



ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ภาคผนวก

ตารางข้อมูลที่ใช้ในการศึกษาได้แก่ ST, NYSE, Nasdaq, HSI, FTSE, DJI

	ST	NYSE	Nasdaq	HSI	FTSE	DJI
1/31/1997	2055.44	3883.366	921.55	13321.79	4275.8	6813.09
2/28/1997	2057.61	3928.681	850.46	13398.72	4308.3	6877.74
3/31/1997	1894.82	3746.225	797.06	12534.32	4312.9	6583.48
4/30/1997	1822.28	3994.071	874.74	12903.3	4436	7008.99
5/31/1997	1959.5	4204.348	958.85	14757.81	4621.3	7331.04
6/30/1997	1921.48	4415.834	957.3	15196.79	4604.6	7672.79
7/31/1997	1950.18	4717.535	1107.03	16365.71	4907.5	8222.61
8/31/1997	1743.96	4382.416	1074.17	14135.25	4817.5	7622.42
9/30/1997	1861.05	4647.107	1097.17	15049.3	5244.2	7945.26
10/31/1997	1507.51	4524.612	1019.62	10623.78	4842.3	7442.08
11/30/1997	1583.79	4763.106	1050.51	10526.92	4831.8	7823.13
12/31/1997	1507.65	4882.094	990.8	10722.76	5135.5	7908.25
1/31/1998	1274.24	4934.356	1071.13	9252.36	5458.5	7906.5
2/28/1998	1507.85	5237.957	1194.13	11480.69	5767.3	8545.72
3/31/1998	1484.39	5525.161	1220.66	11518.68	5932.2	8799.81
4/30/1998	1354.06	5612.007	1248.12	10383.68	5928.3	9063.37
5/31/1998	1167.52	5541.95	1192.07	8934.56	5870.7	8899.95
6/30/1998	1009.2	5770.116	1337.34	8543.1	5832.5	8952.02
7/31/1998	1014.96	5767.558	1377.26	7936.2	5837	8883.29
8/31/1998	856.43	4940.305	1140.34	7275.04	5249.4	7539.07
9/30/1998	939.65	5199.416	1345.48	7883.46	5064.4	7842.62
10/31/1998	1204.62	5675.858	1400.52	10154.94	5438.4	8592.1
11/30/1998	1416.55	6022.293	1557.96	10402.32	5743.9	9116.55
12/31/1998	1392.73	6364.825	1836.01	10048.58	5882.6	9181.43
1/31/1999	1428.14	6530.366	2127.19	9506.9	5896	9358.83
2/28/1999	1411.91	6399.114	1925.28	9858.49	6175.1	9306.58
3/31/1999	1518.31	6616.273	2106.39	10942.2	6295.3	9786.16
4/30/1999	1886.19	6833.548	2136.39	13333.2	6552.2	10789
5/31/1999	1903.86	6612.133	2089.7	12147.12	6226.2	10559.7
6/30/1999	2167.7	6985.607	2296.77	13532.14	6318.5	10970.8
7/31/1999	2145.77	6717.722	2270.93	13186.86	6231.9	10655.2
8/31/1999	2117.17	6629.83	2396.87	13482.77	6246.4	10829.3
9/30/1999	2021.93	6459.836	2407.9	12733.24	6029.8	10337
10/31/1999	2047.15	6936.294	2637.44	13256.95	6255.7	10729.9
11/30/1999	2237.13	7070.238	2966.71	15377.19	6597.2	10877.8
12/31/1999	2479.58	7208.685	3707.83	16962.1	6930.2	11497.1
1/31/2000	2230.28	6946.844	3570.05	15532.34	6268.5	10940.5
2/29/2000	2120.5	6558.596	4266.94	17169.44	6232.6	10128.3
3/31/2000	2132.59	7163.301	4397.84	17406.54	6540.2	10921.9
4/30/2000	2164.11	7135.682	3773.18	15519.3	6327.4	10733.9
5/31/2000	1795.13	7092.537	3324.08	14713.86	6359.3	10522.3

ตาราง(ต่อ)

	ST	NYSE	Nasdaq	HSI	FTSE	DJI
6/30/2000	2037.97	7161.391	3763.79	16155.78	6312.7	10447.9
7/31/2000	2051.21	7092.115	3609.35	16840.98	6365.3	10522
8/31/2000	2147.77	7426.496	4077.59	17097.51	6672.7	11215.1
9/30/2000	1997.03	7338.731	3570.61	15648.98	6294.2	10650.9
10/31/2000	1976.54	7378.444	3282.3	14895.34	6438.4	10971.1
11/30/2000	1952.23	6982.278	2506.54	13984.39	6142.2	10414.5
12/31/2000	1926.83	7118.468	2341.7	15095.53	6222.5	10786.8
1/31/2001	1991.29	7191.905	2593	16102.35	6297.5	10887.4
2/28/2001	1947.4	6696.821	1908.32	14787.87	5917.9	10495.3
3/31/2001	1674.19	6326.289	1573.25	12760.64	5633.7	9878.78
4/30/2001	1722.72	6752.074	1855.15	13386.04	5966.9	10735
5/31/2001	1657.05	6791.11	1799.89	13174.41	5796.1	10911.9
6/30/2001	1726.5	6571.402	1830.19	13042.53	5642.5	10502.4
7/31/2001	1666.03	6532.253	1683.61	12316.69	5529.1	10522.8
8/31/2001	1619.12	6142.659	1469.7	11090.48	5345	9949.75
9/30/2001	1319.53	5804.098	1168.37	9950.7	4903.4	8847.56
10/31/2001	1367.84	5782.333	1364.78	10073.97	5039.7	9075.14
11/30/2001	1478.54	6104.759	1596.05	11279.25	5203.6	9851.56
12/31/2001	1623.6	6138.806	1577.05	11397.21	5217.4	10021.5
1/31/2002	1786.89	5959.017	1550.17	10725.3	5164.8	9920
2/28/2002	1715.58	5938.504	1359.22	10482.55	5101	10106.1
3/31/2002	1803.22	6093.598	1452.81	11032.92	5271.8	10403.9
4/30/2002	1725.37	5674.74	1277.07	11497.58	5165.6	9946.22
5/31/2002	1671.84	5662.607	1208.34	11301.94	5085.1	9925.25
6/30/2002	1552.98	5234.4	1051.41	10598.55	4656.4	9243.26
7/31/2002	1508.36	4904.8	962.11	10267.36	4246.2	8736.59
8/31/2002	1488.5	4932.35	942.38	10043.87	4227.3	8663.5
9/30/2002	1352.3	4367.77	832.52	9072.21	3721.8	7591.93
10/31/2002	1463.37	4749.85	989.54	9441.25	4039.7	8397.03
11/30/2002	1391.53	4946.66	1116.1	10069.87	4169.4	8896.09
12/31/2002	1341.07	4661.21	984.36	9321.29	3940.4	8341.63
1/31/2003	1291.61	4517.92	983.05	9258.95	3567.4	8053.81
2/28/2003	1273.85	4399.04	1009.74	9122.66	3655.6	7891.08
3/31/2003	1267.82	4454.56	1018.66	8634.45	3613.3	7992.13
4/30/2003	1281.33	4821.08	1106.06	8717.22	3926	8480.09
5/31/2003	1349	5004.95	1197.89	9487.38	4048.1	8850.26
6/30/2003	1447.89	5077.83	1201.69	9577.12	4031.2	8985.44
7/31/2003	1558.87	5090.31	1276.94	10134.83	4157	9233.8
8/31/2003	1599.25	5112.25	1341.2	10908.99	4161.1	9415.82
9/30/2003	1630.8	5059.87	1303.7	11229.87	4091.3	9275.06
10/31/2003	1723.71	5280.98	1416.39	12190.1	4287.6	9801.12
11/30/2003	1714	5303.88	1424.25	12317.47	4342.6	9782.46
12/31/2003	1764.52	5621.85	1467.92	12575.94	4476.9	10453.9
1/31/2004	1848.36	5719.34	1493.08	13289.37	4390.7	10488.1
2/29/2004	1888.63	5824.58	1470.38	13907.03	4492.2	10583.9
3/31/2004	1858.92	5704.74	1438.41	12681.67	4385.7	10357.7

ตาราง(ต่อ)

	ST	NYSE	Nasdaq	HSI	FTSE	DJI
4/30/2004	1842.03	5641.27	1401.36	11942.96	4489.7	10225.6
5/31/2004	1788.66	5660.94	1466.22	12198.24	4430.7	10188.5
6/30/2004	1838	5710.69	1516.64	12285.75	4464.1	10435.5
7/31/2004	1891.71	5572.1	1400.39	12238.03	4413.1	10139.7
8/31/2004	1918.34	5640.42	1368.68	12850.28	4459.3	10173.9
9/30/2004	1984.74	5616.85	1412.74	13120.03	4570.8	10080.3
10/31/2004	1980.69	5633.69	1486.72	13054.66	4624.2	10027.5
11/30/2004	2027.66	5798.27	1571.5	14060.05	4703.2	10428
12/31/2004	2066.14	5997.37	1621.12	14230.14	4814.3	10783
1/31/2005	2096.32	5869.99	1519.63	13721.69	4852.3	10489.9
2/28/2005	2119.4	6003.41	1511.02	14195.35	4968.5	10766.2
3/31/2005	2141.43	5881.2	1482.53	13516.88	4894.4	10503.8
4/30/2005	2125.25	5800.24	1420.79	13908.97	4801.7	10192.5
5/31/2005	2161.77	5902.86	1542.63	13867.07	4964	10467.5
6/30/2005	2212.66	5872.13	1493.52	14201.06	5113.2	10275
7/31/2005	2352.56	6008.54	1605.14	14880.98	5282.3	10640.9
8/31/2005	2275.43	5941.99	1581.71	14903.55	5296.9	10481.6
9/30/2005	2305.14	5989.48	1601.66	15428.52	5477.7	10568.7
10/31/2005	2216.77	5917.7	1579.18	14386.37	5317.3	10440.1
11/30/2005	2300.25	6085.79	1672.56	14937.14	5423.2	10805.9
12/31/2005	2347.34	6081.53	1645.2	14876.43	5618.8	10717.5
1/31/2006	2412.08	6187.01	1710.75	15753.14	5760.3	10864.9
2/28/2006	2481.96	6214.66	1670.57	15918.48	5791.5	10993.4
3/31/2006	2533.4	6267.92	1703.66	15805.04	5964.6	11109.3
4/30/2006	2610.71	6380.99	1700.71	16661.3	6023.1	11367.1
5/31/2006	2383.87	6225.72	1579.58	15857.89	5723.8	11168.3
6/30/2006	2435.39	6218.92	1575.23	16267.62	5833.4	11150.2
7/31/2006	2445.43	6353.36	1509.43	16971.34	5928.3	11185.7
8/31/2006	2482.39	6436.67	1579.73	17392.27	5906.1	11381.2
9/30/2006	2568.86	6574.71	1654.13	17543.05	5960.8	11679.1
10/31/2006	2701.75	6737.1	1732.54	18324.35	6129.2	12080.7
11/30/2006	2838.53	6809.29	1791.25	18960.48	6048.9	12221.9
12/31/2006	2985.83	6964.45	1756.9	19964.72	6241	12463.2
1/31/2007	3134.25	6992.12	1796.81	20626.59	6237.2	12565.5

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ตารางข้อมูลที่ใช้ในการศึกษาได้แก่ DAX, CAC, AOIS, SET, Nikkei

	DAX	CAC	AOIS	SET	Nikkei
1/31/1997	3037.7	2516.56	2406.6	788.04	18330.01
2/28/1997	3261.04	2607.55	2422.9	727.56	18557
3/31/1997	3407.83	2656.68	2396.3	705.43	18003.4
4/30/1997	3438.09	2639.46	2453.9	661.29	19151.12
5/31/1997	3562.73	2583.94	2574.9	566.39	20068.81
6/30/1997	3766.89	2858.26	2693.1	527.28	20604.96
7/31/1997	4405.52	3075.67	2695.4	665.62	20331.43
8/31/1997	3919.79	2770.49	2548.8	502.23	18229.42
9/30/1997	4154.89	3008.26	2723.7	544.54	17887.71
10/31/1997	3753.66	2739.3	2429.5	447.21	16458.94
11/30/1997	3972.08	2859.19	2439.6	395.47	16636.26
12/31/1997	4224.3	2998.91	2579.5	372.69	15258.74
1/31/1998	4442.53	3172.14	2611.5	495.23	16628.47
2/28/1998	4693.86	3421.92	2630.3	528.42	16831.67
3/31/1998	5097.25	3875.81	2688.5	459.11	16527.17
4/30/1998	5241.23	3880.92	2712.9	412.13	15641.26
5/31/1998	5556.99	4041.16	2655.1	325.59	15670.78
6/30/1998	5841.83	4203.45	2620.6	267.33	15830.27
7/31/1998	5861.19	4177.31	2661.9	266.72	16378.97
8/31/1998	4811.28	3651.85	2423.7	214.53	14107.89
9/30/1998	4430.91	3197.95	2497.7	253.82	13406.39
10/31/1998	4690.99	3522.93	2548.1	331.29	13564.51
11/30/1998	5026.14	3843.38	2669.7	362.82	14883.7
12/31/1998	5006.57	3942.66	2697	355.81	13842.17
1/31/1999	5180.29	4251.8	2751.4	363	14499.25
2/28/1999	4903.96	4092.94	2742.2	340.94	14367.54
3/31/1999	4865.27	4197.88	2843.3	352.01	15836.59
4/30/1999	5360.44	4405.35	3016.3	459.35	16701.53
5/31/1999	5068.59	4351.29	2823.9	453.6	16111.65
6/30/1999	5378.52	4536.61	2886.1	521.77	17529.74
7/31/1999	5101.87	4382.06	2936.4	456.81	17861.86
8/31/1999	5270.77	4589.22	2852.5	440.27	17436.56
9/30/1999	5149.83	4591.42	2805.2	389.49	17605.46
10/31/1999	5525.4	4888.62	2809.4	395.55	17942.08
11/30/1999	5896.04	5341.62	2949.1	422.12	18558.23
12/31/1999	6958.14	5958.32	3108.8	481.92	18934.34
1/31/2000	6835.6	5659.81	3085.7	477.57	19539.7
2/29/2000	7644.55	6190.96	3133.4	374.32	19959.52
3/31/2000	7599.39	6286.05	3133.3	400.32	20337.32
4/30/2000	7414.68	6419.72	3085.1	390.4	17973.7
5/31/2000	7109.67	6426.26	3040.6	323.29	16332.45
6/30/2000	6898.21	6446.54	3257.6	325.69	17411.05
7/31/2000	7190.37	6542.49	3213.6	284.67	15727.49
8/31/2000	7216.45	6625.42	3261.7	307.83	16861.26
9/30/2000	6798.12	6266.63	3246.1	277.29	15747.26

ตาราง(ต่อ)

	DAX	CAC	AOIS	SET	Nikkei
10/31/2000	7077.44	6397.66	3203.9	271.84	14464.56
11/30/2000	6372.33	5928.08	3222	277.92	14648.51
12/31/2000	6433.61	5926.42	3154.7	269.19	13785.69
1/31/2001	6795.14	5998.49	3291.5	332.77	13843.55
2/28/2001	6208.24	5367.48	3274.1	325.2	12883.54
3/31/2001	5829.95	5180.45	3096.9	291.94	12999.7
4/30/2001	6264.51	5640.03	3270.3	300.63	13934.32
5/31/2001	6123.26	5454.19	3317.2	310.13	13262.14
6/30/2001	6058.38	5225.33	3425.2	322.55	12969.05
7/31/2001	5861.19	5085.51	3270.8	297.69	11860.77
8/31/2001	5188.17	4689.34	3217.8	335.57	10713.51
9/30/2001	4308.15	4079.02	2988	277.04	9774.68
10/31/2001	4559.13	4341.29	3185.3	275.09	10366.34
11/30/2001	4989.91	4476.06	3276.9	302.62	10697.44
12/31/2001	5160.1	4624.58	3360	303.85	10542.62
1/31/2002	5107.61	4461.87	3404	340.82	9997.8
2/28/2002	5039.08	4462.99	3358.6	371.81	10587.83
3/31/2002	5397.29	4688.02	3363.3	373.95	11024.94
4/30/2002	5041.2	4462.74	3299.5	371.42	11492.54
5/31/2002	4818.3	4274.64	3325.1	407.96	11763.7
6/30/2002	4382.56	3897.99	3163.2	389.1	10621.84
7/31/2002	3700.14	3415.38	3032.6	376.02	9877.94
8/31/2002	3712.94	3366.21	3073.7	361.16	9619.3
9/30/2002	2769.03	2777.45	2928.3	331.79	9383.29
10/31/2002	3152.85	3150.04	2995	357.22	8640.48
11/30/2002	3320.32	3326.65	3025.2	364.9	9215.56
12/31/2002	2892.63	3063.91	2975.5	356.48	8578.95
1/31/2003	2747.83	2937.88	2935.4	370.01	8339.94
2/28/2003	2547.05	2754.07	2778.4	361.32	8363.04
3/31/2003	2423.87	2618.46	2848.6	364.55	7972.71
4/30/2003	2942.04	2953.67	2970.9	374.63	7831.42
5/31/2003	2982.68	2991.75	2979.8	403.82	8424.51
6/30/2003	3220.58	3084.1	2999.7	461.82	9083.11
7/31/2003	3487.86	3210.27	3106.7	484.11	9563.21
8/31/2003	3484.58	3311.42	3202.9	537.71	10343.55
9/30/2003	3256.78	3134.99	3176.2	578.98	10219.05
10/31/2003	3655.99	3373.2	3282.4	639.45	10559.59
11/30/2003	3745.95	3424.79	3195.7	646.03	10100.57
12/31/2003	3965.16	3557.9	3306	772.15	10676.64
1/31/2004	4058.6	3638.44	3283.6	698.9	10783.61
2/29/2004	4018.16	3725.44	3372.5	716.3	11041.92
3/31/2004	3856.7	3625.23	3416.204	647.3	11715.39
4/30/2004	3985.21	3674.28	3407.7	648.15	11761.79
5/31/2004	3921.41	3669.63	3456.9	641.05	11236.37
6/30/2004	4052.73	3732.99	3530.3	646.64	11858.87
7/31/2004	3895.61	3647.1	3546.1	636.7	11325.78

ตาราง(ต่อ)

	DAX	CAC	AOIS	SET	Nikkei
8/31/2004	3785.21	3594.28	3561.9	624.59	11081.79
9/30/2004	3892.9	3640.61	3674.7	644.67	10823.57
10/31/2004	3960.25	3706.82	3786.3	628.16	10771.42
11/30/2004	4126	3753.75	3942.8	656.73	10899.25
12/31/2004	4256.08	3821.16	4053.1	668.1	11488.76
1/31/2005	4254.85	3913.69	4106.7	701.91	11387.59
2/28/2005	4350.49	4027.16	4156.5	741.55	11740.6
3/31/2005	4348.77	4067.78	4100.6	681.49	11668.95
4/30/2005	4184.84	3911.71	3943.1	658.88	11008.9
5/31/2005	4460.63	4120.73	4070.4	667.55	11276.59
6/30/2005	4586.28	4229.35	4229.891	675.5	11584.01
7/31/2005	4886.5	4451.74	4346.7	675.67	11899.6
8/31/2005	4829.69	4399.36	4413.5	697.85	12413.6
9/30/2005	5044.12	4600.02	4592.6	723.23	13574.3
10/31/2005	4929.07	4436.45	4412.7	682.62	13606.5
11/30/2005	5193.4	4567.41	4583.6	667.75	14872.15
12/31/2005	5408.26	4715.23	4708.8	713.73	16111.43
1/31/2006	5674.15	4947.99	4880.2	762.63	16649.82
2/28/2006	5796.04	5000.45	4878.4	744.05	16205.43
3/31/2006	5970.08	5220.85	5087.2	733.25	17059.66
4/30/2006	6009.89	5188.4	5207	768.29	16906.23
5/31/2006	5692.86	4930.18	4972.3	709.43	15467.33
6/30/2006	5683.31	4965.96	5034	678.13	15505.18
7/31/2006	5681.97	5009.42	4957.1	691.49	15456.81
8/31/2006	5859.57	5165.04	5079.8	690.9	16140.76
9/30/2006	6004.33	5250.01	5113	686.1	16127.58
10/31/2006	6268.92	5348.73	5352.9	722.46	16399.39
11/30/2006	6309.19	5327.64	5461.6	739.06	16274.33
12/31/2006	6596.92	5541.76	5644.3	679.84	17225.83
1/31/2007	6747.17	5614.7	5709.3	659.15	17473.47

ประวัติผู้เขียน

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