	2.401	4.867	2.314	4.011	0.4624	6.59	1.419	5.261	0.9138	0.9138
10/24/2004	2.377	5.091	2.31	3.977	0.4354	6.421	1.423	4.594	0.937	0.937
10/31/2004	2.384	4.537	2.314	3.746	0.4273	5.987	1.427	4.832	0.9445	0.9445
11/7/2004	2.362	4.974	2.31	3.99	0.4232	5.982	1.415	4.584	0.932	0.932
11/14/2004	2.369	4.599	2.31	3.435	0.415	5.848	1.427	4.75	0.9031	0.9031
11/21/2004	2.373	4.625	2.318	3.802	0.4273	5.93	1.423	4.683	0.9058	0.9058
11/28/2004	2.377	4.688	2.326	3.761	0.4393	6.148	1.423	4.947	0.9004	0.9004
12/5/2004	2.373	4.639	2.326	3.599	0.4807	6.639	1.443	5.29	0.8865	0.8865
12/12/2004	2.38	4.863	2.338	3.81	0.48	6.657	1.431	4.682	0.9191	0.9191
12/19/2004	2.369	4.581	2.35	3.736	0.4564	6.338	1.439	4.807	0.9138	0.9138
12/26/2004	2.384	4.936	2.369	4.095	0.4564	6.34	1.451	5.247	0.9004	0.9004



ภาคผนวก ค

ค่า critical value ของ Mackinnon

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บริษัทปูนซีเมนต์ไทย จำกัด (มหาชน); SCC

1) ราคาหลักทรัพย์

1.1 Lag 2, I(0)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	1.272366	-0.056983	-1.757363
1% Critical Value*	-2.5722	-3.4533	-3.4533
5% Critical Value	-1.9406	-2.8710	-2.8710
10% Critical Value	-1.6162	-2.5718	-2.5718

1.2 I(1)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	-8.851115	-8.944337	-9.033114
1% Critical Value*	-2.5722	-3.4533	-3.9913
5% Critical Value	-1.9406	-2.8710	-3.4259
10% Critical Value	-1.6162	-2.5718	-3.1358

2) ปริมาณการซื้อขายหลักทรัพย์

2.1 I(0)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 1	With Trend & Intercept Lag 0
ADF Test Statistic	-0.156822	-9.661413	-10.51206
1% Critical Value*	-2.5723	-3.4531	-3.9911
5% Critical Value	-1.9406	-2.8710	-3.4257
10% Critical Value	-1.6162	-2.5718	-3.1357

2.2 I(1)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 1	With Trend & Intercept Lag 0
ADF Test Statistic	-12.17855	-	-
1% Critical Value*	-2.5723	-3.4531	-3.9911
5% Critical Value	-1.9406	-2.8710	-3.4257
10% Critical Value	-1.6162	-2.5718	-3.1357

บริษัทปูนซีเมนต์นครหลวง จำกัด (มหาชน) : SCCC

1) ราคาหลักทรัพย์

1.1 I(0)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 4
ADF Test Statistic	-2.950649	-1.970710	-2.950649
1% Critical Value*	-3.9914	-3.9914	-3.9914
5% Critical Value	-3.4259	-3.4259	-3.4259
10% Critical Value	-3.1358	-3.1358	-3.1358

1.2 I(1)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 4
ADF Test Statistic	-8.891733	-8.889594	-8.891733
1% Critical Value*	-3.9915	-3.4535	-3.9915
5% Critical Value	-3.4259	-2.8711	-3.4259
10% Critical Value	-3.1359	-2.5718	-3.1359

2. ปริมาณการซื้อขายหลักทรัพย์

2.1 I(0)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 0
ADF Test Statistic	-0.287890	-4.420723	-10.78033
1% Critical Value*	-2.5723	-3.4534	-3.9911
5% Critical Value	-1.9406	-2.8711	-3.4257
10% Critical Value	-1.6162	-2.5718	-3.1357

2.2 I(1)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 4
ADF Test Statistic	-12.74966	-	-
1% Critical Value*	-2.5723	-3.4535	-3.9915
5% Critical Value	-1.9406	-2.8711	-3.4259
10% Critical Value	-1.6162	-2.5718	-3.1359

บริษัทสหวิริยาสตีลอินดัสตรี จำกัด (มหาชน) ; SSI

1.) ราคาหลักทรัพย์

1.1 I(0)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	-1.341971	-1.072326	-1.624895
1% Critical Value*	-2.5722	-3.4533	-3.9912
5% Critical Value	-1.9406	-2.8710	-3.4258
10% Critical Value	-1.6162	-2.5718	-3.1358

1.2 I(1)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	-11.94176	-11.98198	-11.96686
1% Critical Value*	-2.5722	-3.4533	-3.9913
5% Critical Value	-1.9406	-2.8710	-3.4259
10% Critical Value	-1.6162	-2.5718	-3.1358

2.) ปริมาณการซื้อขายหลักทรัพย์

2.1 I(0)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	-0.180992	-4.910479	-5.235484
1% Critical Value*	-2.5722	-3.4533	-3.9912
5% Critical Value	-1.9406	-2.8710	-3.4258
10% Critical Value	-1.6162	-2.5718	-3.1358

2.2 I(1)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	-13.83981	-	-
1% Critical Value*	-2.5722	-3.4533	-3.9913
5% Critical Value	-1.9406	-2.8710	-3.4259
10% Critical Value	-1.6162	-2.5718	-3.1358

บริษัทที่ไฟโพลีน จำกัด (มหาชน) ;TPIPL

1.) ราคาหลักทรัพย์

1.1 I(0)

	Without Trend & Intercept Lag 0	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	0.545995	-2.044130	-2.433258
1% Critical Value*	-2.5722	-3.4532	-3.9911
5% Critical Value	-1.9406	-2.8710	-3.4258
10% Critical Value	-1.6162	-2.5718	-3.1358

1.2 I(1)

	Without Trend & Intercept Lag 0	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 2
ADF Test Statistic	-16.41219	-16.41612	-16.38964
1% Critical Value*	-2.5722	-3.4533	-3.9912
5% Critical Value	-1.9406	-2.8710	-3.4258
10% Critical Value	-1.6162	-2.5718	-3.1358

2.) ปริมาณการซื้อขายหลักทรัพย์

2.1 I(0)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 0
ADF Test Statistic	-0.258810	-5.228405	-7.291455
1% Critical Value*	-2.5722	-3.4533	-3.9911
5% Critical Value	-1.9406	-2.8710	-3.4258
10% Critical Value	-1.6162	-2.5718	-3.1358

2.2 I(1)

	Without Trend & Intercept Lag 4	With Intercept & Without Trend Lag 2	With Trend & Intercept Lag 0
ADF Test Statistic	-11.05030	-	-
1% Critical Value*	-2.5722	-3.4533	-3.9912
5% Critical Value	-1.9406	-2.8710	-3.4258
10% Critical Value	-1.6162	-2.5718	-3.1358

บริษัทวนชัยกรุ๊ป จำกัด (มหาชน); VNG

1.) ราคาหลักทรัพย์

1.1 I(0)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 1	With Trend & Intercept Lag 1
ADF Test Statistic	-0.389725	-1.378951	-1.730827
1% Critical Value*	-2.5722	-3.4546	-3.9931
5% Critical Value	-1.9406	-2.8716	-3.4267
10% Critical Value	-1.6162	-2.5721	-3.1363

1.2 I(1)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 1	With Trend & Intercept Lag 1
ADF Test Statistic	-21.03238	-13.95273	-14.00010
1% Critical Value*	-2.5722	-3.4546	-3.9932
5% Critical Value	-1.9406	-2.8716	-3.4267
10% Critical Value	-1.6162	-2.5721	-3.1363

2.) ปริมาณการซื้อขายหลักทรัพย์

2.1 I(0)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 1	With Trend & Intercept Lag 2
ADF Test Statistic	-0.302906	-2.852206	-5.039027
1% Critical Value*	-2.5722	-3.4546	-3.9931
5% Critical Value	-1.9406	-2.8716	-3.4267
10% Critical Value	-1.6162	-2.5721	-3.1363

2.2 I(1)

	Without Trend & Intercept Lag 2	With Intercept & Without Trend Lag 1	With Trend & Intercept Lag 2
ADF Test Statistic	-11.42975	-16.28287	-
1% Critical Value*	-2.5722	-3.4546	-3.9932
5% Critical Value	-1.9406	-2.8716	-3.4267
10% Critical Value	-1.6162	-2.5721	-3.1363

ที่มา:จากการคำนวณ

ประวัติผู้เขียน

ชื่อ

นางสาวพัชรา ตันนวิจิตร

วัน เดือน ปีเกิด

13 กรกฎาคม 2525

ประวัติการศึกษา

สำเร็จการศึกษามัธยมศึกษาตอนปลาย โรงเรียนมงฟอร์ต
วิทยาลัย ปีการศึกษา 2542สำเร็จการศึกษาระดับปริญญาบริหารบัณฑิต มหาวิทยาลัยเชียงใหม่
ปีการศึกษา 2546

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