



บรรณานุกรม

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ภาคผนวก

ภาคผนวก ก

หลักทรัพย์ที่จดทะเบียนกับตลาดแห่งประเทศไทยที่นำมาศึกษา

ประกอบด้วย

รายชื่อหลักทรัพย์ ราคาปิดรายสัปดาห์ การจ่ายปันผล การให้สิทธิผู้ถือหุ้นเดิมซื้อหุ้นเพิ่มทุน
ที่ออกใหม่ และการแตกหุ้น ระหว่าง 4 กรกฎาคม 2529-8 มกราคม 2531

ตารางที่ 1 รายชื่อหลักทรัพย์จดทะเบียนและรับอนุญาตกับตลาดหลักทรัพย์แห่งประเทศไทยที่ใช้เป็นข้อมูล

ลำดับที่	ชื่อบริษัท	ชื่อย่อ
1	ธนาคารกรุงเทพ จำกัด	BBL
2	ธนาคารกรุงศรีอยุธยา จำกัด	BAI
3	ธนาคารกสิกรไทย จำกัด	TFB
4	ธนาคารทหารไทย จำกัด	TMB
5	ธนาคารไทยทุน จำกัด	TDB
6	ธนาคารไทยพาณิชย์ จำกัด	SCB
7	ธนาคารนครธน จำกัด	NTB
8	ธนาคารเอเซีย จำกัด	BOA
9	บริษัทเงินทุนอุตสาหกรรมแห่งประเทศไทย จำกัด	TFCT
10	บริษัทเงินทุนหลักทรัพย์กรุงเทพธนธร จำกัด	BFIT
11	บริษัทเงินทุนหลักทรัพย์กรุงศรีอยุธยา จำกัด	AITCO
12	บริษัทเงินทุนหลักทรัพย์เจเนอรัลไฟแนนส์ จำกัด	GF
13	บริษัทเงินทุนหลักทรัพย์ทีสโก จำกัด	TISCO
14	บริษัทเงินทุนหลักทรัพย์ธนชาติ จำกัด	NFS
15	บริษัทเงินทุนหลักทรัพย์ธนสยาม จำกัด	DS
16	บริษัทเงินทุนหลักทรัพย์บางกอกอินเวสต์เมนต์ จำกัด	BIC
17	บริษัทเงินทุนหลักทรัพย์ภัทรธนกิจ จำกัด	PT
18	บริษัทเงินทุนหลักทรัพย์ร่วมเสริมกิจ จำกัด	UAF
19	บริษัทเงินทุนหลักทรัพย์สินเอเซีย จำกัด	ACL
20	บริษัทเงินทุนหลักทรัพย์เอ็มซีซี จำกัด	MCC
21	บริษัทกรุงเทพประกันภัย จำกัด	BKI
22	บริษัทประกันคุ้มภัย จำกัด	SIC

ตารางที่ 1 (ต่อ)

ลำดับที่	ชื่อบริษัท	ชื่อย่อ
23	บริษัทภัทรประกันภัย จำกัด	PHA
24	บริษัทซิงเกอร์ ประเทศไทย จำกัด	SINGER
25	บริษัทดาด้าแมท จำกัด	DTM
26	บริษัทนิวซีดี (กรุงเทพฯ) จำกัด	NC
27	บริษัทเบอร์ลี่ยุคเกอร์ จำกัด	BJC
28	บริษัทวิทยาคม จำกัด	VK
29	บริษัทไวท์กรุป จำกัด	WG
30	บริษัทสหพัฒนาพิบูล จำกัด	SPC
31	บริษัทสหพัฒนาอินเตอร์ไฮลด์ จำกัด	SPI
32	บริษัทสหยูเนียน จำกัด	SUC
33	บริษัทอินเตอร์เนชั่นแนลคอสเมติกส์ จำกัด	ICC
34	บริษัทอีสต์เอเชียติก (ประเทศไทย) จำกัด	EAC
35	บริษัทเคอะเมทัลบ็อกซ์ จำกัด	MBL
36	บริษัทแผ่นเหล็กวิลาสไทย จำกัด	TTP
37	บริษัทฝาจิบ จำกัด	CSC
38	บริษัทสตรองแพ็ค จำกัด	SP
39	บริษัทอุตสาหกรรมท่าเครื่องแก้วไทย จำกัด	TGI
40	บริษัทชลประทานซีเมนต์ จำกัด	JCC
41	บริษัทปูนซีเมนต์ไทย จำกัด	SCC
42	บริษัทปูนซีเมนต์นครหลวง จำกัด	SCCC
43	บริษัทไทย-เยอรมันเซรามิก อินดัสตรี จำกัด	TGCI
44	บริษัทไทยโพรเท็กซ์ไทมิลลส์ จำกัด	TTTM
45	บริษัทไทยวาโก้ จำกัด	WACOAL

ตารางที่ 1 (ต่อ)

ลำดับที่	ชื่อบริษัท	ชื่อย่อ
46	บริษัทไทยเอโร จำกัด	TICO
47	บริษัทบางกอกไนลอน จำกัด	BNC
48	บริษัทบางกอกรับเบอร์ จำกัด	BRC
49	บริษัทยูเนียนไฟโอเนียร์ จำกัด	UPF
50	บริษัทยูเนียนอุตสาหกรรมด้าย จำกัด	UI
51	บริษัทยูเนียนอุตสาหกรรมสิ่งทอ จำกัด	UT
52	บริษัทรองเท้าบาจาแห่งประเทศไทย จำกัด	BATA
53	บริษัทเอเชียไฟเบอร์ จำกัด	AFC
54	บริษัทไทยเพอร์ซิเคนท์ฟูดส์ จำกัด	TF
55	บริษัทโฟร์โมสต์ ฟรีสแลนด์ จำกัด	FFT
56	บริษัทยูไนเต็คฟลาวมิลล์ จำกัด	UFM
57	บริษัทเสริมสุข จำกัด	SSC
58	บริษัทอาหารสยาม จำกัด	SFP
59	บริษัทดุสิตธานี จำกัด	DTC
60	บริษัทหุงคาซาเบอร์ จำกัด	THL
61	บริษัทอ่าวขามไทย จำกัด	ATL
62	บริษัทจรวงไทยไวร์แอนด์เคเบิล จำกัด	CTW
63	บริษัทกรุงเทพผลิตผล จำกัด	BAP
64	บริษัทไทยพลาสติกและเคมีภัณฑ์ จำกัด	TPC
65	บริษัทไทยวา จำกัด	TWC
66	บริษัทโพสต์ พับลิชซิง จำกัด	POST
67	บริษัทยูเนียนพลาสติก จำกัด	UP
68	กองทุนทรัพย์สินทวี	SW

ตารางที่ 1 (ต่อ)

ลำดับที่	ชื่อบริษัท	ชื่อย่อ
69	กองทุนสินภิญโญสอง	SF2
70	กองทุนสินภิญโญสาม	SF3

ตารางที่ 2 ดัชนีราคาหุ้นตลาดหลักทรัพย์แห่งประเทศไทยและราคาปิดของหลักทรัพย์รายสัปดาห์
ระหว่าง 4 กรกฎาคม 2529-8 มกราคม 2531

DATE	SET INDEX	1 BBL	2 BAY	3 TFB	4 TMB	5 TDB	6 SCB	7 NTB	8 BOA	9 IFCT	10 SFIT
4/7/29	132.68	178.00	109.00	187.00	195.00	275.00	462.00	160.00	102.00	152.00	95.00
11/7/29	139.36	191.00	115.00	199.00	200.00	-	524.00	-	-	164.00	113.00
18/7/29	138.76	184.00	119.00	196.00	197.00	-	514.00	181.00	-	159.00	111.00
25/7/29	141.28	186.00	120.00	198.00	201.00	275.00	532.00	-	-	157.00	116.00
1/8/29	141.20	185.00	117.00	200.00	198.00	-	528.00	-	-	153.00	115.00
8/8/29	141.32	187.00	117.00	196.00	203.00	275.00	530.00	181.00	102.00	154.00	112.00
15/8/29	142.34	191.00	119.00	203.00	197.00	-	530.00	182.00	102.00	154.00	114.00
22/8/29	146.88	197.00	117.00	213.00	204.00	-	554.00	-	-	154.00	116.00
29/8/29	149.84	207.00	119.00	211.00	204.00	281.00	562.00	184.00	-	150.00	120.00
5/9/29	159.45	229.00	132.00	237.00	224.00	-	584.00	188.00	120.00	170.00	128.00
12/9/29	160.50	217.00	138.00	235.00	220.00	281.00	592.00	189.00	-	169.00	125.00
19/9/29	159.72	213.00	133.00	233.00	214.00	-	586.00	-	-	163.00	124.00
26/9/29	160.48	215.00	132.00	235.00	220.00	285.00	594.00	186.00	-	163.00	122.00
3/10/29	164.05	221.00	136.00	237.00	236.00	-	618.00	189.00	102.00	171.00	131.00
10/10/29	168.46	221.00	137.00	245.00	232.00	289.00	630.00	191.00	-	178.00	137.00
17/10/29	177.51	231.00	146.00	263.00	244.00	291.00	744.00	193.00	-	182.00	148.00
24/10/29	180.18	233.00	152.00	261.00	240.00	299.00	720.00	196.00	-	184.00	151.00
31/10/29	183.77	247.00	156.00	271.00	250.00	295.00	720.00	200.00	101.00	184.00	152.00
7/11/29	181.84	251.00	154.00	261.00	248.00	-	702.00	220.00	104.00	184.00	167.00
14/11/29	182.45	249.00	152.00	263.00	248.00	295.00	714.00	214.00	104.00	184.00	172.00
21/11/29	182.24	253.00	156.00	269.00	248.00	303.00	702.00	214.00	102.00	182.00	178.00
28/11/29	186.46	259.00	159.00	291.00	256.00	319.00	714.00	218.00	103.00	181.00	178.00
4/12/29	193.70	273.00	170.00	284.00	284.00	327.00	762.00	222.00	-	187.00	182.00
12/12/29	200.60	281.00	193.00	309.00	302.00	337.00	804.00	224.00	-	189.00	183.00
19/12/29	205.18	281.00	194.00	329.00	310.00	351.00	530.00	240.00	102.00	190.00	188.00
26/12/29	207.98	279.00	197.00	329.00	306.00	359.00	516.00	256.00	102.00	193.00	197.00
2/1/30	209.16	279.00	196.00	331.00	306.00	363.00	510.00	-	-	194.00	219.00
9/1/30	214.86	283.00	194.00	333.00	304.00	395.00	514.00	234.00	102.00	191.00	245.00
16/1/30	212.50	279.00	188.00	325.00	296.00	395.00	506.00	222.00	102.00	191.00	239.00
23/1/30	207.10	271.00	182.00	311.00	296.00	389.00	488.00	222.00	102.00	189.00	231.00
30/1/30	209.92	265.00	181.00	323.00	300.00	387.00	498.00	218.00	102.00	190.00	251.00
6/2/30	209.52	263.00	177.00	319.00	294.00	-	490.00	-	-	189.00	247.00
13/2/30	205.37	263.00	163.00	317.00	288.00	-	472.00	-	101.00	180.00	235.00
20/2/30	207.59	259.00	167.00	319.00	292.00	401.00	476.00	-	102.00	184.00	241.00
27/2/30	208.79	261.00	173.00	323.00	292.00	415.00	468.00	-	101.00	184.00	243.00
6/3/30	213.35	253.00	170.00	337.00	298.00	-	484.00	206.00	101.00	185.00	243.00
13/3/30	218.45	261.00	175.00	335.00	318.00	-	494.00	-	102.00	189.00	247.00
20/3/30	224.04	255.00	179.00	339.00	320.00	-	510.00	-	103.00	194.00	249.00
27/3/30	230.30	261.00	185.00	335.00	318.00	-	508.00	210.00	105.00	197.00	249.00
3/4/30	228.57	257.00	182.00	331.00	304.00	409.00	506.00	206.00	104.00	177.00	249.00
10/4/30	243.82	257.00	197.00	339.00	308.00	-	514.00	206.00	-	181.00	263.00
17/4/30	244.21	263.00	206.00	343.00	312.00	409.00	534.00	212.00	104.00	183.00	331.00
24/4/30	246.79	261.00	214.00	339.00	310.00	-	570.00	212.00	102.00	178.00	375.00
30/4/30	250.19	265.00	228.00	343.00	316.00	-	572.00	214.00	105.00	178.00	385.00
8/5/30	262.16	279.00	240.00	373.00	328.00	-	574.00	224.00	120.00	180.00	383.00
15/5/30	262.90	285.00	240.00	389.00	340.00	405.00	568.00	226.00	130.00	187.00	363.00
22/5/30	265.95	285.00	238.00	381.00	346.00	-	568.00	222.00	123.00	177.00	385.00
29/5/30	269.07	285.00	242.00	369.00	342.00	-	560.00	220.00	125.00	172.00	385.00

ตารางที่ 2 (ต่อ)

DATE	SET INDEX	1 BBL	2 BAY	3 TFB	4 TMB	5 TDB	6 SCB	7 NTB	8 BOA	9 IFCT	10 BFIT
5/6/30	273.52	299.00	238.00	377.00	352.00	409.00	562.00	220.00	121.00	168.00	389.00
12/6/30	279.91	311.00	244.00	361.00	356.00	441.00	558.00	226.00	117.00	173.00	405.00
19/6/30	281.66	295.00	246.00	361.00	348.00	411.00	554.00	224.00	116.00	169.00	413.00
26/6/30	297.92	303.00	272.00	371.00	370.00	411.00	592.00	224.00	109.00	189.00	445.00
3/7/30	314.22	299.00	286.00	381.00	380.00	-	630.00	232.00	110.00	193.00	455.00
10/7/30	334.85	331.00	310.00	381.00	398.00	411.00	624.00	254.00	146.00	222.00	511.00
17/7/30	348.50	347.00	326.00	417.00	396.00	409.00	636.00	292.00	153.00	230.00	525.00
24/7/30	341.15	339.00	326.00	415.00	398.00	381.00	624.00	290.00	136.00	236.00	545.00
31/7/30	313.93	337.00	295.00	393.00	374.00	359.00	592.00	258.00	122.00	212.00	531.00
7/8/30	323.85	333.00	314.00	395.00	396.00	359.00	610.00	270.00	129.00	222.00	531.00
14/8/30	325.58	331.00	312.00	391.00	400.00	363.00	622.00	270.00	130.00	232.00	537.00
21/8/30	334.91	339.00	314.00	405.00	436.00	361.00	654.00	272.00	132.00	242.00	545.00
28/8/30	346.09	351.00	328.00	407.00	460.00	361.00	662.00	274.00	142.00	244.00	501.00
4/9/30	371.78	361.00	352.00	411.00	402.00	371.00	702.00	288.00	150.00	288.00	617.00
11/9/30	382.01	375.00	364.00	415.00	400.00	371.00	690.00	292.00	153.00	305.00	605.00
18/9/30	401.49	381.00	382.00	405.00	396.00	373.00	722.00	326.00	164.00	306.00	605.00
25/9/30	416.42	379.00	404.00	409.00	396.00	405.00	758.00	370.00	196.00	296.00	641.00
2/10/30	443.27	411.00	434.00	427.00	416.00	427.00	846.00	434.00	232.00	310.00	649.00
9/10/30	451.09	393.00	436.00	417.00	426.00	435.00	870.00	452.00	232.00	326.00	699.00
16/10/30	472.86	393.00	510.00	413.00	410.00	443.00	850.00	474.00	220.00	338.00	889.00
22/10/30	399.49	361.00	414.00	371.00	374.00	391.00	726.00	408.00	183.00	274.00	701.00
30/10/30	299.83	309.00	286.00	323.00	310.00	347.00	532.00	322.00	143.00	202.00	517.00
6/11/30	330.37	337.00	344.00	351.00	360.00	351.00	584.00	370.00	170.00	230.00	471.00
13/11/30	313.81	327.00	338.00	339.00	336.00	331.00	562.00	340.00	156.00	216.00	403.00
20/11/30	280.34	309.00	308.00	321.00	310.00	305.00	512.00	296.00	132.00	187.00	365.00
27/11/30	299.39	319.00	330.00	335.00	330.00	313.00	540.00	338.00	144.00	209.00	383.00
4/12/30	260.91	297.00	300.00	313.00	298.00	301.00	490.00	306.00	126.00	175.00	311.00
11/12/30	243.97	275.00	256.00	295.00	262.00	295.00	456.00	298.00	114.00	157.00	229.00
18/12/30	277.47	295.00	236.00	319.00	302.00	305.00	500.00	290.00	133.00	190.00	297.00
25/12/30	286.77	293.00	296.00	323.00	298.00	303.00	498.00	290.00	126.00	194.00	317.00
30/12/30	294.94	295.00	300.00	325.00	298.00	301.00	500.00	288.00	125.00	184.00	307.00
8/1/31	327.37	321.00	328.00	351.00	318.00	313.00	540.00	294.00	150.00	208.00	401.00

ตารางที่ 2 (ต่อ)

DATE	11 AITCO	12 GF	13 TISCO	14 NFS	15 DS	16 BIC	17 PT	18 UAF	19 ACL	20 MCC
4/7/29	135.00	73.00	440.00	25.50	131.00	90.00	77.00	120.00	130.00	129.00
11/7/29	147.00	76.00	442.00	29.00	137.00	89.00	87.00	122.00	-	133.00
18/7/29	145.00	75.00	440.00	29.00	137.00	89.00	87.00	126.00	-	140.00
25/7/29	150.00	77.00	440.00	29.75	150.00	87.00	98.00	131.00	-	147.00
1/8/29	148.00	79.00	440.00	29.00	147.00	87.50	95.00	130.00	138.00	145.00
9/8/29	147.00	77.50	448.00	28.25	148.00	87.50	92.00	129.00	-	146.00
15/8/29	149.00	79.50	448.00	29.00	150.00	90.00	96.00	125.00	134.00	149.00
22/8/29	142.00	80.00	460.00	28.75	153.00	91.00	98.00	-	130.00	151.00
29/8/29	156.00	84.00	470.00	30.00	168.00	91.50	113.00	126.00	136.00	153.00
5/9/29	176.00	95.00	490.00	33.50	185.00	91.50	138.00	133.00	143.00	170.00
12/9/29	178.00	92.00	500.00	33.75	182.00	95.00	135.00	135.00	152.00	180.00
19/9/29	175.00	88.00	498.00	33.00	177.00	100.00	133.00	135.00	-	175.00
26/9/29	174.00	83.50	502.00	32.00	174.00	105.00	132.00	130.00	-	174.00
3/10/29	185.00	95.00	506.00	34.75	184.00	127.00	148.00	143.00	161.00	186.00
10/10/29	185.00	98.50	522.00	36.25	185.00	129.00	155.00	145.00	162.00	195.00
17/10/29	189.00	107.00	534.00	40.00	188.00	144.00	158.00	144.00	-	190.00
24/10/29	198.00	123.00	594.00	42.25	193.00	146.00	156.00	148.00	165.00	210.00
31/10/29	203.00	120.00	608.00	45.50	195.00	169.00	157.00	149.00	160.00	206.00
7/11/29	197.00	120.00	596.00	55.75	196.00	165.00	153.00	153.00	165.00	222.00
14/11/29	200.00	121.00	620.00	54.75	195.00	142.00	159.00	160.00	174.00	214.00
21/11/29	202.00	122.00	620.00	55.75	197.00	142.00	159.00	154.00	180.00	214.00
28/11/29	206.00	125.00	620.00	56.75	200.00	138.00	162.00	156.00	184.00	216.00
4/12/29	214.00	138.00	722.00	63.25	212.00	138.00	174.00	164.00	190.00	222.00
12/12/29	222.00	140.00	722.00	71.25	226.00	140.00	172.00	166.00	251.00	230.00
19/12/29	224.00	138.00	782.00	71.25	232.00	139.00	170.00	163.00	249.00	230.00
26/12/29	224.00	142.00	866.00	85.75	246.00	140.00	174.00	160.00	227.00	228.00
2/1/30	224.00	148.00	902.00	86.25	270.00	155.00	195.00	164.00	231.00	250.00
9/1/30	243.00	153.00	920.00	100.75	268.00	158.00	189.00	175.00	241.00	242.00
16/1/30	248.00	150.00	968.00	101.25	270.00	146.00	184.00	172.00	-	246.00
23/1/30	238.00	144.00	1010.00	102.75	266.00	145.00	180.00	153.00	237.00	242.00
30/1/30	268.00	157.00	1200.00	116.75	318.00	145.00	197.00	159.00	233.00	288.00
6/2/30	254.00	151.00	1230.00	113.75	304.00	142.00	202.00	158.00	245.00	284.00
13/2/30	246.00	143.00	1120.00	102.75	286.00	128.00	204.00	148.00	-	282.00
20/2/30	248.00	146.00	166.00	106.75	300.00	129.00	220.00	148.00	-	298.00
27/2/30	254.00	152.00	169.00	115.75	302.00	128.00	216.00	145.00	-	292.00
6/3/30	260.00	153.00	169.00	120.75	312.00	128.00	187.00	147.00	221.00	306.00
13/3/30	264.00	155.00	185.00	129.75	326.00	135.00	183.00	152.00	225.00	294.00
20/3/30	272.00	154.00	198.00	143.75	340.00	145.00	190.00	153.00	235.00	298.00
27/3/30	296.00	155.00	207.00	155.75	380.00	158.00	192.00	154.00	259.00	302.00
3/4/30	290.00	156.00	213.00	149.75	382.00	158.00	191.00	156.00	275.00	302.00
10/4/30	286.00	168.00	241.00	164.75	396.00	160.00	212.00	170.00	297.00	332.00
17/4/30	286.00	170.00	241.00	170.75	414.00	165.00	222.00	186.00	291.00	376.00
24/4/30	298.00	173.00	285.00	174.00	424.00	181.00	226.00	201.00	295.00	368.00
30/4/30	294.00	179.00	291.00	177.75	428.00	180.00	226.00	205.00	297.00	362.00
8/5/30	308.00	200.00	315.00	193.75	420.00	192.00	238.00	219.00	291.00	366.00
15/5/30	300.00	198.00	321.00	189.75	412.00	180.00	224.00	215.00	291.00	366.00
22/5/30	310.00	199.00	341.00	219.75	420.00	185.00	230.00	219.00	305.00	366.00
29/5/30	300.00	216.00	393.00	229.75	420.00	195.00	234.00	221.00	325.00	368.00

ตารางที่ 2 (ต่อ)

DATE	11 AITCO	12 GF	13 TISCO	14 NFS	15 DS	16 BIC	17 PT	18 UAF	19 ACL	20 MCC
5/6/30	310.00	224.00	425.00	241.75	420.00	217.00	274.00	243.00	347.00	372.00
12/6/30	312.00	254.00	405.00	301.75	432.00	241.00	284.00	275.00	347.00	378.00
19/6/30	328.00	284.00	373.00	319.75	474.00	271.00	292.00	291.00	335.00	392.00
26/6/30	326.00	296.00	401.00	323.75	496.00	287.00	306.00	321.00	343.00	410.00
3/7/30	328.00	300.00	405.00	323.75	516.00	283.00	308.00	325.00	339.00	420.00
10/7/30	348.00	328.00	417.00	367.75	552.00	291.00	334.00	337.00	371.00	430.00
17/7/30	362.00	342.00	437.00	389.75	560.00	333.00	346.00	333.00	383.00	450.00
24/7/30	346.00	296.00	405.00	367.75	554.00	333.00	334.00	319.00	355.00	450.00
31/7/30	300.00	250.00	349.00	325.00	472.00	261.00	312.00	285.00	319.00	450.00
7/8/30	320.00	258.00	359.00	329.00	514.00	281.00	322.00	299.00	335.00	452.00
14/8/30	328.00	278.00	363.00	331.00	520.00	293.00	330.00	305.00	337.00	450.00
21/8/30	338.00	294.00	387.00	353.00	528.00	295.00	344.00	317.00	351.00	450.00
28/8/30	350.00	314.00	405.00	367.00	552.00	377.00	364.00	331.00	365.00	458.00
4/9/30	364.00	318.00	409.00	371.00	568.00	415.00	376.00	347.00	369.00	480.00
11/9/30	398.00	356.00	431.00	379.00	580.00	421.00	408.00	385.00	399.00	502.00
18/9/30	396.00	382.00	451.00	395.00	650.00	411.00	420.00	389.00	399.00	510.00
25/9/30	418.00	398.00	461.00	403.00	714.00	489.00	450.00	421.00	423.00	540.00
2/10/30	460.00	442.00	523.00	455.00	846.00	735.00	498.00	513.00	501.00	670.00
9/10/30	498.00	534.00	551.00	445.00	846.00	711.00	512.00	537.00	531.00	910.00
16/10/30	692.00	534.00	589.00	505.00	964.00	859.00	606.00	627.00	599.00	1202.00
22/10/30	530.00	530.00	487.00	383.00	672.00	619.00	490.00	477.00	473.00	974.00
30/10/30	478.00	374.00	327.00	241.00	424.00	391.00	330.00	303.00	301.00	878.00
6/11/30	414.00	370.00	337.00	247.00	496.00	409.00	346.00	313.00	345.00	838.00
13/11/30	358.00	318.00	315.00	223.00	482.00	383.00	312.00	307.00	339.00	726.00
20/11/30	342.00	252.00	249.00	175.00	378.00	301.00	246.00	243.00	291.00	570.00
27/11/30	282.00	274.00	265.00	196.00	398.00	32.75	270.00	267.00	315.00	488.00
4/12/30	190.00	164.00	163.00	125.00	248.00	20.00	199.00	173.00	227.00	488.00
11/12/30	189.00	130.00	123.00	92.00	220.00	16.75	192.00	156.00	207.00	-
18/12/30	240.00	207.00	195.00	147.00	324.00	25.00	244.00	216.00	279.00	-
25/12/30	270.00	26.25	266.00	209.00	370.00	31.00	268.00	244.00	287.00	-
30/12/30	280.00	28.25	252.00	206.00	362.00	29.75	268.00	240.00	287.00	47.50
8/1/31	322.00	39.75	336.00	318.00	452.00	38.75	344.00	326.00	347.00	55.25

ตารางที่ 2 (ต่อ)

DATE	21 BKI	22 SIC	23 PHA	24 SINGER	25 DTM	26 NC	27 BJC	28 VK	29 WG	30 SPC
4/7/29	1205.00	242.00	751.00	26.00	119.00	101.00	705.00	62.00	92.50	142.00
11/7/29	-	244.00	751.00	26.00	124.00	97.00	-	63.00	97.00	-
18/7/29	1245.00	276.00	763.00	26.25	120.00	-	705.00	62.00	97.00	-
25/7/29	-	282.00	775.00	26.25	-	90.00	-	-	95.00	-
1/8/29	-	272.00	769.00	26.25	-	90.00	705.00	68.00	104.00	136.00
8/8/29	-	276.00	775.00	26.00	-	-	-	64.50	104.00	-
15/8/29	-	-	-	-	126.00	90.00	-	71.00	104.00	-
22/8/29	-	-	-	25.75	-	-	705.00	72.50	105.00	165.00
29/8/29	-	-	769.00	25.50	-	-	723.00	73.50	108.00	177.00
5/9/29	-	279.00	769.00	25.75	126.00	-	-	77.50	112.00	200.00
12/9/29	1285.00	290.00	799.00	26.00	-	95.00	729.00	80.00	117.00	252.00
19/9/29	1325.00	302.00	799.00	25.75	133.00	-	-	81.00	116.00	250.00
26/9/29	-	304.00	823.00	25.25	157.00	97.00	-	-	-	254.00
3/10/29	1405.00	306.00	865.00	24.50	164.00	95.00	-	-	131.00	250.00
10/10/29	-	324.00	934.00	24.25	-	97.00	729.00	90.00	127.00	250.00
17/10/29	1445.00	324.00	943.00	22.50	-	99.00	-	-	127.00	268.00
24/10/29	-	326.00	937.00	26.25	-	105.00	-	100.00	129.00	294.00
31/10/29	1485.00	328.00	-	25.50	158.00	-	-	99.00	133.00	306.00
7/11/29	-	332.00	937.00	26.75	158.00	-	-	99.00	135.00	238.00
14/11/29	-	334.00	-	26.25	158.00	105.00	-	97.00	-	250.00
21/11/29	1525.00	-	949.00	26.00	151.00	-	-	95.00	131.00	230.00
28/11/29	1565.00	370.00	1003.00	26.00	143.00	-	729.00	95.00	135.00	-
4/12/29	-	-	999.00	26.75	-	-	-	-	135.00	244.00
12/12/29	-	362.00	-	27.00	147.00	-	777.00	95.00	138.00	-
19/12/29	1605.00	368.00	-	26.75	-	103.00	813.00	95.00	153.00	240.00
26/12/29	-	370.00	993.00	33.00	164.00	-	-	92.00	154.00	250.00
2/1/30	-	-	1011.00	32.25	176.00	-	-	92.00	168.00	274.00
9/1/30	-	378.00	1091.00	37.25	168.00	120.00	813.00	109.00	168.00	320.00
16/1/30	1785.00	376.00	1081.00	36.75	166.00	105.00	813.00	109.00	161.00	312.00
23/1/30	1925.00	370.00	1161.00	37.00	165.00	105.00	813.00	101.00	152.00	322.00
30/1/30	2005.00	368.00	1181.00	40.75	167.00	107.00	819.00	-	158.00	326.00
6/2/30	-	372.00	1261.00	37.00	166.00	-	813.00	-	159.00	324.00
13/2/30	-	370.00	-	32.75	166.00	-	813.00	-	152.00	-
20/2/30	-	374.00	1261.00	31.25	166.00	-	813.00	-	156.00	318.00
27/2/30	2085.00	376.00	1230.00	30.75	-	107.00	-	-	159.00	332.00
6/3/30	-	378.00	-	32.75	169.00	-	825.00	98.00	170.00	326.00
13/3/30	-	380.00	1261.00	33.50	169.00	107.00	831.00	95.00	191.00	360.00
20/3/30	2085.00	424.00	1161.00	33.75	-	130.00	831.00	95.00	210.00	492.00
27/3/30	2045.00	450.00	1121.00	35.50	-	128.00	-	93.50	210.00	446.00
3/4/30	-	-	1161.00	34.25	-	126.00	-	0	206.00	438.00
10/4/30	-	-	-	34.25	-	124.00	-	92.00	232.00	406.00
17/4/30	-	-	-	34.50	-	130.00	-	99.00	238.00	460.00
24/4/30	1965.00	-	-	33.50	170.00	143.00	843.00	-	246.00	458.00
30/4/30	-	-	-	34.25	166.00	140.00	849.00	98.00	258.00	442.00
8/5/30	-	-	1261.00	35.50	178.00	196.00	-	99.50	276.00	450.00
15/5/30	1985.00	-	1221.00	33.50	198.00	192.00	-	103.00	258.00	438.00
22/5/30	1985.00	440.00	1231.00	32.75	186.00	182.00	999.00	107.00	274.00	432.00
29/5/30	1965.00	-	1291.00	32.00	190.00	186.00	999.00	104.00	274.00	446.00

ตารางที่ 2 (ต่อ)

DATE	21 BKI	22 SIC	23 PHA	24 SINGER	25 DTM	26 NC	27 BJC	28 VK	29 WG	30 SPC
5/6/30	1965.00	-	1291.00	33.75	176.00	182.00	1005.00	98.00	278.00	408.00
12/6/30	1975.00	446.00	1321.00	32.75	180.00	181.00	1005.00	96.00	270.00	430.00
19/6/30	-	444.00	-	33.00	180.00	174.00	1045.00	102.00	256.00	466.00
26/6/30	1975.00	450.00	1351.00	40.75	190.00	180.00	1045.00	136.00	268.00	488.00
3/7/30	2195.00	-	1421.00	39.75	225.00	209.00		149.00	302.00	506.00
10/7/30	2255.00	488.00	1451.00	39.75	207.00	205.00	1485.00	198.00	324.00	608.00
17/7/30	2295.00	520.00	1471.00	43.75	235.00	215.00	1485.00	180.00	316.00	508.00
24/7/30	2415.00	512.00	1481.00	39.75	223.00	251.00	1485.00	152.00	284.00	646.00
31/7/30	2475.00	490.00	1489.00	34.00	209.00	221.00	1485.00	160.00	242.00	640.00
7/8/30	2455.00	466.00	1517.00	37.00	205.00	217.00	1449.00	144.00	270.00	490.00
14/8/30	-	474.00	1485.00	37.50	225.00	200.00	-	138.00	278.00	450.00
21/8/30	2495.00	480.00	1485.00	41.75	271.00	243.00	1425.00	137.00	306.00	512.00
28/8/30	2495.00	602.00	-	42.75	325.00	245.00	1407.00	145.00	318.00	524.00
4/9/30	-	662.00	1455.00	42.75	279.00	299.00	-	164.00	342.00	620.00
11/9/30	2485.00	656.00	1525.00	43.25	337.00	339.00	1509.00	162.00	340.00	594.00
18/9/30	2505.00	676.00	-	44.25	343.00	359.00	1551.00	157.00	376.00	604.00
25/9/30	2525.00	-	1505.00	51.00	329.00	321.00	1623.00	182.00	378.00	590.00
2/10/30	2565.00	-	1637.00	54.50	323.00	337.00	-	204.00	410.00	598.00
9/10/30	2675.00	712.00	1765.00	54.50	325.00	313.00	1956.00	200.00	406.00	596.00
16/10/30	2735.00	796.00	1861.00	75.50	433.00	347.00	2207.00	194.00	462.00	792.00
22/10/30	-	792.00	1565.00	58.50	360.00	295.00	2217.00	172.00	368.00	776.00
30/10/30	2225.00	616.00	1365.00	37.25	229.00	225.00	-	112.00	256.00	492.00
6/11/30	2255.00	592.00	-	43.50	245.00	229.00	2107.00	128.00	272.00	496.00
13/11/30	2305.00	590.00	1335.00	41.50	227.00	233.00	-	125.00	266.00	458.00
20/11/30	2195.00	-	1347.00	35.75	227.00	233.00	-	103.00	210.00	360.00
27/11/30	-	562.00	1425.00	40.00	241.00	221.00	-	127.00	242.00	450.00
4/12/30	2155.00	-	1407.00	32.50	203.00	180.00	158.00	102.00	184.00	292.00
11/12/30	-	-	-	28.00	180.00	158.00	143.00	89.50	180.00	294.00
18/12/30	-	618.00	-	37.00	204.00	153.00	140.00	112.00	225.00	380.00
25/12/30	-	602.00	-	38.50	202.00	158.00	165.00	107.00	231.00	44.00
30/12/30	-	-	-	-	-	-	-	102.00	229.00	39.00
8/1/31	-	-	1437.00	44.50	218.00	173.00	163.00	115.00	315.00	49.50

ตารางที่ 2 (ต่อ)

DATE	31 SPI	32 SUC	33 ICC	34 EAC	35 MBL	36 TTP	37 CSC	38 SP	39 TGI	40 JCC
4/7/29	142.00	116.00	463.00	159.00	26.75	143.00	228.00	69.75	253.00	134.00
11/7/29	-	125.00	477.00	160.00	30.25	-	-	65.75	247.00	136.00
18/7/29	-	122.00	491.00	160.00	32.50	-	-	63.75	-	136.00
25/7/29	-	136.00	499.00	159.00	32.00	141.00	-	67.75	-	140.00
1/8/29	124.00	133.00	513.00	158.00	31.25	145.00	-	76.75	249.00	137.00
8/8/29	-	141.00	517.00	157.00	32.25	-	-	68.25	251.00	138.00
15/8/29	125.00	139.00	525.00	157.00	33.00	-	-	75.75	251.00	138.00
22/8/29	136.00	149.00	541.00	-	37.50	159.00	-	83.25	261.00	139.00
29/8/29	135.00	159.00	629.00	162.00	39.00	-	-	99.25	261.00	142.00
5/9/29	160.00	164.00	635.00	182.00	45.00	174.00	234.00	103.25	259.00	154.00
12/9/29	168.00	167.00	677.00	182.00	42.50	194.00	-	-	261.00	159.00
19/9/29	180.00	165.00	677.00	180.00	42.50	232.00	232.00	-	261.00	154.00
26/9/29	195.00	168.00	671.00	181.00	42.75	228.00	232.00	-	-	152.00
3/10/29	198.00	169.00	695.00	190.00	45.00	232.00	232.00	-	269.00	154.00
10/10/29	192.00	167.00	683.00	207.00	51.00	278.00	234.00	-	279.00	160.00
17/10/29	199.00	180.00	575.00	211.00	49.25	292.00	240.00	-	295.00	164.00
24/10/29	204.00	186.00	555.00	213.00	48.75	282.00	-	106.25	301.00	171.00
31/10/29	198.00	176.00	569.00	209.00	61.00	304.00	242.00	-	-	167.00
7/11/29	197.00	164.00	585.00	209.00	54.00	358.00	252.00	-	-	160.00
14/11/29	-	166.00	-	215.00	54.00	424.00	-	108.25	293.00	161.00
21/11/29	-	163.00	573.00	213.00	51.50	416.00	242.00	102.25	301.00	159.00
28/11/29	-	149.00	565.00	221.00	48.75	408.00	-	95.75	341.00	160.00
4/12/29	-	159.00	-	235.00	56.50	410.00	-	97.75	339.00	163.00
12/12/29	-	167.00	-	293.00	55.00	416.00	-	101.75	-	178.00
19/12/29	195.00	175.00	565.00	275.00	63.00	414.00	-	106.75	331.00	177.00
26/12/29	199.00	178.00	573.00	277.00	63.50	478.00	244.00	112.75	-	177.00
2/1/30	209.00	175.00	573.00	267.00	62.00	466.00	262.00	131.75	-	178.00
9/1/30	223.00	180.00	625.00	273.00	66.00	482.00	330.00	138.75	-	180.00
16/1/30	225.00	179.00	613.00	271.00	63.00	478.00	-	131.75	-	176.00
23/1/30	219.00	172.00	655.00	267.00	59.50	464.00	-	-	-	171.00
30/1/30	-	174.00	691.00	267.00	61.00	498.00	-	-	-	175.00
6/2/30	229.00	173.00	757.00	263.00	59.50	538.00	-	-	-	175.00
13/2/30	233.00	168.00	745.00	255.00	53.00	528.00	-	-	-	169.00
20/2/30	241.00	169.00	799.00	253.00	55.00	552.00	-	-	-	170.00
27/2/30	255.00	170.00	841.00	257.00	55.00	632.00	312.00	-	331.00	171.00
6/3/30	247.00	174.00	829.00	255.00	54.50	704.00	-	-	331.00	174.00
13/3/30	283.00	184.00	900.00	259.00	57.00	830.00	-	131.75	-	223.00
20/3/30	361.00	206.00	900.00	265.00	60.50	908.00	-	181.75	-	243.00
27/3/30	341.00	206.00	925.00	267.00	62.00	974.00	-	171.75	335.00	257.00
3/4/30	337.00	194.00	943.00	261.00	61.00	968.00	304.00	169.75	331.00	251.00
10/4/30	323.00	200.00	1025.00	259.00	69.50	1074.00	274.00	209.75	-	285.00
17/4/30	359.00	212.00	1035.00	265.00	72.00	964.00	302.00	197.75	-	277.00
24/4/30	357.00	210.00	1015.00	267.00	73.00	994.00	302.00	171.75	329.00	283.00
30/4/30	349.00	230.00	1025.00	281.00	74.50	1014.00	-	198.75	345.00	289.00
8/5/30	381.00	278.00	1035.00	327.00	77.00	1024.00	312.00	272.75	357.00	313.00
15/5/30	415.00	260.00	1035.00	331.00	79.50	1004.00	320.00	292.75	371.00	295.00
22/5/30	433.00	272.00	1035.00	391.00	78.50	992.00	316.00	348.75	-	307.00
29/5/30	515.00	280.00	1035.00	403.00	77.00	962.00	316.00	350.75	347.00	331.00

ตารางที่ 2 (ต่อ)

DATE	31 SPI	32 SUC	33 ICC	34 EAC	35 MBL	36 TTP	37 CSC	38 SP	39 TGI	40 JCC
5/6/30	501.00	310.00	1025.00	403.00	74.50	938.00	-	360.75	361.00	339.00
12/6/30	461.00	344.00	1085.00	393.00	77.00	896.00	318.00	340.75	353.00	365.00
19/6/30	483.00	386.00	1165.00	399.00	83.00	932.00	320.00	316.75	351.00	405.00
26/6/30	579.00	406.00	1225.00	401.00	94.50	962.00	316.00	314.75	355.00	423.00
3/7/30	683.00	424.00	1225.00	429.00	105.00	1106.00	320.00	328.75	-	475.00
10/7/30	683.00	422.00	1345.00	455.00	140.00	1156.00	332.00	328.75	397.00	447.00
17/7/30	707.00	414.00	1625.00	375.00	133.00	1146.00	340.00	348.75	409.00	443.00
24/7/30	809.00	388.00	2225.00	329.00	130.00	1106.00	410.00	296.75	433.00	421.00
31/7/30	709.00	322.00	1935.00	281.00	114.00	950.00	394.00	252.00	-	339.00
7/8/30	689.00	342.00	1905.00	315.00	117.00	1036.00	418.00	286.00	425.00	375.00
14/8/30	689.00	364.00	1865.00	311.00	119.00	1030.00	418.00	292.00	421.00	393.00
21/8/30	693.00	384.00	1961.00	325.00	129.00	1024.00	422.00	320.00	425.00	421.00
28/8/30	693.00	406.00	2011.00	331.00	135.00	1096.00	450.00	306.00	425.00	447.00
4/9/30	689.00	402.00	2051.00	355.00	140.00	1252.00	480.00	390.00	431.00	483.00
11/9/30	585.00	406.00	2061.00	353.00	146.00	1222.00	514.00	376.00	441.00	511.00
18/9/30	697.00	458.00	-	375.00	174.00	1216.00	518.00	458.00	449.00	579.00
25/9/30	713.00	464.00	-	371.00	178.00	1288.00	520.00	430.00	449.00	607.00
2/10/30	749.00	478.00	-	373.00	230.00	1506.00	530.00	416.00	449.00	651.00
9/10/30	801.00	506.00	2001.00	417.00	234.00	1500.00	590.00	496.00	449.00	643.00
16/10/30	881.00	620.00	1991.00	433.00	222.00	1510.00	642.00	610.00	453.00	643.00
22/10/30	713.00	540.00	1975.00	353.00	175.00	1216.00	642.00	348.00	453.00	545.00
30/10/30	449.00	342.00	1447.00	265.00	112.00	812.00	496.00	278.00	453.00	419.00
6/11/30	533.00	384.00	1393.00	295.00	117.00	976.00	450.00	318.00	431.00	451.00
13/11/30	531.00	356.00	1369.00	287.00	104.00	982.00	-	320.00	381.00	423.00
20/11/30	461.00	298.00	-	261.00	85.50	794.00	372.00	252.00	359.00	333.00
27/11/30	471.00	342.00	1345.00	289.00	96.00	910.00	360.00	290.00	393.00	385.00
4/12/30	429.00	286.00	1315.00	249.00	60.00	674.00	356.00	200.00	403.00	303.00
11/12/30	397.00	228.00	1231.00	237.00	51.00	558.00	-	148.00	403.00	261.00
18/12/30	397.00	274.00	1207.00	281.00	74.00	714.00	364.00	232.00	-	359.00
25/12/30	421.00	276.00	1219.00	281.00	100.00	802.00	364.00	260.00	-	395.00
30/12/30	-	274.00	-	277.00	95.00	850.00	372.00	244.00	-	391.00
8/1/31	-	346.00	-	295.00	137.00	970.00	-	286.00	-	463.00

ตารางที่ 2 (ต่อ)

DATE	41 SCC	42 SCCC	43 TGCI	44 TTM	45 WACOAL	46 TICO	47 BNC	48 BRC	49 UPF	50 UI
4/7/29	519.00	508.00	234.00	296.00	616.00	260.00	90.00	100.00	119.00	107.00
11/7/29	559.00	532.00	246.00	304.00	-	260.00	-	99.00	-	118.00
18/7/29	555.00	576.00	246.00	306.00	-	254.00	-	99.00	-	115.00
25/7/29	579.00	594.00	248.00	300.00	-	254.00	-	-	121.00	123.00
1/8/29	577.00	494.00	268.00	318.00	-	260.00	-	113.00	-	123.00
8/8/29	557.00	494.00	264.00	324.00	-	258.00	-	109.00	-	128.00
15/8/29	557.00	490.00	278.00	336.00	-	252.00	-	105.00	-	127.00
22/8/29	515.00	512.00	286.00	342.00	-	256.00	-	-	-	132.00
29/8/29	621.00	510.00	-	356.00	-	-	94.00	-	-	144.00
5/9/29	687.00	518.00	-	396.00	-	260.00	100.00	106.00	-	154.00
12/9/29	705.00	548.00	-	392.00	-	256.00	100.00	-	-	152.00
19/9/29	717.00	546.00	-	380.00	-	254.00	-	104.00	-	152.00
26/9/29	717.00	540.00	270.00	392.00	-	276.00	-	111.00	141.00	151.00
3/10/29	711.00	550.00	-	400.00	628.00	276.00	106.00	114.00	177.00	155.00
10/10/29	771.00	566.00	-	432.00	-	274.00	108.00	112.00	190.00	151.00
17/10/29	837.00	594.00	278.00	-	-	278.00	112.00	-	192.00	155.00
24/10/29	843.00	590.00	318.00	428.00	-	280.00	-	113.00	-	164.00
31/10/29	837.00	576.00	326.00	476.00	-	284.00	-	116.00	188.00	164.00
7/11/29	783.00	558.00	322.00	460.00	-	286.00	-	119.00	189.00	158.00
14/11/29	789.00	560.00	326.00	-	-	304.00	116.00	-	192.00	162.00
21/11/29	759.00	560.00	-	464.00	-	290.00	-	-	193.00	157.00
28/11/29	789.00	570.00	322.00	452.00	-	292.00	112.00	-	190.00	158.00
4/12/29	813.00	584.00	318.00	468.00	-	318.00	-	-	190.00	164.00
12/12/29	843.00	596.00	324.00	476.00	640.00	310.00	116.00	-	192.00	164.00
19/12/29	867.00	590.00	340.00	472.00	658.00	312.00	-	-	-	177.00
26/12/29	873.00	614.00	360.00	494.00	654.00	384.00	110.00	120.00	190.00	175.00
2/1/30	867.00	620.00	-	530.00	-	420.00	118.00	124.00	-	178.00
9/1/30	861.00	674.00	400.00	702.00	-	488.00	154.00	146.00	-	189.00
16/1/30	861.00	680.00	452.00	606.00	-	468.00	-	-	209.00	184.00
23/1/30	813.00	662.00	-	610.00	844.00	448.00	-	-	-	176.00
30/1/30	819.00	680.00	430.00	634.00	844.00	456.00	-	-	217.00	184.00
5/2/30	825.00	698.00	418.00	640.00	-	432.00	-	-	-	182.00
13/2/30	819.00	698.00	422.00	634.00	-	304.00	-	-	-	176.00
20/2/30	819.00	722.00	422.00	632.00	574.00	270.00	-	-	225.00	180.00
27/2/30	807.00	722.00	436.00	676.00	672.00	288.00	-	-	225.00	186.00
6/3/30	825.00	776.00	452.00	724.00	810.00	270.00	-	-	227.00	179.00
13/3/30	837.00	764.00	456.00	748.00	882.00	286.00	-	-	225.00	183.00
20/3/30	855.00	782.00	-	790.00	882.00	290.00	150.00	142.00	227.00	194.00
27/3/30	855.00	824.00	512.00	802.00	906.00	294.00	168.00	172.00	225.00	219.00
3/4/30	879.00	818.00	522.00	784.00	838.00	286.00	164.00	196.00	221.00	207.00
10/4/30	1005.00	974.00	-	778.00	858.00	328.00	164.00	188.00	-	215.00
17/4/30	965.00	926.00	530.00	772.00	-	350.00	180.00	224.00	241.00	217.00
24/4/30	991.00	920.00	-	803.00	-	352.00	192.00	246.00	239.00	219.00
30/4/30	991.00	920.00	520.00	796.00	-	354.00	185.00	258.00	255.00	243.00
8/5/30	1013.00	932.00	544.00	832.00	-	376.00	183.00	254.00	289.00	289.00
15/5/30	995.00	920.00	656.00	832.00	-	380.00	183.00	252.00	283.00	281.00
22/5/30	997.00	932.00	-	802.00	870.00	410.00	182.00	296.00	271.00	285.00
29/5/30	1023.00	938.00	-	778.00	-	408.00	203.00	328.00	277.00	291.00

ตารางที่ 2 (ต่อ)

DATE	41 SCC	42 SCCC	43 TGCI	44 TTM	45 WAOAL	46 TICO	47 BNC	48 BRC	49 UPF	50 UI
5/6/30	1013.00	938.00	626.00	-	954.00	430.00	253.00	314.00	-	293.00
12/6/30	1005.00	950.00	596.00	784.00	1144.00	430.00	243.00	314.00	313.00	327.00
19/6/30	1051.00	938.00	-	778.00	-	440.00	247.00	330.00	339.00	339.00
26/6/30	1171.00	1034.00	-	802.00	-	454.00	251.00	340.00	349.00	403.00
3/7/30	1351.00	1194.00	592.00	790.00	-	454.00	-	348.00	351.00	397.00
10/7/30	1361.00	1284.00	610.00	904.00	1224.00	440.00	253.00	470.00	355.00	419.00
17/7/30	1421.00	1284.00	634.00	940.00	1284.00	446.00	265.00	480.00	361.00	415.00
24/7/30	1391.00	1274.00	634.00	916.00	1284.00	424.00	251.00	414.00	357.00	403.00
31/7/30	1231.00	1244.00	628.00	884.00	1188.00	392.00	235.00	376.00	335.00	325.00
7/8/30	1309.00	1196.00	660.00	900.00	1152.00	382.00	225.00	380.00	335.00	319.00
14/8/30	1315.00	1220.00	-	900.00	1164.00	380.00	-	392.00	401.00	305.00
21/8/30	1309.00	1232.00	600.00	884.00	1188.00	418.00	235.00	412.00	471.00	363.00
28/8/30	1363.00	1280.00	-	888.00	1266.00	418.00	247.00	434.00	479.00	381.00
4/9/30	1465.00	1484.00	584.00	940.00	1365.00	440.00	255.00	490.00	-	385.00
11/9/30	1507.00	1526.00	-	966.00	1410.00	430.00	295.00	510.00	-	383.00
18/9/30	1643.00	1662.00	-	976.00	1398.00	452.00	385.00	498.00	433.00	461.00
25/9/30	1867.00	1798.00	600.00	948.00	1314.00	466.00	371.00	468.00	429.00	431.00
2/10/30	1891.00	1878.00	620.00	1242.00	1368.00	536.00	377.00	462.00	397.00	425.00
9/10/30	1859.00	1806.00	622.00	1242.00	1468.00	554.00	353.00	450.00	401.00	405.00
16/10/30	1915.00	1854.00	620.00	1320.00	1462.00	546.00	409.00	624.00	467.00	491.00
22/10/30	1547.00	1438.00	506.00	1188.00	1354.00	430.00	325.00	472.00	421.00	417.00
30/10/30	1095.00	914.00	380.00	836.00	1102.00	313.00	207.00	298.00	267.00	279.00
6/11/30	1371.00	1066.00	-	860.00	1084.00	305.00	216.00	328.00	291.00	311.00
13/11/30	1233.00	1000.00	390.00	780.00	926.00	362.00	210.00	320.00	345.00	307.00
20/11/30	1113.00	840.00	-	576.00	802.00	350.00	191.00	252.00	311.00	279.00
27/11/30	1221.00	936.00	-	736.00	826.00	376.00	207.00	290.00	333.00	275.00
4/12/30	1071.00	780.00	-	-	826.00	270.00	176.00	250.00	301.00	221.00
11/12/30	1065.00	788.00	-	600.00	798.00	278.00	165.00	238.00	271.00	199.00
18/12/30	1233.00	952.00	-	600.00	814.00	320.00	180.00	310.00	273.00	202.00
25/12/30	1287.00	976.00	-	632.00	906.00	320.00	196.00	284.00	275.00	218.00
30/12/30	1269.00	992.00	382.00	612.00	-	322.00	190.00	286.00	273.00	210.00
8/1/31	1587.00	1390.00	-	716.00	-	332.00	-	348.00	291.00	286.00

ตารางที่ 2 (ต่อ)

DATE	51 UT	52 BATA	53 AFC	54 TF	55 FFT	56 UFM	57 SSC	58 SFP	59 DTC	60 THL
4/7/29	70.00	93.00	110.00	280.00	324.00	87.00	390.00	215.00	206.00	52.00
11/7/29	-	-	123.00	-	336.00	95.50	400.00	277.00	230.00	50.00
18/7/29	70.00	-	128.00	-	338.00	96.00	400.00	277.00	226.00	-
25/7/29	70.00	-	144.00	-	342.00	96.00	392.00	289.00	220.00	-
1/8/29	80.00	-	148.00	-	354.00	93.00	378.00	281.00	224.00	-
8/8/29	80.00	95.00	144.00	-	350.00	-	350.00	271.00	224.00	-
15/8/29	79.00	97.00	147.00	-	350.00	92.00	384.00	235.00	236.00	51.00
22/8/29	81.00	-	-	-	354.00	-	330.00	295.00	234.00	-
29/8/29	96.00	-	151.00	-	362.00	-	330.00	327.00	236.00	53.00
5/9/29	95.00	96.00	153.00	-	360.00	-	346.00	325.00	242.00	53.00
12/9/29	88.00	-	152.00	-	398.00	-	346.00	345.00	250.00	-
19/9/29	85.00	-	156.00	-	394.00	-	352.00	353.00	246.00	-
26/9/29	85.00	92.00	153.00	-	384.00	-	350.00	367.00	-	-
3/10/29	95.00	-	142.00	-	408.00	93.50	366.00	403.00	246.00	-
10/10/29	92.00	-	155.00	-	428.00	98.00	390.00	453.00	-	-
17/10/29	98.00	104.00	180.00	-	400.00	-	388.00	455.00	252.00	57.00
24/10/29	104.00	137.00	200.00	280.00	410.00	101.00	380.00	457.00	258.00	82.50
31/10/29	107.00	178.00	209.00	308.00	416.00	107.00	394.00	485.00	266.00	86.50
7/11/29	103.00	202.00	205.00	340.00	412.00	107.00	388.00	463.00	286.00	85.00
14/11/29	101.50	162.00	200.00	450.00	412.00	-	428.00	469.00	-	-
21/11/29	101.50	119.00	237.00	454.00	410.00	128.00	388.00	477.00	-	-
28/11/29	103.50	141.00	237.00	438.00	426.00	128.00	388.00	483.00	-	-
4/12/29	108.50	132.00	383.00	446.00	420.00	128.00	-	483.00	-	-
12/12/29	108.50	129.00	335.00	464.00	478.00	-	-	489.00	-	-
19/12/29	107.50	131.00	329.00	466.00	470.00	-	404.00	483.00	-	93.00
26/12/29	111.50	153.00	337.00	520.00	528.00	134.00	508.00	545.00	-	-
2/1/30	139.50	148.00	371.00	530.00	522.00	139.00	504.00	517.00	300.00	-
9/1/30	149.50	158.00	453.00	540.00	610.00	146.00	542.00	553.00	344.00	80.00
16/1/30	148.50	166.00	423.00	460.00	592.00	145.00	530.00	535.00	344.00	111.00
23/1/30	146.50	156.00	403.00	480.00	554.00	-	516.00	493.00	324.00	101.00
30/1/30	149.50	153.00	421.00	476.00	578.00	-	522.00	499.00	298.00	101.00
6/2/30	157.50	153.00	443.00	502.00	574.00	123.00	524.00	493.00	286.00	-
13/2/30	152.50	141.00	427.00	508.00	564.00	113.00	514.00	473.00	258.00	85.00
20/2/30	149.50	137.00	449.00	-	582.00	109.00	538.00	515.00	288.00	85.00
27/2/30	150.50	137.00	463.00	-	588.00	197.00	-	509.00	284.00	91.00
6/3/30	155.50	139.00	535.00	504.00	594.00	117.00	562.00	525.00	282.00	83.00
13/3/30	179.50	150.00	533.00	504.00	594.00	115.00	570.00	525.00	302.00	81.00
20/3/30	197.50	170.00	575.00	598.00	624.00	114.00	584.00	531.00	314.00	80.00
27/3/30	218.00	155.00	625.00	616.00	672.00	119.00	648.00	583.00	362.00	100.00
3/4/30	214.50	155.00	613.00	610.00	672.00	115.00	642.00	575.00	348.00	99.00
10/4/30	236.50	168.00	613.00	628.00	732.00	118.00	744.00	623.00	362.00	-
17/4/30	250.50	175.00	625.00	616.00	732.00	130.00	720.00	605.00	380.00	100.00
24/4/30	250.50	181.00	619.00	622.00	732.00	131.00	738.00	613.00	406.00	100.00
30/4/30	292.50	179.00	619.00	616.00	714.00	129.00	744.00	655.00	412.00	96.00
8/5/30	358.50	203.00	649.00	622.00	762.00	136.00	756.00	667.00	381.60	96.00
15/5/30	340.50	205.00	619.00	640.00	798.00	126.00	720.00	649.00	398.00	94.00
22/5/30	424.50	271.00	613.00	628.00	816.00	127.00	714.00	649.00	396.00	94.00
29/5/30	430.50	333.00	643.00	628.00	804.00	150.00	726.00	637.00	396.00	92.00

ตารางที่ 2 (ต่อ)

DATE	51 UT	52 BATA	53 AFC	54 TF	55 FFT	56 UFH	57 SSC	58 SFP	59 DTC	60 THL
5/6/30	430.50	311.00	625.00	634.00	810.00	169.00	720.00	637.00	388.00	-
12/6/30	448.50	303.00	637.00	640.00	786.00	160.00	720.00	637.00	392.00	-
19/6/30	454.50	283.00	661.00	646.00	810.00	161.00	726.00	661.00	404.00	-
26/6/30	438.50	285.00	733.00	682.00	858.00	174.00	738.00	673.00	480.00	91.00
3/7/30	430.50	311.00	769.00	688.00	924.00	165.00	840.00	769.00	494.00	105.50
10/7/30	436.00	313.00	895.00	892.00	1138.00	167.00	972.00	835.00	568.00	115.50
17/7/30	435.50	323.00	919.00	922.00	1348.00	180.00	972.00	793.00	594.00	107.50
24/7/30	434.50	305.00	901.00	940.00	1188.00	176.00	804.00	769.00	632.00	112.50
31/7/30	420.00	297.00	871.00	684.00	972.00	168.00	772.00	759.00	642.00	106.00
7/8/30	430.00	-	-	764.00	1060.00	167.00	808.00	795.00	654.00	105.00
14/8/30	434.00	-	923.00	756.00	994.00	162.00	796.00	795.00	658.00	99.00
21/8/30	440.00	309.00	975.00	792.00	986.00	161.00	864.00	799.00	646.00	99.00
28/8/30	463.00	301.00	1201.00	944.00	1040.00	164.00	876.00	883.00	642.00	103.00
4/9/30	494.00	297.00	1249.00	928.00	1196.00	165.00	968.00	1115.00	-	120.00
11/9/30	502.00	297.00	1243.00	920.00	1196.00	165.00	996.00	1169.00	634.00	150.00
18/9/30	590.00	313.00	1249.00	964.00	1196.00	175.00	1008.00	1169.00	634.00	160.00
25/9/30	570.00	351.00	1339.00	1000.00	1196.00	175.00	1044.00	1205.00	630.00	153.00
2/10/30	594.00	391.00	1657.00	1296.00	1208.00	177.00	1482.00	1541.00	678.00	150.00
9/10/30	596.00	437.00	170.00	1488.00	1190.00	207.00	1308.00	1535.00	710.00	146.00
16/10/30	674.00	617.00	173.00	1678.00	1322.00	195.00	1334.00	1727.00	710.00	196.00
22/10/30	484.00	439.00	129.00	1518.00	1070.00	153.00	1188.00	1329.00	642.00	136.00
30/10/30	314.00	309.00	92.50	1242.00	752.00	112.00	756.00	879.00	404.00	91.50
6/11/30	378.00	255.00	81.00	1128.00	820.00	124.00	924.00	86.50	444.00	105.00
13/11/30	356.00	249.00	74.50	1074.00	792.00	118.00	872.00	97.50	-	101.00
20/11/30	284.00	219.00	64.00	1026.00	684.00	104.00	780.00	80.00	356.00	91.00
27/11/30	322.00	253.00	68.00	854.00	720.00	135.00	892.00	89.50	350.00	100.00
4/12/30	224.00	237.00	57.00	686.00	640.00	118.00	776.00	64.00	314.00	81.00
11/12/30	174.00	-	45.50	602.00	584.00	-	760.00	49.50	300.00	90.00
18/12/30	252.00	235.00	66.50	622.00	584.00	136.00	848.00	73.00	-	98.00
25/12/30	310.00	273.00	79.00	670.00	706.00	122.00	820.00	87.00	388.00	98.00
30/12/30	252.00	-	70.50	678.00	-	120.00	820.00	71.00	426.00	-
8/1/31	434.00	335.00	84.50	-	-	130.00	916.00	84.00	476.00	104.00

ตารางที่ 2 (ต่อ)

DATE	61 ATL	62 CTW	63 BAP	64 TPC	65 TWC	66 POST	67 UP	68 SW	69 SF2	70 SF3
4/7/29	105.00	293.00	32.50	226.00	197.00	113.00	98.00	138.50	15.00	15.25
11/7/29	-	301.00	35.25	238.00	-	116.00	109.00	144.50	17.00	17.00
18/7/29	-	293.00	35.50	238.00	-	114.00	121.00	142.50	16.75	16.00
25/7/29	-	293.00	35.75	238.00	178.00	116.00	125.00	144.50	16.75	16.75
1/8/29	-	297.00	35.50	-	-	116.00	125.00	140.50	17.00	16.50
8/8/29	-	299.00	35.50	-	-	-	129.00	140.50	16.75	16.25
15/8/29	101.00	303.00	34.75	246.00	174.00	118.00	141.00	143.50	17.25	16.00
22/8/29	97.00	275.00	33.75	258.00	184.00	117.00	155.00	149.50	16.75	16.00
29/8/29	97.00	267.00	34.75	264.00	190.00	119.00	-	154.50	15.75	17.00
5/9/29	98.00	273.00	35.75	274.00	186.00	129.00	-	164.50	17.75	18.50
12/9/29	-	281.00	35.00	314.00	190.00	143.00	140.00	164.50	17.00	17.75
19/9/29	-	277.00	35.25	344.00	187.00	140.00	-	161.50	16.75	17.75
26/9/29	-	-	35.00	398.00	190.00	143.00	-	161.50	16.50	17.25
3/10/29	-	278.00	36.25	392.00	197.00	146.00	144.00	164.50	17.25	18.50
10/10/29	-	281.00	37.50	436.00	204.00	143.00	161.00	163.50	17.25	18.25
17/10/29	108.00	385.00	40.50	560.00	-	144.00	160.00	165.50	17.25	18.50
24/10/29	122.00	307.00	41.50	624.00	204.00	142.00	158.00	164.50	18.50	19.00
31/10/29	124.00	303.00	43.00	600.00	-	144.00	158.00	164.50	19.50	19.75
7/11/29	-	299.00	45.75	598.00	198.00	133.00	160.00	173.50	20.25	21.00
14/11/29	120.00	321.00	45.50	-	-	134.00	165.00	173.50	19.50	20.75
21/11/29	-	305.00	44.00	552.00	-	132.00	160.00	172.50	19.50	20.50
28/11/29	-	315.00	45.00	544.00	-	-	-	176.50	19.50	21.25
4/12/29	-	333.00	48.25	582.00	200.00	132.00	156.00	180.50	20.25	21.75
12/12/29	-	353.00	47.25	592.00	204.00	146.00	154.00	186.50	20.50	22.50
19/12/29	-	351.00	52.00	600.00	214.00	144.00	-	190.50	20.75	22.50
26/12/29	-	369.00	54.00	-	214.00	145.00	169.00	190.50	20.50	22.50
2/1/30	-	377.00	60.50	-	216.00	149.00	177.00	193.50	20.75	22.75
9/1/30	112.00	395.00	81.50	-	248.00	178.00	219.00	197.50	21.25	22.75
16/1/30	165.00	375.00	77.00	624.00	234.00	173.00	200.00	194.50	21.00	22.50
23/1/30	200.00	383.00	77.00	618.00	216.00	159.00	184.00	188.50	20.50	21.50
30/1/30	192.00	379.00	75.50	624.00	-	160.00	187.00	189.50	20.75	22.50
6/2/30	-	395.00	75.00	-	220.00	162.00	191.00	190.50	20.75	22.00
13/2/30	164.00	377.00	73.00	-	212.00	160.00	176.00	186.50	20.25	21.50
20/2/30	-	387.00	72.50	618.00	200.00	162.00	183.00	189.50	20.50	21.75
27/2/30	-	395.00	70.50	636.00	203.00	161.00	185.00	187.50	20.50	22.25
6/3/30	-	391.00	73.00	-	211.00	165.00	186.00	193.50	21.00	23.25
13/3/30	-	377.00	73.50	648.00	205.00	174.00	208.00	193.50	21.25	23.50
20/3/30	-	381.00	73.50	702.00	215.00	183.00	192.00	196.50	21.25	23.75
27/3/30	218.00	383.00	78.00	720.00	229.00	182.00	216.00	200.50	21.50	24.00
3/4/30	200.00	375.00	80.00	768.00	205.00	172.00	196.00	198.50	21.50	24.50
10/4/30	-	399.00	92.00	936.00	221.00	183.00	210.00	203.50	23.00	25.50
17/4/30	204.00	395.00	90.50	894.00	231.00	187.00	200.00	213.50	23.00	26.25
24/4/30	198.00	381.00	90.00	858.00	245.00	190.00	200.00	211.50	23.00	26.25
30/4/30	190.00	395.00	91.00	816.00	281.00	194.00	222.00	211.50	24.25	25.25
8/5/30	194.00	399.00	116.00	-	327.00	203.00	264.00	219.50	26.00	27.00
15/5/30	190.00	405.00	109.00	804.00	297.00	193.00	260.00	221.50	25.75	27.25
22/5/30	-	-	107.00	822.00	303.00	198.00	270.00	219.50	25.75	27.00
29/5/30	-	-	109.00	864.00	311.00	201.00	270.00	219.50	26.25	26.75

ตารางที่ 2 (ต่อ)

DATE	61 ATL	62 CTW	63 BAP	64 TPC	65 TWC	66 POST	67 UP	68 SW	69 SF2	70 SF3
5/6/30	-	-	111.00	882.00	315.00	249.00	268.00	229.50	27.50	28.75
12/6/30	-	389.00	125.00	882.00	317.00	275.00	296.00	237.50	27.75	28.75
19/6/30	-	375.00	139.00	924.00	311.00	265.00	348.00	235.50	27.50	28.75
26/6/30	178.00	377.00	167.00	954.00	323.00	291.00	344.00	249.50	29.75	32.00
3/7/30	184.00	379.00	171.00	1120.00	321.00	303.00	344.00	281.50	34.00	37.00
10/7/30	192.00	381.00	182.00	1290.00	373.00	297.00	400.00	311.50	40.50	48.25
17/7/30	196.00	389.00	183.00	1460.00	435.00	307.00	410.00	341.50	47.50	54.25
24/7/30	192.00	385.00	173.00	1600.00	389.00	301.00	282.00	325.50	43.25	50.25
31/7/30	184.00	379.00	148.00	-	329.00	245.00	264.00	285.00	36.00	46.00
7/8/30	185.00	-	170.00	-	335.00	271.00	266.00	301.00	39.50	48.00
14/8/30	-	355.00	171.00	-	335.00	269.00	260.00	303.00	41.25	49.00
21/8/30	-	357.00	179.00	-	339.00	275.00	264.00	311.00	43.00	50.25
28/8/30	189.00	381.00	202.00	1440.00	359.00	259.00	292.00	319.00	40.50	49.00
4/9/30	204.00	393.00	230.00	1584.00	363.00	287.00	320.00	331.00	42.50	49.75
11/9/30	220.00	381.00	270.00	1616.00	355.00	289.00	318.00	335.00	43.50	50.25
18/9/30	242.00	417.00	264.00	1520.00	355.00	291.00	320.00	355.00	45.00	52.75
25/9/30	226.00	435.00	188.00	1140.00	367.00	281.00	356.00	365.00	45.75	54.75
2/10/30	220.00	429.00	183.00	1170.00	379.00	271.00	346.00	385.00	48.00	62.25
9/10/30	220.00	427.00	194.00	1308.00	375.00	285.00	344.00	395.00	48.50	60.75
16/10/30	236.00	425.00	193.00	1542.00	375.00	277.00	404.00	399.00	49.50	65.25
22/10/30	190.00	423.00	160.00	1462.00	309.00	221.00	338.00	355.00	42.00	49.75
30/10/30	170.00	295.00	101.00	1258.00	211.00	199.00	230.00	255.00	28.50	32.25
6/11/30	177.00	323.00	95.50	1330.00	249.00	242.00	264.00	289.00	29.50	34.50
13/11/30	173.00	339.00	87.00	1312.00	231.00	220.00	252.00	265.00	28.00	30.25
20/11/30	-	313.00	68.50	1156.00	215.00	204.00	208.00	221.00	25.75	27.00
27/11/30	173.00	335.00	77.00	1126.00	239.00	230.00	318.00	255.00	29.50	31.00
4/12/30	-	321.00	58.00	1018.00	207.00	216.00	170.00	196.00	22.25	22.50
11/12/30	-	307.00	56.00	1018.00	201.00	208.00	160.00	171.00	20.25	20.50
18/12/30	-	315.00	71.50	1018.00	227.00	230.00	220.00	229.00	26.50	27.25
25/12/30	160.00	315.00	81.00	1006.00	241.00	270.00	220.00	239.00	26.25	28.50
30/12/30	-	301.00	79.00	-	239.00	284.00	198.00	361.00	36.00	53.50
8/1/31	-	333.00	94.00	922.00	239.00	294.00	222.00	279.00	30.75	35.50

ตารางที่ 3 การจ่ายเงินปันผลของหลักทรัพย์ช่วงระหว่าง 4 กรกฎาคม 2529 - 8 มกราคม 2531

วันที่เริ่ม XD	หลักทรัพย์	เงินปันผล	วันที่เริ่ม XD	หลักทรัพย์	เงินปันผล
11/7/29	TGI	10	30/9/29	TF	7.50
15/7/29	TPC	5	8/10/29	ICC	20
8/8/29	SCC	20	13/10/29	FFT	26
3/8/29	TFB	3.50	14/10/29	SINGER	0.75
13/8/29	TMB	9	21/10/29	TTM	12
15/8/29	TDB	8	30/10/29	SPI	7
19/8/29	BAY	5	4/11/29	SPC	10
26/8/29	SF2	1	7/11/29	BJC	20
27/8/29	PHA	30	11/11/29	BIC	8
1/9/29	DTC	7	13/11/29	POST	5
5/9/29	TGCI	12	3/12/29	SFP	35
5/9/29	SCB	25	11/12/29	BKI	28
9/9/29	BKI	28	12/12/29	TICO	20
9/9/29	NIB	5.50	17/12/29	SCB	25
10/9/29	BBL	8.50			5
10/9/29	BFIT	5	25/12/29	NTB	5.50
10/9/29	DS	8	5/1/30	TPC	15
30/9/29	AFC	10	20/1/30	UAF	13

ตารางที่ 3 (ต่อ)

วันที่เริ่ม XD	หลักทรัพย์	เงินปันผล	วันที่เริ่ม XD	หลักทรัพย์	เงินปันผล
27/1/30	SPC	10	24/3/30	SUC	12
28/1/30	TGI	10	26/3/30	PHA	45
29/1/30	WACOAL	40	27/3/30	BKI	36
17/2/30	TISCO	5.60			10
2/3/30	NFS	6.50	30/3/30	TMB	11
3/3/30	SPI	3	31/3/30	IFCT	13.50
		2	1/4/30	POST	9
5/3/30	ACL	14	2/4/30	DTC	11
5/3/30	FFT	13	2/4/30	TWC	15
5/3/30	PT	14	3/4/30	SIC	24
6/3/30	BBL	9	3/4/30	BAP	2.40
6/3/30	BAY	6			0.60
9/3/30	VB	7	7/4/30	DS	8
9/3/30	TDB	10	7/4/30	TTP	20
9/3/30	TF	20			10
9/3/30	SCCC	40	7/4/30	SCC	20
9/3/30	MCC	18	7/4/30	TTM	13
10/3/30	TFB	10.50	8/4/30	AITCO	15
11/3/30	CTW	25	8/4/30	NC	5
20/3/30	UP	10	8/4/30	JCC	11
20/3/30	UI	10	8/4/30	EAC	20
20/3/30	UPF	15	9/4/30	DTM	12
20/3/30	BFIT	9	10/4/30	SSC	22

ตารางที่ 3 (ต่อ)

วันที่เริ่ม XD	หลักทรัพย์	เงินปันผล	วันที่เริ่มXD	หลักทรัพย์	เงินปันผล
30/11/30	TICO	25	4/12/30	NTB	8
30/11/30	BJC	25	8/12/30	POST	7
1/12/30	MBL	1.50	9/12/30	BKI	30

ตารางที่ 4 การให้สิทธิผู้ถือหุ้นเดิมจองซื้อหลักทรัพย์ที่ออกใหม่เนื่องจากเพิ่มทุน ช่วงระหว่าง 4 กรกฎาคม 2529- 8 มกราคม 2531

วันที่เริ่ม XR	หลักทรัพย์	n_r	P_0	วันที่เริ่ม XR	หลักทรัพย์	n_r	P_0
30/7/29	SCCC	1:3	200	6/5/30	DTC	1:4	200
22/8/29	UP	1:2	100				320
22/9/29	BAP	1:3	30	1/6/30	BAY	1:6	200
8/10/29	ICC	1:4	100	9/6/30	SPI	1:3	100
22/10/29	BOA	1:2	100	10/6/30	TFB	1:10	100
30/10/29	SPI	1:4	100	10/6/30	BOA	1:3	100
11/11/29	BIC	1:3	100	15/6/30	EAC	1:1	150
		1:7	110	16/6/30	WG	1:6	130
18/11/29	MBL	1:2	28	24/6/30	TDB	1:4	200
21/11/29	UAF	1:6	100				300
25/11/29	SUC	1:2	100	15/7/30	UP	1:2	100
17/12/29	SCB	1:1	100	22/7/30	TWC	1:4	100
25/12/29	NTB	1:3	130	28/7/30	BIC	1:4	180
12/1/30	TF	1:4	100			1:14	200
29/1/30	WACOAL	1:2	100	11/8/30	ICC	1:6	100
4/2/30	BAP	1:4	48			1:12	1,200
17/2/30	TISCO	0.56075:1	10	21/8/30	VK	1:8	100
5/3/30	PT	1:2	135	1/9/30	TMB	3:10	100
6/3/30	BBL	1:15	100			2:10	300
20/3/30	UP	1:3	100	2/9/30	DTM	1:2	100
8/4/30	SPC	1:4	100	16/9/30	TPC	1:2	100
9/4/30	BRC	1:4	100				500

ตารางที่ 4 (ต่อ)

วันที่เริ่ม XR	หลักทรัพย์	n _r	P _o	วันที่เริ่ม XR	หลักทรัพย์	n _r	P _o
21/9/30	BAP	1:1	55	27/10/30	CIT	1:5	10
22/9/30	NC	1:4	100	28/10/30	BAY	1:14	100
22/9/30	BRC	2:3	275	10/11/30	ITF	1:8	5
25/9/30	IFCT	1:13	100	4/12/30	NTB	1:10	100
		2:13	250			3:20	230
5/10/30	AFC	1:2	10	9/12/30	SUC	1:3	100
22/10/30	MCC	1:2	300	28/12/30	UP	1:4	100
				29/12/30	SFP	1:2	40

ตารางที่ 5 การแตกหุ้นของหลักทรัพย์ช่วงระหว่าง 4 กรกฎาคม 2529- 8 มกราคม 2531

วันที่จดทะเบียน	หลักทรัพย์	Par value เดิม (บาท)	Par value ใหม่ (บาท)	n _s
17/230	TISCO	50	10	5
7/10/30	AFC	100	10	10
2/11/30	SFP	100	10	10
23/11/30	BIC	100	10	10
3/12/30	BJC	100	10	10
25/12/30	GF	100	10	10
25/12/30	MCC	100	10	10
25/12/30	SPC	100	10	10

ภาคผนวก ข

ผลการคำนวณหลักทรัพย์และตลาด

การจัดลำดับหลักทรัพย์ตามลำดับ Li และการคัดเลือกหลักทรัพย์

การจัดลำดับหลักทรัพย์ตามลำดับ Si และการคัดเลือกหลักทรัพย์

PERIOD No. 0401 : ERm = 0.01815 :
 DATE 4/7/29 30/1/30 : Var(Rm) = 0.00047 :
 NO. OF SECURITIES 70 : Rf = 0.00110 :

NO.	SEC.	INDUS.	Eri	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	Si	Li
1	BBL	1	0.01512	0.00101	0.00041	1.14663	6.57096	0.60662	43.17753	0.44138	527,639
2	BAY	1	0.01919	0.00155	0.00072	1.35973	5.90050	0.55425	34.81589	0.45884	282,710
3	TFB	1	0.02055	0.00155	0.00068	1.38412	6.17528	0.57662	38.13404	0.49439	283,532
4	TMB	1	0.01655	0.00124	0.00066	1.14201	5.17705	0.48907	26.80186	0.43843	65,947
5	TDB	1	0.01268	0.00050	0.00049	0.22535	1.18228	0.04755	1.39779	0.51919	429
6	SCB	1	0.02669	0.00377	0.00201	1.98150	5.13914	0.48540	26.41081	0.41694	55,596
7	NTB	1	0.01451	0.00324	0.00335	0.03790	0.07606	0.00021	0.00578	0.23555	3,199
8	BOA	1	0.00028	0.00012	0.00012	0.08041	0.84597	0.02492	0.71567	-0.07530	807
9	IFCT	2	0.00779	0.00069	0.00038	0.83574	5.00909	0.47260	25.09096	0.25495	190,415
10	BFIT	2	0.03542	0.00255	0.00215	1.00611	2.52189	0.18510	6.35995	0.68008	10,413
11	AITCO	2	0.02396	0.00184	0.00115	1.24697	4.26875	0.39423	18.22225	0.53345	39,135
12	GF	2	0.02718	0.00289	0.00212	1.34680	3.39751	0.29191	11.54304	0.48490	48,900
13	TISCO	2	0.03510	0.00246	0.00250	0.29713	0.68988	0.01671	0.47594	0.68552	2,756
14	NFS	2	0.05429	0.00512	0.00467	1.14250	1.94162	0.11866	3.76987	0.74326	85,419
15	DS	2	0.03252	0.00232	0.00209	0.80652	2.05179	0.13070	4.20983	0.65269	61,683
16	BIC	2	0.02331	0.00326	0.00330	0.40777	0.82522	0.02374	0.68099	0.38887	2,662
17	PT	2	0.03378	0.00441	0.00342	1.54454	3.06911	0.25173	9.41946	0.49199	122,209
18	UAF	2	0.01470	0.00119	0.00110	0.53602	1.88074	0.11216	3.53720	0.39363	78,029
19	ACL	2	0.02151	0.00440	0.00439	0.59301	1.03967	0.03717	1.08092	0.30742	1,136
20	HCC	2	0.02828	0.00253	0.00252	0.45396	1.05044	0.03791	1.10341	0.54020	8,156
21	BKI	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	102
22	SIC	3	0.01459	0.00114	0.00118	-0.05711	-0.19289	0.00133	0.03721	0.39872	617
23	PHA	3	0.01683	0.00072	0.00074	-0.11155	-0.47798	0.00809	0.22847	0.58795	1,227
24	SINGER	4	0.01795	0.00400	0.00414	-0.10921	-0.19718	0.00139	0.03888	0.26628	16,861
25	DTM	4	0.01243	0.00235	0.00242	-0.13678	-0.32286	0.00371	0.10424	0.23369	881
26	NC	4	0.00288	0.00202	0.00204	0.31710	0.81480	0.02316	0.66391	0.03962	941
27	BJC	4	0.00603	0.00025	0.00025	0.07672	0.55850	0.01102	0.31192	0.31226	111
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,035
29	WG	4	0.01886	0.00184	0.00178	0.51422	1.41672	0.06689	2.00708	0.41391	6,271
30	SPC	4	0.04133	0.00526	0.00487	1.09738	1.82779	0.10660	3.34082	0.55464	5,756
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	8,751
32	SUC	4	0.01968	0.00193	0.00115	1.32333	4.53299	0.42325	20.54799	0.42317	190,957
33	ICC	4	0.02265	0.00396	0.00404	-0.36001	-0.65842	0.01525	0.43351	0.34242	1,861
34	EAC	4	0.01879	0.00312	0.00252	1.21005	2.79908	0.21864	7.83486	0.31677	13,771
35	MBL	5	0.03833	0.00751	0.00613	1.84800	2.74320	0.21183	7.52513	0.42964	5,082
36	TTP	5	0.04490	0.00547	0.00566	0.04374	0.06755	0.00016	0.00456	0.59224	17,439
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	353
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	706
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,129
40	JCC	6	0.00962	0.00148	0.00073	1.29415	5.57725	0.52627	31.10574	0.22112	100,513
41	SCC	6	0.01733	0.00174	0.00063	1.55695	7.21698	0.65037	52.08482	0.38957	84,420
42	SCCC	6	0.01134	0.00181	0.00162	0.73528	2.12374	0.13873	4.51026	0.24033	92,948
43	TGCI	6	0.02289	0.00217	0.00224	0.15380	0.37793	0.00508	0.14283	0.46760	5,131
44	TTTH	7	0.02898	0.00532	0.00491	1.11469	1.84841	0.10875	3.41662	0.38226	3,198
45	WACOAL	7	0.02784	0.01001	0.00994	-0.93798	-1.09327	0.04094	1.19524	0.26725	27
46	TICO	7	0.02260	0.00356	0.00358	0.47228	0.91738	0.02918	0.84158	0.36041	13,368
47	BNC	7	0.01957	0.00361	0.00356	0.60904	1.18623	0.04785	1.40714	0.30744	252
48	BRC	7	0.01425	0.00196	0.00203	-0.10004	-0.25822	0.00238	0.06668	0.29687	390
49	UPF	7	0.02166	0.00334	0.00343	-0.24747	-0.49093	0.00853	0.24101	0.35563	303
50	UI	7	0.01899	0.00161	0.00099	1.19103	4.40186	0.40899	19.37634	0.44520	52,099

51 UT	7	0.02771	0.00474	0.00490	0.13549	0.22487	0.00180	0.05056	0.38637	24,287
52 BATA	7	0.02323	0.01383	0.01405	0.75206	0.73720	0.01904	0.54346	0.18811	913
53 AFC	7	0.05468	0.01701	0.01623	1.69495	1.54589	0.07864	2.38977	0.41083	15,786
54 TF	8	0.02661	0.00430	0.00422	-0.69214	-1.23770	0.05187	1.53189	0.38905	1,795
55 FFT	8	0.02277	0.00252	0.00242	0.63492	1.49995	0.07438	2.24986	0.43133	8,060
56 UFM	8	0.01798	0.00182	0.00188	0.04434	0.11878	0.00050	0.01411	0.39581	11,574
57 SSC	8	0.01195	0.00477	0.00490	0.27622	0.45846	0.00745	0.21019	0.15711	7,829
58 SFP	8	0.03306	0.00497	0.00427	1.35230	2.40457	0.17116	5.78197	0.45306	87,503
59 DTC	9	0.01427	0.00199	0.00182	0.70174	1.90957	0.11522	3.64646	0.29521	7,148
60 THL	9	0.02708	0.01207	0.01237	-0.51171	-0.53450	0.01010	0.28569	0.23646	1,677
61 ATL	9	0.02424	0.00997	0.00938	-1.39553	-1.67407	0.09098	2.80252	0.23172	3,468
62 CTM	9	0.01184	0.00729	0.00643	1.52907	2.21643	0.14926	4.91258	0.12573	4,103
63 BAP	9	0.03367	0.00666	0.00643	0.98456	1.42617	0.06772	2.03395	0.39891	16,738
64 TPC	9	0.03743	0.00493	0.00444	1.17476	2.04875	0.13036	4.19738	0.51737	2,842
65 TWC	9	0.00394	0.00183	0.00167	0.67722	1.92327	0.11669	3.69895	0.06636	1,210
66 POST	9	0.01421	0.00287	0.00233	1.15927	2.79124	0.21768	7.79100	0.24448	1,193
67 UP	9	0.03044	0.00702	0.00685	0.93750	1.31607	0.05825	1.73203	0.35005	2,315
68 SW	10	0.01076	0.00053	0.00032	0.69252	4.48214	0.41775	20.08954	0.41766	15,969
69 SF2	10	0.01374	0.00171	0.00127	1.01276	3.30012	0.28004	10.89078	0.30590	16,128
70 SF3	10	0.01382	0.00164	0.00120	1.01350	3.39400	0.29148	11.51922	0.31398	114,541

ตารางที่ 2 ผลการคำนวณหลักทรัพย์และตลาด ประจํางวด 0402

PERIOD No. 0402 : ERm = 0.01585 :
 DATE 1/8/29 27/2/30 : Var(Rm) = 0.00046 :
 NO. OF SECURITIES 70 : Rf = 0.00109 :

NO.	SEC.	INDUS.	ERi	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	Si	Li
1	BBL	1	0.01323	0.00084	0.00041	0.98538	5.66367	0.53393	32.07719	0.41856	537,991
2	BAY	1	0.01539	0.00182	0.00074	1.54385	6.57721	0.60707	43.25966	0.33553	291,731
3	TFB	1	0.01824	0.00150	0.00069	1.33866	5.90061	0.55426	34.81722	0.44354	319,402
4	TMB	1	0.01513	0.00127	0.00063	1.19766	5.53370	0.52236	30.62185	0.39411	69,580
5	TDB	1	0.01505	0.00052	0.00050	0.25290	1.30458	0.05730	1.70194	0.61449	469
6	SCB	1	0.01990	0.00348	0.00195	1.86150	4.88668	0.46029	23.87961	0.31875	55,430
7	NTB	1	0.01432	0.00324	0.00335	0.12098	0.24210	0.00209	0.05861	0.23244	2,938
8	BOA	1	-0.00005	0.00013	0.00013	0.11198	1.13973	0.04434	1.29899	-0.09911	1,097
9	IFCT	2	0.00642	0.00052	0.00029	0.71260	4.80740	0.45217	23.11109	0.23387	191,264
10	BFIT	2	0.02746	0.00186	0.00163	0.78454	2.25147	0.15329	5.06910	0.61181	10,639
11	AITCO	2	0.01904	0.00188	0.00122	1.23223	4.08673	0.37362	16.70136	0.41392	41,152
12	GF	2	0.02353	0.00319	0.00216	1.54583	3.85072	0.34622	14.82804	0.39712	61,320
13	TISCO	2	0.03877	0.00333	0.00328	0.59379	1.20072	0.04897	1.44173	0.65296	4,718
14	NFS	2	0.04973	0.00556	0.00502	1.24343	2.03312	0.12864	4.13359	0.65224	103,004
15	DS	2	0.02691	0.00254	0.00214	1.00901	2.52653	0.18565	6.38333	0.51269	63,200
16	BIC	2	0.02026	0.00373	0.00351	0.85998	1.68197	0.09176	2.82901	0.31402	4,709
17	PT	2	0.02945	0.00378	0.00316	1.25306	2.58103	0.19219	6.66174	0.46126	151,374
18	UAF	2	0.00899	0.00138	0.00113	0.79414	2.73592	0.21094	7.48525	0.21239	87,968
19	ACL	2	0.02117	0.00438	0.00428	0.72718	1.28763	0.05590	1.65800	0.30359	1,504
20	MCC	2	0.02571	0.00260	0.00259	0.45253	1.02914	0.03645	1.05914	0.48289	9,418
21	BKI	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	100
22	SIC	3	0.01112	0.00059	0.00060	0.13754	0.64840	0.01479	0.42042	0.41267	555
23	PHA	3	0.01747	0.00085	0.00088	-0.08516	-0.33259	0.00393	0.11061	0.56116	1,453
24	SINGER	4	0.00868	0.00509	0.00517	0.44894	0.72324	0.01834	0.52307	0.10645	22,671
25	DTM	4	0.01190	0.00227	0.00232	-0.22490	-0.54051	0.01033	0.29215	0.22723	906
26	NC	4	0.00661	0.00175	0.00172	0.45052	1.25972	0.05364	1.58690	0.13201	808
27	BJC	4	0.00578	0.00025	0.00026	0.11786	0.85330	0.02535	0.72812	0.29502	610
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	4,910
29	WG	4	0.01503	0.00167	0.00151	0.68948	2.05808	0.13140	4.23570	0.34081	7,454
30	SPC	4	0.04338	0.00510	0.00454	1.24642	2.14379	0.14099	4.59583	0.59237	5,956
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	10,177
32	SUC	4	0.01404	0.00146	0.00079	1.22282	5.03177	0.47486	25.31868	0.33940	164,156
33	ICC	4	0.02600	0.00429	0.00437	-0.39967	-0.70054	0.01722	0.49075	0.38040	3,300
34	EAC	4	0.01775	0.00320	0.00240	1.38172	3.26493	0.27573	10.65978	0.29445	17,151
35	MBL	5	0.02958	0.00779	0.00595	2.10445	3.16021	0.26290	9.98693	0.32271	5,276
36	TTP	5	0.05282	0.00566	0.00586	0.12948	0.19599	0.00137	0.03841	0.68753	31,768
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	363
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	661
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,119
40	JCC	6	0.00810	0.00150	0.00066	1.36477	6.15380	0.57492	37.86921	0.18120	94,526
41	SCC	6	0.01319	0.00161	0.00065	1.45093	6.57073	0.60660	43.17451	0.30201	63,307
42	SCCC	6	0.01306	0.00069	0.00057	0.55970	2.71803	0.20876	7.38768	0.45433	84,929
43	TGCI	6	0.01871	0.00210	0.00215	0.22151	0.55311	0.01081	0.30593	0.38459	5,161
44	TTM	7	0.02875	0.00538	0.00478	1.27806	2.14020	0.14059	4.58045	0.37731	3,784
45	WACOAL	7	0.02295	0.01492	0.01533	-0.50124	-0.46888	0.00779	0.21985	0.17900	37
46	TICO	7	0.00945	0.00766	0.00697	1.42425	1.97658	0.12245	3.90686	0.09553	15,155
47	BNC	7	0.01957	0.00361	0.00349	0.71338	1.39794	0.06524	1.95424	0.30773	252
48	BRC	7	0.00920	0.00139	0.00143	0.11871	0.36318	0.00469	0.13190	0.21750	377
49	UPF	7	0.02233	0.00335	0.00346	-0.15370	-0.30285	0.00327	0.09172	0.36713	346
50	UI	7	0.01450	0.00131	0.00084	1.04343	4.17095	0.38322	17.39686	0.37006	44,734

ตารางที่ 2 (ต่อ)

51 UT	7	0.02324	0.00442	0.00447	0.46807	0.81058	0.02293	0.65704	0.33314	29,990
52 BATA	7	0.01967	0.01423	0.01416	1.09242	1.06324	0.03881	1.13047	0.15576	997
53 AFC	7	0.04759	0.01692	0.01608	1.73322	1.58306	0.08215	2.50607	0.35752	15,735
54 TF	8	0.02883	0.00428	0.00422	-0.66351	-1.18283	0.04759	1.39909	0.42411	1,911
55 FFT	8	0.02037	0.00259	0.00241	0.74420	1.75502	0.09910	3.08010	0.37923	8,700
56 UFM	8	0.03355	0.02416	0.02498	-0.32925	-0.24133	0.00208	0.05824	0.20885	10,926
57 SSC	8	0.01400	0.00472	0.00486	0.26024	0.43257	0.00664	0.18712	0.18799	10,645
58 SFP	8	0.02374	0.00290	0.00267	0.83045	1.86006	0.10998	3.45982	0.42061	77,231
59 DTC	9	0.01005	0.00244	0.00226	0.75376	1.83827	0.10769	3.37924	0.18151	7,386
60 THL	9	0.02142	0.01308	0.01354	0.15896	0.15825	0.00089	0.02504	0.17779	1,706
61 ATL	9	0.01938	0.01092	0.01092	-0.89611	-0.99316	0.03403	0.98637	0.17503	3,490
62 CTM	9	0.01191	0.00728	0.00642	1.53260	2.21601	0.14921	4.91071	0.12681	4,165
63 BAP	9	0.03133	0.00686	0.00669	0.92561	1.31063	0.05780	1.71776	0.36524	15,031
64 TPC	9	0.03631	0.00495	0.00442	1.21615	2.11957	0.13826	4.49257	0.50062	2,796
65 TWC	9	0.00518	0.00167	0.00143	0.79821	2.44717	0.17620	5.98866	0.09997	1,581
66 POST	9	0.01353	0.00287	0.00233	1.15688	2.77799	0.21606	7.71722	0.23248	1,380
67 UP	9	0.02171	0.00689	0.00654	1.12011	1.60475	0.08423	2.57523	0.24846	3,120
68 SW	10	0.00989	0.00048	0.00030	0.63154	4.20034	0.38654	17.64285	0.40302	15,162
69 SF2	10	0.00889	0.00122	0.00096	0.79402	2.97305	0.23994	8.83903	0.22387	16,354
70 SF3	10	0.01055	0.00112	0.00090	0.74202	2.86448	0.22663	8.20526	0.28219	130,709

ตารางที่ 3 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0403

PERIOD No. 0403 : ERM = 0.01739 :
 DATE 29/8/29 27/3/30 : Var(Rm) = 0.00050 :
 NO. OF SECURITIES 70 : Rf = 0.00107 :

NO.	SEC.	INDUS.	ERi	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	Si	Li
1	BBL	1	0.01192	0.00087	0.00044	0.94157	5.41859	0.51186	29.36108	0.36827	547,724
2	BAY	1	0.01685	0.00182	0.00075	1.42051	6.51688	0.60267	42.46974	0.36955	278,068
3	TFB	1	0.01726	0.00148	0.00076	1.21794	5.31569	0.50228	28.25654	0.42094	358,185
4	TMB	1	0.01554	0.00136	0.00069	1.17034	5.35334	0.50581	28.65830	0.39282	83,506
5	TDB	1	0.01330	0.00047	0.00047	0.17210	0.95260	0.03139	0.90744	0.56267	440
6	SCB	1	0.02056	0.00347	0.00211	1.69017	4.43614	0.41274	19.67938	0.33094	58,158
7	NTB	1	0.01258	0.00340	0.00352	0.03553	0.07215	0.00019	0.00521	0.19742	2,301
8	BOA	1	0.00207	0.00013	0.00012	0.15721	1.75188	0.09878	3.06907	0.08988	2,061
9	IFCT	2	0.00720	0.00050	0.00026	0.70667	5.25289	0.49634	27.59286	0.27310	199,793
10	BFIT	2	0.02803	0.00182	0.00163	0.69783	2.08467	0.13436	4.34586	0.63262	11,435
11	AITCO	2	0.02248	0.00195	0.00121	1.24611	4.31305	0.39917	18.60242	0.48496	44,771
12	GF	2	0.02208	0.00315	0.00225	1.39562	3.54689	0.31001	12.58042	0.37447	73,747
13	TISCO	2	0.04356	0.00342	0.00331	0.67171	1.40767	0.06609	1.98153	0.72651	7,370
14	NFS	2	0.05884	0.00532	0.00453	1.37151	2.45590	0.17723	6.03145	0.79217	139,485
15	DS	2	0.03025	0.00263	0.00213	1.07521	2.80958	0.21992	7.89372	0.56858	68,790
16	BIC	2	0.02604	0.00399	0.00363	0.98566	1.97325	0.12208	3.89370	0.39537	6,722
17	PT	2	0.02586	0.00322	0.00273	1.07812	2.48594	0.18080	6.17989	0.43683	156,047
18	UAF	2	0.01204	0.00133	0.00105	0.78917	2.93189	0.23489	8.59597	0.30101	112,147
19	ACL	2	0.02572	0.00452	0.00439	0.74409	1.35346	0.06141	1.83186	0.36675	2,020
20	MCC	2	0.02633	0.00285	0.00290	0.33852	0.75847	0.02013	0.57528	0.47306	10,410
21	BKI	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	108
22	SIC	3	0.01689	0.00101	0.00102	0.23055	0.87051	0.02635	0.75779	0.49768	661
23	PHA	3	0.01452	0.00115	0.00118	-0.13689	-0.47948	0.00814	0.22990	0.39615	1,807
24	SINGER	4	0.01455	0.00519	0.00521	0.57388	0.95876	0.03179	0.91922	0.18706	28,529
25	DTM	4	0.01108	0.00215	0.00221	-0.18608	-0.47717	0.00807	0.22769	0.21582	981
26	NC	4	0.01326	0.00322	0.00320	0.50807	1.08340	0.04023	1.17376	0.21506	841
27	BJC	4	0.00567	0.00024	0.00024	0.11319	0.87398	0.02656	0.76385	0.29584	663
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	4,697
29	WG	4	0.02350	0.00234	0.00194	0.96224	2.63351	0.19852	6.93538	0.46392	17,178
30	SPC	4	0.04643	0.00862	0.00828	1.11364	1.47529	0.07213	2.17648	0.48862	8,201
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	12,238
32	SUC	4	0.01650	0.00166	0.00095	1.21676	4.76601	0.44789	22.71483	0.37919	182,058
33	ICC	4	0.02210	0.00382	0.00390	-0.32354	-0.62467	0.01374	0.39022	0.34036	4,410
34	EAC	4	0.01819	0.00318	0.00247	1.26379	3.06782	0.25157	9.41151	0.30353	21,317
35	MBL	5	0.02596	0.00748	0.00601	1.83018	2.84695	0.22449	8.10510	0.28780	5,955
36	TTP	5	0.06492	0.00591	0.00600	0.46872	0.72936	0.01864	0.53196	0.83091	40,955
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	363
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,371
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	434
40	JCC	6	0.02178	0.00419	0.00236	1.95636	4.85866	0.45743	23.60656	0.31984	150,521
41	SCC	6	0.01134	0.00132	0.00056	1.24396	6.33947	0.58938	40.18890	0.28312	52,907
42	SCCC	6	0.01823	0.00081	0.00063	0.63854	3.07148	0.25202	9.43396	0.60281	78,421
43	TGCI	6	0.02200	0.00217	0.00220	0.31120	0.80075	0.02239	0.64120	0.44946	6,947
44	TTM	7	0.03078	0.00545	0.00483	1.25065	2.16871	0.14382	4.70330	0.40241	4,282
45	WACOAL	7	0.03367	0.01605	0.01661	-0.12581	-0.11768	0.00049	0.01385	0.25735	61
46	TICO	7	0.01103	0.00787	0.00720	1.35632	1.92773	0.11717	3.71616	0.11232	15,971
47	BNC	7	0.02123	0.00399	0.00388	0.69267	1.33985	0.06025	1.79521	0.31910	342
48	BRC	7	0.01789	0.00262	0.00267	0.28770	0.67096	0.01582	0.45019	0.32852	4,613
49	UPF	7	0.02456	0.00344	0.00355	-0.18750	-0.37942	0.00512	0.14396	0.40021	921
50	UI	7	0.01668	0.00194	0.00145	1.03350	3.26708	0.27600	10.67380	0.35444	43,700

ตารางที่ 3-(ต่อ)

51 UT	7	0.02969	0.00444	0.00425	0.80847	1.49430	0.07386	2.23294	0.42981	38,152
52 BATA	7	0.02288	0.01516	0.01505	1.11672	1.09727	0.04123	1.20401	0.17712	1,053
53 AFC	7	0.05747	0.01709	0.01612	1.74228	1.65423	0.08903	2.73647	0.43150	20,820
54 TF	8	0.03711	0.00500	0.00506	-0.48230	-0.81739	0.02331	0.66813	0.50965	3,404
55 FFT	8	0.02494	0.00267	0.00248	0.75048	1.81822	0.10560	3.30592	0.46168	10,450
56 UFM	8	0.02098	0.03064	0.03141	-0.78656	-0.53507	0.01012	0.28631	0.11375	11,206
57 SSC	8	0.02435	0.00362	0.00353	0.65151	1.32150	0.05871	1.74636	0.38685	14,618
58 SFP	8	0.02311	0.00272	0.00247	0.81092	1.96595	0.12129	3.86496	0.42295	73,278
59 DTC	9	0.01682	0.00318	0.00275	1.02694	2.36058	0.16598	5.57232	0.27907	4,883
60 THL	9	0.02739	0.01492	0.01540	0.29868	0.29015	0.00300	0.08419	0.21553	1,871
61 ATL	9	0.03294	0.01382	0.01417	-0.52554	-0.53229	0.01002	0.28333	0.27114	3,939
62 CTW	9	0.01727	0.00683	0.00578	1.57695	2.49989	0.18247	6.24945	0.19610	4,139
63 BAP	9	0.03546	0.00667	0.00651	0.87904	1.31347	0.05804	1.72521	0.42103	15,501
64 TPC	9	0.03706	0.00505	0.00464	1.06134	1.87792	0.11186	3.52660	0.50657	6,021
65 TWC	9	0.00708	0.00179	0.00159	0.70718	2.13482	0.13998	4.55745	0.14220	2,697
66 POST	9	0.01685	0.00293	0.00226	1.22108	3.09725	0.25518	9.59298	0.29156	1,699
67 UP	9	0.01998	0.00515	0.00468	1.12414	1.98079	0.12290	3.92355	0.26343	4,868
68 SW	10	0.00893	0.00044	0.00029	0.56684	4.02495	0.36652	16.20022	0.37530	11,883
69 SF2	10	0.01096	0.00114	0.00083	0.82260	3.45120	0.29844	11.91079	0.29333	19,977
70 SF3	10	0.01204	0.00102	0.00079	0.71967	3.09228	0.25457	9.56220	0.34376	178,953

ตารางที่ 4 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0404

PERIOD No. 0404 : ER_m = 0.01748 :
 DATE 26/9/29 24/4/30 : Var(R_m) = 0.00055 :
 NO. OF SECURITIES 70 : RF = 0.00106 :

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L _i
1	BBL	1	0.00920	0.00054	0.00045	0.45282	2.70995	0.20778	7.34380	0.34968	484,210
2	BAY	1	0.01817	0.00161	0.00084	1.20383	5.24503	0.49559	27.51033	0.42622	292,479
3	TFB	1	0.01385	0.00109	0.00080	0.76786	3.44131	0.29723	11.84259	0.38671	364,012
4	TMB	1	0.01318	0.00105	0.00076	0.75143	3.43904	0.29696	11.82699	0.37454	86,874
5	TDB	1	0.01316	0.00047	0.00048	0.15312	0.88670	0.02731	0.78623	0.55622	416
6	SCB	1	0.02114	0.00340	0.00266	1.23315	3.02449	0.24625	9.14752	0.34414	57,978
7	NTB	1	0.01157	0.00340	0.00352	-0.06725	-0.14328	0.00073	0.02053	0.18021	4,498
8	BOA	1	0.00077	0.00012	0.00012	0.05172	0.60070	0.01272	0.36084	-0.02691	2,154
9	IFCT	2	0.00561	0.00043	0.00030	0.50631	3.69522	0.32781	13.65465	0.21912	172,658
10	BFIT	2	0.04102	0.00374	0.00382	0.29489	0.60298	0.01282	0.36359	0.65340	14,640
11	ALICO	2	0.02057	0.00158	0.00126	0.80874	2.88078	0.22863	8.29888	0.49127	40,797
12	GF	2	0.02569	0.00241	0.00193	0.99672	2.86896	0.22718	8.23092	0.50160	93,985
13	TISCO	2	0.05276	0.00420	0.00389	0.90023	1.82583	0.10639	3.33364	0.79791	9,556
14	NFS	2	0.06036	0.00507	0.00443	1.19643	2.27250	0.15572	5.16424	0.83304	156,989
15	DS	2	0.03187	0.00232	0.00209	0.74047	2.04660	0.13013	4.18856	0.63939	63,906
16	BIC	2	0.02604	0.00412	0.00371	0.98495	2.04385	0.12982	4.17731	0.38917	9,158
17	PT	2	0.02562	0.00203	0.00191	0.57813	1.67330	0.09091	2.79992	0.54560	140,337
18	UAF	2	0.02017	0.00171	0.00147	0.72752	2.40047	0.17067	5.76226	0.46226	185,403
19	ACL	2	0.02571	0.00467	0.00450	0.76840	1.44895	0.06975	2.09947	0.36090	5,645
20	MCC	2	0.02881	0.00310	0.00320	0.16294	0.36443	0.00472	0.13281	0.49832	11,594
21	BKI	3	0.01500	0.00090	0.00081	-0.46519	-2.06986	0.13271	4.28431	0.46504	103
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	626
23	PHA	3	0.01370	0.00114	0.00117	-0.16072	-0.59407	0.01245	0.35292	0.37370	1,222
24	SINGER	4	0.01297	0.00529	0.00533	0.50422	0.87306	0.02650	0.76224	0.16378	31,589
25	DTM	4	0.00582	0.00139	0.00144	-0.10004	-0.33344	0.00396	0.11119	0.12739	952
26	NC	4	0.01593	0.00347	0.00345	0.50498	1.08784	0.04055	1.18340	0.25255	939
27	BJC	4	0.00601	0.00024	0.00025	0.09201	0.74221	0.01929	0.55087	0.31838	653
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	4,213
29	WG	4	0.02805	0.00274	0.00201	1.20817	3.41126	0.29358	11.63670	0.51558	21,421
30	SPC	4	0.04024	0.00723	0.00707	0.85575	1.28717	0.05587	1.65680	0.46090	10,402
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	8,445
32	SUC	4	0.01541	0.00191	0.00124	1.13838	4.09405	0.37446	16.76129	0.32860	170,186
33	ICC	4	0.02310	0.00390	0.00404	0.00607	0.01207	0.00001	0.00015	0.35275	5,096
34	EAC	4	0.01683	0.00290	0.00245	0.98891	2.52738	0.18575	6.38766	0.29274	26,358
35	MBL	5	0.02825	0.00716	0.00578	1.69105	2.81287	0.22032	7.91226	0.32148	9,176
36	TTP	5	0.05409	0.00622	0.00584	1.02912	1.70304	0.09386	2.90036	0.67244	50,856
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	418
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	2,558
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	446
40	JCC	6	0.02410	0.00435	0.00226	1.98300	5.26887	0.49786	27.76102	0.34914	172,573
41	SCC	6	0.01240	0.00192	0.00075	1.47553	6.81039	0.62356	46.38135	0.25848	44,847
42	SCCC	6	0.02052	0.00193	0.00090	1.38569	5.82726	0.54807	33.95691	0.44291	63,526
43	TGCI	6	0.02458	0.00193	0.00198	0.19793	0.56257	0.01118	0.31648	0.53510	4,876
44	TTM	7	0.02797	0.00519	0.00504	0.76637	1.36439	0.06234	1.86157	0.37339	4,230
45	WACOAL	7	0.03188	0.01622	0.01677	-0.24051	-0.23485	0.00197	0.05516	0.24200	69
46	TICO	7	0.01454	0.00841	0.00686	1.80295	2.75287	0.21300	7.57830	0.14703	16,729
47	BNC	7	0.02378	0.00423	0.00433	0.30117	0.57856	0.01181	0.33473	0.34925	674
48	BRC	7	0.03248	0.00413	0.00427	0.13521	0.26173	0.00244	0.06850	0.48902	9,032
49	UPF	7	0.02119	0.00296	0.00306	-0.10607	-0.24260	0.00210	0.05885	0.37028	1,376
50	UI	7	0.01509	0.00198	0.00158	0.90397	2.87269	0.22764	8.25233	0.31551	36,267

ตารางที่ 4 (ต่อ)

51 UT	7	0.03849	0.00408	0.00350	1.12726	2.41049	0.17185	5.81044	0.58627	41,400
52 BATA	7	0.02994	0.01505	0.01460	1.32076	1.38229	0.06388	1.91074	0.23536	1,147
53 AFC	7	0.05671	0.01716	0.01639	1.55737	1.53803	0.07790	2.36552	0.42477	24,081
54 TF	8	0.03746	0.00502	0.00516	-0.29083	-0.51212	0.00928	0.26227	0.51354	3,772
55 FFT	8	0.02585	0.00269	0.00214	1.06415	2.91120	0.23235	8.47506	0.47827	11,282
56 UFM	8	0.02437	0.03090	0.03175	-0.66729	-0.47354	0.00795	0.22424	0.13264	14,174
57 SSC	8	0.02824	0.00467	0.00387	1.29727	2.63591	0.19881	6.94803	0.39787	20,980
58 SFP	8	0.02098	0.00289	0.00215	1.21566	3.31404	0.28174	10.98286	0.37039	56,665
59 DTC	9	0.01941	0.00324	0.00298	0.81328	1.88410	0.11251	3.54983	0.32244	4,889
60 THL	9	0.02739	0.01492	0.01541	0.26958	0.27455	0.00268	0.07538	0.21559	2,203
61 ATL	9	0.02953	0.01431	0.01472	-0.42354	-0.44136	0.00691	0.19480	0.23799	2,726
62 CTM	9	0.01594	0.00703	0.00571	1.65537	2.76956	0.21504	7.67047	0.17761	4,010
63 BAP	9	0.03924	0.00712	0.00636	1.33486	2.11656	0.13793	4.47982	0.45247	15,398
64 TPC	9	0.02919	0.00557	0.00350	1.99267	4.26026	0.39328	18.14978	0.37701	5,969
65 TWC	9	0.01188	0.00211	0.00159	1.02210	3.24391	0.27316	10.52295	0.23572	8,800
66 POST	9	0.01362	0.00252	0.00199	1.04036	2.94979	0.23708	8.70129	0.25048	1,868
67 UP	9	0.02091	0.00534	0.00426	1.49437	2.89625	0.23052	8.38826	0.27166	5,152
68 SW	10	0.00922	0.00039	0.00034	0.33167	2.27159	0.15561	5.16013	0.41332	10,618
69 SF2	10	0.01144	0.00066	0.00051	0.55815	3.13777	0.26015	9.84561	0.40426	26,342
70 SF3	10	0.01443	0.00070	0.00062	0.43427	2.20242	0.14766	4.85066	0.50390	222,427

ตารางที่ 5 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0405

PERIOD No. 0405 : ER_m = 0.01587 :
 DATE 24/10/29 22/5/30 : $Var(R_m)$ = 0.00052 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
1	BBL	1	0.00946	0.00056	0.00047	0.45557	2.59792	0.19423	6.74918	0.35536	472,473
2	BAY	1	0.01701	0.00166	0.00091	1.22372	5.00645	0.47234	25.06458	0.39172	294,846
3	TFB	1	0.01429	0.00120	0.00092	0.76442	3.09922	0.25542	9.60519	0.38256	365,864
4	TMB	1	0.01387	0.00085	0.00061	0.70745	3.51680	0.30638	12.36786	0.43805	89,688
5	TDB	1	0.01122	0.00049	0.00049	0.18151	1.00947	0.03512	1.01903	0.45849	377
6	SCB	1	0.01407	0.00243	0.00215	0.82728	2.19899	0.14727	4.83554	0.26390	73,675
7	NTB	1	0.01139	0.00347	0.00360	0.01579	0.03242	0.00004	0.00105	0.17534	4,718
8	BOA	1	0.00700	0.00113	0.00112	0.29332	1.07736	0.03980	1.16070	0.17660	3,580
9	IFCT	2	0.00138	0.00045	0.00037	0.43978	2.83286	0.22276	8.02512	0.01511	161,059
10	BFIT	2	0.03467	0.00399	0.00412	0.15486	0.29739	0.00315	0.08844	0.53243	15,205
11	AITCO	2	0.01754	0.00161	0.00119	0.94339	3.37529	0.28921	11.39258	0.41066	39,116
12	GF	2	0.01826	0.00161	0.00108	1.03750	3.88066	0.34974	15.05954	0.42850	108,468
13	TISCO	2	0.05310	0.00407	0.00348	1.16441	2.43183	0.17438	5.91379	0.81578	12,111
14	NFS	2	0.05903	0.00561	0.00497	1.24599	2.17833	0.14491	4.74513	0.77429	176,048
15	DS	2	0.02805	0.00245	0.00221	0.77598	2.03199	0.12851	4.12900	0.54517	64,289
16	BIC	2	0.01507	0.00291	0.00260	0.86664	2.09254	0.13523	4.37874	0.25990	10,980
17	PT	2	0.02048	0.00191	0.00172	0.69732	2.07389	0.13315	4.30103	0.44436	110,085
18	UAF	2	0.01863	0.00159	0.00116	0.94752	3.42739	0.29554	11.74699	0.44064	216,036
19	ACL	2	0.02478	0.00467	0.00450	0.79328	1.45720	0.07049	2.12344	0.34701	7,800
20	MCC	2	0.02210	0.00289	0.00298	0.18847	0.42540	0.00642	0.18097	0.39112	11,452
21	BKI	3	0.01238	0.00082	0.00068	-0.55930	-2.63639	0.19887	6.95056	0.39459	129
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	406
23	PHA	3	0.01103	0.00119	0.00124	-0.03138	-0.10997	0.00043	0.01209	0.28864	999
24	SINGER	4	0.01039	0.00441	0.00420	0.82129	1.56117	0.08007	2.43726	0.14063	33,219
25	DTM	4	0.00768	0.00206	0.00213	-0.02723	-0.07261	0.00019	0.00527	0.14585	955
26	NC	4	0.02342	0.00863	0.00788	1.39515	1.93568	0.11802	3.74687	0.24075	1,893
27	BJC	4	0.01319	0.00166	0.00171	0.05361	0.15954	0.00091	0.02545	0.29811	718
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,323
29	WG	4	0.02808	0.00265	0.00152	1.50622	4.76521	0.44781	22.70725	0.52477	24,627
30	SPC	4	0.03322	0.00733	0.00715	0.90161	1.31325	0.05802	1.72464	0.37564	10,394
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	8,309
32	SUC	4	0.02141	0.00346	0.00236	1.49967	3.80049	0.34030	14.44375	0.34611	220,547
33	ICC	4	0.02161	0.00134	0.00132	0.36588	1.24132	0.05216	1.54088	0.56092	5,291
34	EAC	4	0.02488	0.00433	0.00367	1.22678	2.49345	0.18170	6.21727	0.36188	34,604
35	MBL	5	0.02600	0.00662	0.00493	1.88789	3.31269	0.28157	10.97392	0.30648	10,456
36	TTP	5	0.04631	0.00557	0.00524	0.98669	1.67900	0.09147	2.81906	0.60636	51,369
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	408
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	6,484
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	506
40	JCC	6	0.02302	0.00469	0.00207	2.26776	6.14240	0.57401	37.72907	0.32070	183,409
41	SCC	6	0.00699	0.00156	0.00063	1.34715	6.60684	0.60921	43.65040	0.15015	42,142
42	SCCC	6	0.01795	0.00192	0.00095	1.38641	5.53800	0.52275	30.66943	0.38512	58,886
43	TGCI	6	0.02657	0.00263	0.00271	0.13647	0.32270	0.00371	0.10414	0.49741	5,609
44	TTM	7	0.02402	0.00528	0.00499	0.93252	1.62555	0.08623	2.64242	0.31606	3,588
45	MACOAL	7	0.03171	0.01625	0.01683	-0.09769	-0.09278	0.00031	0.00861	0.24043	68
46	TICO	7	0.01931	0.00859	0.00671	2.00923	3.02233	0.24598	9.13449	0.19691	18,000
47	BNC	7	0.01816	0.00434	0.00447	0.22897	0.42187	0.00632	0.17797	0.25946	810
48	BRC	7	0.03854	0.00479	0.00495	0.16719	0.29286	0.00305	0.08577	0.54151	11,723
49	UPF	7	0.01445	0.00161	0.00167	0.05615	0.16936	0.00102	0.02868	0.33361	1,973
50	UI	7	0.02177	0.00322	0.00237	1.33740	3.38742	0.29068	11.47463	0.36495	38,410

ตารางที่ 5 (ต่อ)

51 UT	7	0.05107	0.00703	0.00603	1.52343	2.41734	0.17266	5.84355	0.59624	66,974
52 BATA	7	0.03017	0.01518	0.01479	1.31001	1.32681	0.05915	1.76043	0.23628	1,390
53 AFC	7	0.04454	0.01698	0.01647	1.43618	1.37858	0.06356	1.90049	0.33370	23,561
54 TF	8	0.03691	0.00509	0.00525	-0.19574	-0.33277	0.00394	0.11073	0.50254	3,927
55 FFT	8	0.02520	0.00275	0.00200	1.25186	3.44742	0.29798	11.88472	0.46021	10,406
56 UFM	8	0.02032	0.03126	0.03225	-0.49374	-0.33873	0.00408	0.11474	0.10893	16,223
57 SSC	8	0.02433	0.00474	0.00373	1.47410	2.97489	0.24016	8.84995	0.33819	22,286
58 SFP	8	0.01527	0.00244	0.00168	1.24703	3.74300	0.33349	14.01002	0.28773	38,361
59 DTC	9	0.02202	0.00335	0.00296	0.96866	2.19347	0.14664	4.81131	0.36232	5,583
60 THL	9	0.00794	0.00861	0.00889	0.19239	0.25132	0.00225	0.06316	0.07416	2,371
61 ATL	9	0.02048	0.01393	0.01425	-0.57424	-0.59264	0.01239	0.35122	0.16453	2,755
62 CTW	9	0.01194	0.00106	0.00081	0.71679	3.09405	0.25479	9.57315	0.33512	3,932
63 BAP	9	0.04032	0.00945	0.00785	1.89166	2.63042	0.19815	6.91910	0.40385	17,054
64 TPC	9	0.01128	0.00274	0.00191	1.31036	3.69524	0.32781	13.65480	0.19526	4,270
65 TWC	9	0.01744	0.00382	0.00279	1.46597	3.41661	0.29423	11.67322	0.26495	12,794
66 POST	9	0.01531	0.00262	0.00187	1.25384	3.57556	0.31347	12.78461	0.27817	1,732
67 UP	9	0.02740	0.00621	0.00439	1.93995	3.60560	0.31708	13.00035	0.33420	6,261
68 SW	10	0.00986	0.00041	0.00033	0.41450	2.79362	0.21797	7.80434	0.43329	11,546
69 SF2	10	0.01141	0.00069	0.00041	0.75947	4.64675	0.43540	21.59229	0.39319	34,804
70 SF3	10	0.01469	0.00070	0.00054	0.57909	3.06435	0.25114	9.39024	0.51567	252,531

ตารางที่ 6 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0406

PERIOD No. 0406 : ER_m = 0.01741
 DATE 21/11/29 19/6/30 : Var(R_m) = 0.00049
 NO. OF SECURITIES 70 : R_f = 0.00106

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L _i
1	BBL	1	0.00791	0.00067	0.00054	0.54698	2.79030	0.21757	7.78577	0.26420	452,321
2	BAY	1	0.01811	0.00160	0.00087	1.24539	5.03256	0.47493	25.32667	0.42681	268,894
3	TFB	1	0.01380	0.00117	0.00092	0.75603	2.96589	0.23906	8.79651	0.37256	354,977
4	TMB	1	0.01296	0.00087	0.00065	0.71484	3.34883	0.28598	11.21468	0.40272	89,990
5	TDB	1	0.01144	0.00085	0.00084	0.28485	1.17364	0.04689	1.37744	0.35679	546
6	SCB	1	0.01407	0.00240	0.00217	0.79378	2.03014	0.12831	4.12145	0.26551	74,253
7	NTB	1	0.00860	0.00318	0.00328	0.16409	0.34129	0.00414	0.11648	0.13383	5,030
8	BOA	1	0.00641	0.00115	0.00113	0.33219	1.17453	0.04696	1.37952	0.15777	5,403
9	IFCT	2	0.00025	0.00055	0.00044	0.49782	2.82193	0.22143	7.96326	-0.03467	164,974
10	BFIT	2	0.03138	0.00388	0.00396	0.31893	0.60330	0.01283	0.36397	0.48697	16,876
11	AITCO	2	0.01880	0.00167	0.00132	0.89319	2.92644	0.23422	8.56407	0.43473	41,452
12	GF	2	0.03100	0.00233	0.00190	1.01334	2.77008	0.21510	7.67336	0.61965	142,754
13	TISCO	2	0.05522	0.00506	0.00470	1.04167	1.81028	0.10478	3.27713	0.76108	16,505
14	NFS	2	0.06247	0.00561	0.00448	1.61957	2.88087	0.22864	8.29943	0.81988	199,927
15	DS	2	0.03156	0.00258	0.00243	0.69349	1.67559	0.09113	2.80760	0.60040	64,390
16	BIC	2	0.02328	0.00319	0.00301	0.75484	1.63843	0.08749	2.68445	0.39383	20,643
17	PT	2	0.02824	0.00253	0.00241	0.64687	1.56828	0.08075	2.45951	0.54005	126,404
18	UAF	2	0.02718	0.00210	0.00165	1.01019	2.95767	0.23805	8.74780	0.57059	278,774
19	ACL	2	0.02507	0.00480	0.00453	0.92821	1.64230	0.08786	2.69714	0.34670	15,125
20	MCC	2	0.02367	0.00262	0.00269	0.22222	0.51070	0.00923	0.26082	0.44194	10,461
21	BKI	3	0.01090	0.00083	0.00068	-0.59453	-2.72402	0.20949	7.42027	0.34267	666
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	368
23	PHA	3	0.01300	0.00123	0.00127	-0.06423	-0.21437	0.00164	0.04596	0.34033	983
24	SINGER	4	0.01098	0.00442	0.00417	0.89774	1.65512	0.08912	2.73943	0.14920	33,817
25	DTM	4	0.00939	0.00214	0.00221	-0.09787	-0.24791	0.00219	0.06146	0.18028	1,281
26	NC	4	0.02197	0.00878	0.00805	1.43641	1.90621	0.11487	3.63363	0.22310	1,940
27	BJC	4	0.01366	0.00166	0.00172	0.04290	0.12310	0.00054	0.01515	0.30901	735
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,877
29	WG	4	0.02792	0.00265	0.00165	1.46834	4.30395	0.39816	18.52398	0.52205	26,823
30	SPC	4	0.03448	0.00746	0.00739	0.81583	1.13006	0.04362	1.27704	0.38688	9,260
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	11,574
32	SUC	4	0.03795	0.00352	0.00273	1.34521	3.06591	0.25133	9.39978	0.62173	358,029
33	ICC	4	0.02461	0.00145	0.00145	0.31558	0.98823	0.03370	0.97659	0.61947	5,549
34	EAC	4	0.02557	0.00432	0.00372	1.21406	2.36901	0.16697	5.61219	0.37302	41,235
35	MBL	5	0.01774	0.00365	0.00203	1.85937	4.91289	0.46295	24.13651	0.27601	10,548
36	TTP	5	0.03028	0.00454	0.00378	1.34317	2.60036	0.19452	6.76188	0.43392	48,914
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	363
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	11,221
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	527
40	JCC	6	0.03502	0.00473	0.00248	2.18642	5.23141	0.49429	27.36762	0.49385	229,327
41	SCC	6	0.01219	0.00136	0.00067	1.20527	5.53521	0.52250	30.63859	0.30195	39,886
42	SCCC	6	0.01988	0.00181	0.00090	1.38718	5.51421	0.52060	30.40655	0.44282	55,923
43	TGCI	6	0.02260	0.00295	0.00306	0.02174	0.04684	0.00008	0.00219	0.39661	5,643
44	TTM	7	0.02011	0.00502	0.00481	0.86757	1.48924	0.07339	2.21782	0.26910	3,494
45	WACGAL	7	0.04157	0.01719	0.01780	-0.11290	-0.10078	0.00036	0.01016	0.30893	73
46	TICD	7	0.02044	0.00844	0.00655	2.07939	3.05868	0.25045	9.35555	0.21096	18,600
47	BNC	7	0.02826	0.00643	0.00665	0.12626	0.18438	0.00121	0.03400	0.33919	1,519
48	BRC	7	0.04067	0.00512	0.00531	0.01680	0.02746	0.00003	0.00075	0.55340	14,803
49	UPF	7	0.02237	0.00274	0.00283	0.07011	0.15690	0.00088	0.02462	0.40741	2,624
50	UI	7	0.02919	0.00326	0.00252	1.29607	3.07432	0.25237	9.45147	0.49314	40,080

ตารางที่ 6 (ต่อ)

51 UT	7	0.05415	0.00669	0.00597	1.37766	2.12416	0.13878	4.51207	0.64915	93,469
52 BATA	7	0.03352	0.00959	0.00951	0.91402	1.11600	0.04259	1.24545	0.33138	1,233
53 AFC	7	0.04092	0.01619	0.01559	1.52715	1.45667	0.07044	2.12189	0.31330	26,231
54 TF	8	0.01998	0.00177	0.00181	0.17361	0.48539	0.00834	0.23561	0.45021	3,852
55 FFT	8	0.02499	0.00282	0.00220	1.19637	3.03766	0.24787	9.22741	0.45026	10,869
56 UFM	8	0.02049	0.03159	0.03261	-0.46129	-0.30422	0.00329	0.09255	0.10932	35,558
57 SSC	8	0.02385	0.00405	0.00316	1.42765	3.02294	0.24606	9.13815	0.35811	22,851
58 SFP	8	0.01438	0.00231	0.00167	1.19955	3.49999	0.30435	12.24996	0.27706	28,489
59 DTC	9	0.01918	0.00329	0.00281	1.08457	2.43491	0.17474	5.92878	0.31576	8,034
60 THL	9	0.00619	0.00856	0.00885	0.14631	0.18521	0.00122	0.03430	0.05549	2,048
61 ATL	9	0.02101	0.01386	0.01410	-0.71597	-0.71812	0.01808	0.51570	0.16942	1,077
62 CTW	9	0.00951	0.00092	0.00069	0.72002	3.25495	0.27451	10.59467	0.27816	3,706
63 BAP	9	0.04743	0.00959	0.00805	1.92700	2.55831	0.18946	6.54493	0.47370	17,790
64 TPC	9	0.01922	0.00242	0.00177	1.20660	3.41813	0.29442	11.68360	0.36939	3,775
65 TWC	9	0.01931	0.00376	0.00282	1.46239	3.28178	0.27779	10.77007	0.29744	14,081
66 POST	9	0.02711	0.00422	0.00360	1.22877	2.43806	0.17512	5.94414	0.40125	3,146
67 UP	9	0.03603	0.00702	0.00540	1.91761	3.10646	0.25631	9.65010	0.41757	7,477
68 SW	10	0.01063	0.00041	0.00028	0.52953	3.76656	0.33629	14.18698	0.47384	12,498
69 SF2	10	0.01180	0.00058	0.00028	0.80332	5.76204	0.54249	33.20106	0.44532	36,655
70 SF3	10	0.01425	0.00071	0.00051	0.65656	3.45250	0.29859	11.91975	0.49633	249,745

ตารางที่ 7 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0407

PERIOD No. 0407 : ERa = 0.02038 :
 DATE 19/12/29 17/7/30 : Var(Ra) = 0.00065 :
 NO. OF SECURITIES 70 : Rf = 0.00106 :

NO.	SEC.	INDUS.	Rri	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	Si	Li
1	BBL	1	0.00998	0.00099	0.00076	0.63112	3.13258	0.25951	9.81305	0.28347	500,205
2	BAY	1	0.02024	0.00151	0.00057	1.21952	6.97086	0.63443	48.59294	0.49302	268,627
3	TFB	1	0.01175	0.00092	0.00070	0.61908	3.20934	0.26893	10.29989	0.35252	314,666
4	TMB	1	0.00967	0.00058	0.00038	0.57270	4.00752	0.36451	16.06019	0.35706	90,051
5	TDB	1	0.01220	0.00193	0.00185	0.46436	1.47728	0.07231	2.18235	0.26763	3,963
6	SCB	1	0.00646	0.00077	0.00059	0.55405	3.12362	0.25842	9.75697	0.19502	78,789
7	NTB	1	0.01403	0.00398	0.00396	0.48042	1.04446	0.03750	1.09090	0.20567	5,703
8	BOA	1	0.01720	0.00477	0.00430	0.97357	2.03109	0.12841	4.12531	0.23377	14,366
9	IFCT	2	0.00965	0.00173	0.00111	1.00710	4.13284	0.37889	17.08041	0.20669	228,774
10	BPIT	2	0.03788	0.00414	0.00407	0.57396	1.23182	0.05141	1.51737	0.57239	16,876
11	AITCO	2	0.01867	0.00174	0.00148	0.69543	2.47445	0.17944	6.12293	0.42224	45,071
12	GF	2	0.03310	0.00222	0.00178	0.88112	2.85959	0.22603	8.17723	0.68026	160,021
13	TISCO	2	0.05239	0.00452	0.00443	0.60504	1.24377	0.05236	1.54697	0.76384	20,992
14	NFS	2	0.06078	0.00558	0.00495	1.10884	2.15619	0.14240	4.64915	0.79973	199,995
15	DS	2	0.03167	0.00257	0.00243	0.58718	1.62891	0.08656	2.65335	0.66346	62,825
16	BIC	2	0.03123	0.00357	0.00330	0.77599	1.84930	0.10885	3.41991	0.50484	28,278
17	PT	2	0.03175	0.00248	0.00229	0.64138	1.83400	0.10724	3.36357	0.61654	132,558
18	UAF	2	0.02790	0.00219	0.00175	0.87181	2.84816	0.22463	8.11201	0.57428	328,769
19	ACL	2	0.01744	0.00189	0.00176	0.54596	1.78271	0.10193	3.17807	0.37686	21,754
20	MCC	2	0.02591	0.00261	0.00267	0.23725	0.62836	0.01391	0.39484	0.48613	10,290
21	BKI	3	0.01377	0.00113	0.00113	-0.23675	-0.96476	0.03217	0.93077	0.37889	805
22	SIC	3	RRR	RRR	RRR	RRR	RRR	RRR	RRR	RRR	411
23	PHA	3	0.01508	0.00119	0.00123	0.09469	0.37011	0.00487	0.13698	0.40666	1,912
24	SINGBR	4	0.02038	0.00635	0.00573	1.12778	2.03882	0.12927	4.15678	0.24239	45,477
25	DTM	4	0.02006	0.00382	0.00391	0.26891	0.58887	0.01223	0.34676	0.30758	2,641
26	NC	4	0.03011	0.00936	0.00845	1.36400	2.03026	0.12832	4.12196	0.30023	2,344
27	BJC	4	0.02410	0.00715	0.00685	0.90374	1.49389	0.07382	2.23169	0.27254	977
28	VK	4	RRR	RRR	RRR	RRR	RRR	RRR	RRR	RRR	20,403
29	WG	4	0.02994	0.00291	0.00174	1.37762	4.51975	0.42182	20.42816	0.53575	30,579
30	SPC	4	0.03704	0.00959	0.00944	0.86253	1.21502	0.05008	1.47627	0.36732	11,373
31	SPI	4	0.05528	0.00685	0.00684	0.61849	1.02339	0.03606	1.04732	0.65506	14,487
32	SUC	4	0.03271	0.00361	0.00327	0.84063	2.01208	0.12632	4.04847	0.52656	418,901
33	ICC	4	0.03699	0.00256	0.00233	0.69171	1.95947	0.12059	3.83953	0.70986	5,856
34	BAC	4	0.03116	0.00537	0.00465	1.16675	2.34165	0.16376	5.48331	0.41085	42,425
35	MBL	5	0.02900	0.00665	0.00326	2.32926	5.58537	0.52700	31.19633	0.34267	14,509
36	TTP	5	0.03771	0.00487	0.00392	1.29750	2.83595	0.22314	8.04258	0.52510	50,252
37	CSC	5	RRR	RRR	RRR	RRR	RRR	RRR	RRR	RRR	390
38	SP	5	RRR	RRR	RRR	RRR	RRR	RRR	RRR	RRR	12,563
39	TGI	5	RRR	RRR	RRR	RRR	RRR	RRR	RRR	RRR	304
40	JCC	6	0.03460	0.00511	0.00369	1.54881	3.49017	0.30316	12.18129	0.46916	267,954
41	SCC	6	0.01833	0.00234	0.00121	1.34560	5.29227	0.50007	28.00810	0.35712	38,530
42	SCCC	6	0.02920	0.00267	0.00109	1.58268	6.56964	0.60652	43.16023	0.54497	59,190
43	TGCI	6	0.02325	0.00290	0.00300	-0.01162	-0.02902	0.00003	0.00084	0.41213	7,502
44	TYTH	7	0.02617	0.00546	0.00506	0.94283	1.81396	0.10516	3.29045	0.33992	3,810
45	WACOAL	7	0.04396	0.01719	0.01780	-0.09056	-0.09288	0.00031	0.00863	0.32716	400
46	TICO	7	0.01628	0.00839	0.00743	1.37534	2.18438	0.14560	4.77153	0.16617	17,884
47	BNC	7	0.03060	0.00629	0.00651	0.03778	0.06407	0.00015	0.00410	0.37249	1,855
48	BRC	7	0.05486	0.00803	0.00789	0.79356	1.22258	0.05068	1.49470	0.60055	15,703
49	UPP	7	0.02465	0.00266	0.00275	0.05487	0.14317	0.00073	0.02050	0.45764	2,985
50	UI	7	0.03240	0.00413	0.00325	1.23632	2.96615	0.23909	8.79803	0.48775	39,609

ตารางที่ 7 (ต่อ)

51 UT	7	0.05087	0.00701	0.00696	0.66395	1.08897	0.04063	1.18585	0.59505	98,740
52 BATA	7	0.03428	0.00852	0.00838	0.81880	1.22437	0.05082	1.49909	0.35989	1,173
53 APC	7	0.03679	0.00433	0.00358	1.16344	2.66236	0.29201	7.08818	0.54312	28,831
54 TP	8	0.03221	0.00418	0.00382	0.86448	1.91306	0.11560	3.65981	0.48215	4,016
55 PPT	8	0.03852	0.00456	0.00278	1.70181	4.41509	0.41044	19.49300	0.55492	10,861
56 UPM	8	0.02445	0.03193	0.03303	-0.26480	-0.19941	0.00142	0.03976	0.13092	48,327
57 SSC	8	0.03287	0.00498	0.00342	1.61418	3.77883	0.33774	14.27957	0.45070	24,977
58 SPP	8	0.01808	0.00304	0.00218	1.20450	3.52800	0.30773	12.44676	0.30856	23,796
59 DTC	9	0.03294	0.00465	0.00316	1.57137	3.82558	0.34326	14.63508	0.46771	11,137
60 THL	9	0.01277	0.00976	0.00993	0.51473	0.70679	0.01753	0.49955	0.11858	3,565
61 ATL	9	0.02217	0.01407	0.01435	-0.57804	-0.66047	0.01534	0.43623	0.17798	1,219
62 CTW	9	0.00593	0.00072	0.00062	0.43857	2.40870	0.17164	5.80184	0.18114	4,103
63 BAP	9	0.05145	0.01018	0.00853	1.73207	2.56619	0.19041	6.58535	0.49955	18,952
64 TPC	9	0.03269	0.00398	0.00235	1.62514	4.58584	0.42892	21.02994	0.50159	3,858
65 TWC	9	0.02868	0.00510	0.00357	1.59597	3.65391	0.32287	13.35103	0.38703	15,839
66 POST	9	0.04076	0.00830	0.00737	1.35920	2.16751	0.14368	4.69808	0.43565	4,089
67 UP	9	0.04317	0.00734	0.00563	1.71704	3.13060	0.25927	9.80065	0.49143	8,809
68 SW	10	0.02029	0.00141	0.00079	1.00071	4.87470	0.45907	23.76270	0.51250	16,787
69 SP2	10	0.02932	0.00300	0.00145	1.57354	5.65381	0.53307	31.96553	0.51603	58,966
70 SP3	10	0.03435	0.00459	0.00270	1.75233	4.61293	0.43181	21.27917	0.49124	278,478

ตารางที่ 8 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0408

PERIOD No. 0408 : ER_m = 0.01756
 DATE 16/1/30 14/8/30 : Var(R_m) = 0.00099
 NO. OF SECURITIES 70 : R_f = 0.00106

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L _i
1	BBL	1	0.00892	0.00157	0.00095	0.81370	4.48514	0.41808	20.11648	0.19842	559,737
2	BAY	1	0.02107	0.00187	0.00054	1.16701	8.49481	0.72045	72.16185	0.46232	304,504
3	TFB	1	0.01099	0.00105	0.00070	0.61588	3.93886	0.35654	15.51460	0.30572	294,866
4	THB	1	0.01165	0.00076	0.00041	0.60334	5.06165	0.47781	25.62028	0.38524	87,680
5	TDB	1	0.00490	0.00206	0.00177	0.59797	2.41175	0.17200	5.81652	0.08459	4,194
6	SCB	1	0.00732	0.00086	0.00057	0.56602	4.03536	0.36772	16.28411	0.21290	71,391
7	NTB	1	0.00742	0.00186	0.00131	0.77301	3.62035	0.31885	13.10695	0.14767	5,739
8	BOA	1	0.01223	0.00583	0.00453	1.20958	3.04754	0.24908	9.28750	0.14644	21,392
9	IFCT	2	0.01002	0.00223	0.00124	1.02288	4.93516	0.46520	24.35580	0.18981	265,603
10	BFIT	2	0.03021	0.00374	0.00362	0.50171	1.41493	0.06673	2.00204	0.47670	15,585
11	AITCO	2	0.01225	0.00240	0.00145	1.00607	4.48333	0.41788	20.10026	0.22844	41,516
12	GF	2	0.02424	0.00430	0.00251	1.37446	4.64946	0.43568	21.61745	0.35349	162,818
13	TISCO	2	0.03929	0.00607	0.00481	1.19762	2.92746	0.23435	8.57001	0.49079	22,227
14	NFS	2	0.04289	0.00567	0.00403	1.34000	3.57899	0.31388	12.80917	0.55538	185,502
15	DS	2	0.02446	0.00357	0.00248	1.09099	3.71874	0.33061	13.82904	0.39173	59,528
16	BIC	2	0.02963	0.00374	0.00292	0.96708	3.03640	0.24771	9.21973	0.46702	31,698
17	PT	2	0.02739	0.00241	0.00179	0.83306	3.34206	0.28516	11.16936	0.53601	128,700
18	UAF	2	0.02337	0.00278	0.00174	1.05376	4.28936	0.39653	18.39858	0.42344	351,209
19	ACL	2	0.01440	0.00227	0.00161	0.85026	3.59419	0.31571	12.91817	0.28006	25,799
20	MCC	2	0.02350	0.00237	0.00236	0.30078	1.04943	0.03784	1.10129	0.46101	9,023
21	BKI	3	0.01233	0.00085	0.00085	-0.16016	-0.93044	0.02999	0.86572	0.38709	832
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	440
23	PHA	3	0.01248	0.00106	0.00110	0.05868	0.30029	0.00321	0.09017	0.35011	1,886
24	SINGER	4	0.00415	0.00532	0.00350	1.39813	4.00876	0.36465	16.07019	0.04243	44,455
25	DTM	4	0.01450	0.00386	0.00369	0.54921	1.53331	0.07746	2.35103	0.21632	4,163
26	NC	4	0.02716	0.00974	0.00916	0.95058	1.68403	0.09197	2.83594	0.26442	3,063
27	BJC	4	0.02329	0.00721	0.00704	0.64530	1.30467	0.05731	1.70217	0.26188	1,060
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	21,806
29	WG	4	0.02462	0.00446	0.00173	1.67666	6.83343	0.62515	46.69575	0.35281	30,103
30	SPC	4	0.03704	0.00959	0.00994	-0.01180	-0.02007	0.00001	0.00040	0.36732	11,485
31	SPI	4	0.05014	0.00843	0.00812	0.77033	1.44994	0.06984	2.10232	0.53471	13,702
32	SUC	4	0.02838	0.00525	0.00368	1.30646	3.65166	0.32260	13.33460	0.37724	443,715
33	ICC	4	0.04717	0.00764	0.00772	0.42776	0.82545	0.02376	0.68136	0.52766	6,469
34	EAC	4	0.02628	0.00736	0.00518	1.54232	3.63550	0.32067	13.21683	0.29402	43,477
35	MBL	5	0.02548	0.00719	0.00343	1.97745	5.72950	0.53968	32.82714	0.28812	14,100
36	TTP	5	0.02949	0.00557	0.00342	1.51250	4.38808	0.40747	19.25521	0.38102	46,275
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	464
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	13,837
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	730
40	JCC	6	0.03177	0.00714	0.00384	1.86043	5.08859	0.48046	25.89376	0.36333	268,411
41	SCC	6	0.01692	0.00301	0.00117	1.37739	6.81908	0.62416	46.49981	0.28892	33,532
42	SCCC	6	0.02266	0.00278	0.00148	1.16745	5.14687	0.48615	26.49026	0.40970	50,557
43	TGCI	6	0.01464	0.00220	0.00223	0.21662	0.77738	0.02113	0.60432	0.28935	5,303
44	TTM	7	0.01452	0.00149	0.00114	0.62915	3.16248	0.26318	10.00126	0.34859	3,435
45	WACOAL	7	0.04050	0.01772	0.01826	0.30139	0.37822	0.00508	0.14305	0.29627	761
46	TICO	7	-0.00375	0.00585	0.00455	1.21265	3.04819	0.24916	9.29149	-0.06289	14,616
47	BNC	7	0.01443	0.00386	0.00392	0.27973	0.75808	0.02011	0.57469	0.21523	1,884
48	BRC	7	0.04132	0.00923	0.00827	1.12153	2.09201	0.13518	4.37653	0.41912	16,110
49	UPF	7	0.02581	0.00372	0.00367	0.42162	1.17965	0.04735	1.39158	0.40569	3,337
50	UI	7	0.02153	0.00596	0.00378	1.52692	4.21057	0.38770	17.72889	0.26513	31,867

ตารางที่ 8 (ต่อ)

51 UT	7	0.03893	0.00578	0.00535	0.78750	1.82644	0.10646	3.33589	0.49827	104,940
52 BATA	7	0.02310	0.00806	0.00764	0.82968	1.60963	0.08470	2.59092	0.24549	1,126
53 AFC	7	0.02768	0.00290	0.00218	0.89685	3.25762	0.27484	10.61211	0.49419	27,827
54 TF	8	0.02159	0.00731	0.00482	1.63703	3.99789	0.36339	15.98310	0.24004	3,987
55 FFT	8	0.02107	0.00614	0.00242	1.95723	6.74724	0.61918	45.52521	0.25554	8,702
56 UFM	8	0.01674	0.03217	0.03331	0.07295	0.06778	0.00016	0.00459	0.08746	58,746
57 SSC	8	0.01675	0.00448	0.00226	1.52142	5.42737	0.51267	29.45635	0.23451	21,717
58 SFP	8	0.01442	0.00242	0.00170	0.88642	3.64623	0.32195	13.29500	0.27163	18,575
59 DTC	9	0.03042	0.00418	0.00337	0.96578	2.82167	0.22140	7.96183	0.45431	13,137
60 THL	9	-0.00153	0.00501	0.00437	0.89535	2.29766	0.15863	5.27923	-0.03659	3,906
61 ATL	9	0.00673	0.00673	0.00684	0.35273	0.72318	0.01834	0.52299	0.06912	1,210
62 CTM	9	0.00062	0.00064	0.00056	0.31717	2.28207	0.15683	5.20782	-0.01728	3,271
63 BAP	9	0.03436	0.00708	0.00422	1.74029	4.54191	0.42421	20.62896	0.39583	15,777
64 TPC	9	0.03373	0.00415	0.00315	1.05462	3.18554	0.26601	10.14766	0.50742	3,878
65 TWC	9	0.02279	0.00550	0.00352	1.45553	4.16218	0.38222	17.32373	0.29319	16,377
66 POST	9	0.03049	0.00930	0.00693	1.62086	3.30184	0.28025	10.90214	0.30530	3,902
67 UP	9	0.02030	0.00976	0.00700	1.74019	3.52724	0.30764	12.44139	0.19472	8,425
68 SW	10	0.01597	0.00226	0.00085	1.20349	6.98931	0.63566	48.85047	0.31372	20,819
69 SF2	10	0.02505	0.00484	0.00159	1.82635	7.76511	0.68289	60.29699	0.34478	73,946
70 SF3	10	0.03121	0.00531	0.00273	1.64112	5.32165	0.50284	28.31992	0.41375	262,972

ตารางที่ 9 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0409

PERIOD No. 0409 : ER_m = 0.02439
 DATE 13/2/30 11/9/30 : Var(R_m) = 0.00096
 NO. OF SECURITIES 70 : R_f = 0.00106

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L _i
1	BBL	1	0.01611	0.00159	0.00101	0.80053	4.20283	0.38682	17.66377	0.37703	621,008
2	BAY	1	0.03286	0.00149	0.00049	1.02827	7.78135	0.68379	60.54944	0.82465	364,581
3	TFB	1	0.01377	0.00091	0.00070	0.49882	3.15341	0.26207	9.94400	0.42060	317,531
4	TMB	1	0.01886	0.00096	0.00062	0.61401	4.11554	0.37691	16.93769	0.57386	96,944
5	TDB	1	0.00723	0.00207	0.00177	0.60667	2.40609	0.17133	5.78928	0.13587	4,462
6	SCB	1	0.01381	0.00083	0.00058	0.52668	3.63900	0.32109	13.24232	0.44234	76,798
7	NTB	1	0.01138	0.00191	0.00126	0.84650	3.98359	0.36174	15.86896	0.23638	6,492
8	BOA	1	0.02037	0.00612	0.00464	1.30495	3.19852	0.26760	10.23052	0.24677	35,566
9	IFCT	2	0.02176	0.00308	0.00164	1.25016	5.16322	0.48773	26.65887	0.37293	344,382
10	BFIT	2	0.03540	0.00340	0.00345	0.26292	0.74770	0.01958	0.55906	0.58925	13,860
11	AITCO	2	0.01883	0.00189	0.00107	0.94437	4.82561	0.45405	23.28655	0.40893	38,000
12	GF	2	0.03472	0.00409	0.00284	1.18314	3.70938	0.32949	13.75951	0.52654	177,237
13	TISCO	2	0.03960	0.00479	0.00389	1.03497	2.77030	0.21513	7.67454	0.55689	24,276
14	NFS	2	0.04655	0.00457	0.00370	1.01601	2.78910	0.21742	7.77906	0.67315	167,556
15	DS	2	0.02631	0.00214	0.00128	0.97213	4.54057	0.42407	20.61681	0.54529	53,671
16	BIC	2	0.04717	0.00502	0.00442	0.88401	2.22022	0.14969	4.92936	0.65072	38,250
17	PT	2	0.03108	0.00231	0.00174	0.80901	3.24231	0.27296	10.51255	0.62506	132,698
18	UAF	2	0.03359	0.00255	0.00182	0.91007	3.56224	0.31186	12.68954	0.64365	382,804
19	ACL	2	0.01959	0.00232	0.00168	0.85275	3.47260	0.30103	12.05893	0.38447	36,341
20	MCC	2	0.02002	0.00132	0.00124	0.36139	1.71670	0.09523	2.94704	0.52194	7,084
21	BKI	3	0.00914	0.00066	0.00067	-0.09695	-0.62428	0.01373	0.38972	0.31511	846
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	672
23	PHA	3	0.00877	0.00084	0.00081	0.24225	1.42107	0.06727	2.01944	0.26615	1,902
24	SINGER	4	0.01241	0.00454	0.00322	1.22129	3.59768	0.31613	12.94329	0.16848	39,277
25	DTM	4	0.03996	0.00752	0.00697	0.90421	1.80851	0.10459	3.27070	0.44860	8,492
26	NC	4	0.04577	0.01222	0.01102	1.27904	2.03500	0.12885	4.14124	0.40456	3,776
27	BJC	4	0.02473	0.00733	0.00733	0.50747	0.98993	0.03382	0.97996	0.27656	1,031
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	25,581
29	WG	4	0.03341	0.00430	0.00201	1.56709	5.83954	0.54912	34.10027	0.49318	38,781
30	SPC	4	0.03367	0.01493	0.01531	0.39163	0.52866	0.00988	0.27948	0.26686	12,631
31	SPI	4	0.04873	0.00847	0.00858	0.43738	0.78879	0.02174	0.62218	0.51813	13,279
32	SUC	4	0.03420	0.00501	0.00412	1.03635	2.69828	0.20637	7.28074	0.46835	482,792
33	ICC	4	0.04379	0.00750	0.00764	0.35590	0.68026	0.01626	0.46275	0.49363	6,103
34	EAC	4	0.03263	0.00719	0.00533	1.45518	3.32837	0.28348	11.07803	0.37239	47,563
55	TTM	7	0.01549	0.00156	0.00116	0.67911	3.33471	0.28426	11.12029	0.36527	14,541
36	TTP	5	0.03206	0.00584	0.00336	1.64267	4.73009	0.44416	22.37380	0.40551	39,894
37	CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	541
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	20,518
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	940
40	JCC	6	0.04213	0.00691	0.00396	1.79087	4.75238	0.44648	22.58515	0.49404	304,208
41	SCC	6	0.02320	0.00292	0.00119	1.35745	6.57311	0.60677	43.20573	0.40972	33,330
42	SCCC	6	0.02964	0.00329	0.00160	1.34540	5.61465	0.52960	31.52430	0.49838	49,278
43	TGCI	6	0.01361	0.00241	0.00249	0.06047	0.20244	0.00146	0.04098	0.25591	5,070
44	TTM	7	0.01549	0.00156	0.00116	0.67911	3.33471	0.28426	11.12029	0.36527	4,031
45	WACOAL	7	0.03262	0.00433	0.00419	0.54054	1.39453	0.06494	1.94470	0.47974	1,056
46	TICO	7	0.01304	0.00295	0.00242	0.79876	2.71067	0.20787	7.34775	0.22044	12,123
47	BNC	7	0.02392	0.00452	0.00458	0.32118	0.79243	0.02193	0.62794	0.33987	2,194
48	BRC	7	0.05046	0.00918	0.00823	1.13311	2.08657	0.13457	4.35376	0.51564	16,661
49	UPF	7	0.03602	0.00507	0.00513	0.34622	0.80763	0.02277	0.65227	0.49118	3,824
50	UI	7	0.03110	0.00660	0.00500	1.35817	3.20850	0.26882	10.29447	0.36971	30,573

ตารางที่ 9 (ต่อ)

51 UT	7	0.04294	0.00554	0.00533	0.64307	1.47122	0.07176	2.16450	0.56253	119,919
52 BATA	7	0.02840	0.00751	0.00760	0.42166	0.80767	0.02277	0.65234	0.31547	1,041
53 AFC	7	0.03801	0.00393	0.00342	0.80897	2.30990	0.16006	5.33563	0.58913	30,010
54 TF	8	0.02500	0.00754	0.00427	1.88587	4.82062	0.45353	23.23834	0.27566	4,665
55 FFT	8	0.02914	0.00638	0.00251	2.02680	6.75242	0.61954	45.59523	0.35158	8,127
56 UFM	8	0.02513	0.03080	0.03181	-0.30162	-0.28247	0.00284	0.07979	0.13717	63,540
57 SSC	8	0.02553	0.00472	0.00234	1.59953	5.52489	0.52157	30.52439	0.35618	21,091
58 SFP	8	0.03243	0.00411	0.00296	1.14020	3.49885	0.30421	12.24195	0.48927	20,378
59 DTC	9	0.03841	0.00290	0.00281	0.44010	1.38607	0.06421	1.92118	0.69340	12,175
60 THL	9	0.02203	0.00668	0.00604	0.93975	2.02000	0.12719	4.08041	0.25656	5,652
61 ATL	9	0.01183	0.00474	0.00451	0.62834	1.56245	0.08020	2.44125	0.15656	1,074
62 CTM	9	0.00288	0.00081	0.00067	0.41147	2.65836	0.20153	7.06688	0.06426	2,842
63 BAP	9	0.04940	0.00785	0.00438	1.94039	4.89610	0.46125	23.97184	0.54554	14,501
64 TPC	9	0.03488	0.00467	0.00386	0.98801	2.65455	0.20107	7.04666	0.49486	3,794
65 TWC	9	0.02795	0.00511	0.00387	1.19300	3.20132	0.26794	10.24846	0.37626	17,084
66 POST	9	0.03562	0.00925	0.00738	1.48422	2.88540	0.22919	8.32554	0.35939	3,991
67 UP	9	0.03199	0.00954	0.00724	1.62801	3.19682	0.26739	10.21968	0.31678	9,119
68 SW	10	0.02074	0.00213	0.00093	1.12974	6.17611	0.57668	38.14431	0.42655	24,120
69 SF2	10	0.02989	0.00469	0.00189	1.72725	6.64480	0.61194	44.15330	0.42106	80,344
70 SF3	10	0.03351	0.00504	0.00334	1.37043	3.95838	0.35881	15.66879	0.45729	257,102

ตารางที่ 10 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0410

PERIOD No. 0410 : ER_m = 0.02692 :
 DATE 13/3/30 9/10/30 : Var(R_m) = 0.00100 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L _i
1	BBL	1	0.01559	0.00182	0.00118	0.82739	4.11417	0.37676	16.92637	0.34016	711,894
2	BAY	1	0.03367	0.00163	0.00059	1.02764	7.20061	0.64934	51.84985	0.80686	417,949
3	TFB	1	0.01107	0.00100	0.00080	0.47800	2.89046	0.22981	8.35476	0.31680	341,851
4	TMB	1	0.01763	0.00094	0.00067	0.54428	3.59038	0.31525	12.89083	0.53934	107,408
5	TDB	1	0.01034	0.00229	0.00185	0.70967	2.81591	0.22069	7.92933	0.19389	5,844
6	SCB	1	0.02028	0.00119	0.00080	0.64200	3.86920	0.34839	14.97073	0.55778	85,599
7	NTB	1	0.02874	0.00327	0.00201	1.15020	4.38018	0.40660	19.18594	0.48429	10,406
8	BOA	1	0.03286	0.00790	0.00582	1.50669	3.36965	0.28852	11.35455	0.35782	85,203
9	IFCT	2	0.02572	0.00319	0.00178	1.20898	4.88788	0.46041	23.89133	0.43684	383,915
10	BFIT	2	0.03818	0.00341	0.00350	0.18793	0.54247	0.01040	0.29428	0.63570	13,182
11	AITCO	2	0.02433	0.00251	0.00142	1.06334	4.81185	0.45263	23.15386	0.46474	42,442
12	GF	2	0.04645	0.00518	0.00378	1.23481	3.42718	0.29552	11.74559	0.63061	204,042
13	TISCO	2	0.03918	0.00447	0.00332	1.12263	3.32407	0.28296	11.04946	0.56997	27,490
14	NFS	2	0.04417	0.00490	0.00384	1.09045	3.00190	0.24348	9.01141	0.61563	161,912
15	DS	2	0.03532	0.00339	0.00193	1.23498	4.79983	0.45139	23.03832	0.58820	57,476
16	BIC	2	0.06656	0.01266	0.01107	1.40195	2.27423	0.15592	5.17213	0.58222	46,963
17	PT	2	0.03594	0.00227	0.00147	0.91581	4.06931	0.37162	16.55925	0.73272	133,800
18	UAF	2	0.04461	0.00356	0.00253	1.05470	3.57630	0.31356	12.78993	0.72961	423,297
19	ACL	2	0.03050	0.00311	0.00217	1.00482	3.67926	0.32590	13.53699	0.52780	49,270
20	MCC	2	0.04093	0.00622	0.00612	0.55721	1.21570	0.05014	1.47793	0.50560	6,294
21	BKI	3	0.01030	0.00064	0.00066	-0.06855	-0.45573	0.00736	0.20769	0.36504	875
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,044
23	PHA	3	0.01377	0.00100	0.00100	0.19610	1.06009	0.03859	1.12380	0.40176	1,685
24	SINGER	4	0.02029	0.00502	0.00361	1.23606	3.50949	0.30550	12.31655	0.27141	45,157
25	DTM	4	0.03819	0.00773	0.00745	0.73357	1.45038	0.06988	2.10361	0.42224	9,657
26	NC	4	0.04928	0.01241	0.01118	1.26589	2.04265	0.12969	4.17243	0.43287	4,937
27	BJC	4	0.03331	0.00835	0.00849	0.39569	0.73283	0.01882	0.53704	0.35285	582
28	VK	4	0.03118	0.01127	0.01021	1.18485	2.00113	0.12512	4.00450	0.28374	45,411
29	WG	4	0.03167	0.00433	0.00201	1.54337	5.87922	0.55247	34.56521	0.46521	49,453
30	SPC	4	0.02957	0.01478	0.01524	0.25491	0.35237	0.00441	0.12417	0.23452	13,838
31	SPI	4	0.04719	0.00798	0.00816	0.31608	0.59711	0.01257	0.35654	0.51639	14,007
32	SUC	4	0.03877	0.00525	0.00440	0.99823	2.56840	0.19067	6.59668	0.52053	567,740
33	ICC	4	0.03628	0.00761	0.00782	0.24981	0.48216	0.00823	0.23247	0.40369	4,943
34	EAC	4	0.03793	0.00740	0.00583	1.32623	2.96378	0.23880	8.78402	0.42874	63,499
35	MBL	5	0.05296	0.00894	0.00492	2.04307	4.97238	0.46894	24.72458	0.54897	17,542
36	TTP	5	0.02327	0.00511	0.00225	1.71095	6.15797	0.57525	37.92054	0.31070	28,672
37	CSC	5	0.02462	0.00331	0.00334	-0.28327	-0.83592	0.02435	0.69876	0.40952	602
38	SP	5	0.05429	0.02083	0.01708	2.08063	2.71715	0.20866	7.38289	0.36879	31,866
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	991
40	JCC	6	0.03982	0.00524	0.00268	1.62469	5.35734	0.50618	28.70111	0.53561	337,684
41	SCC	6	0.02988	0.00346	0.00165	1.36254	5.71885	0.53876	32.70529	0.48998	38,854
42	SCCC	6	0.03070	0.00357	0.00175	1.36679	5.57327	0.52592	31.06130	0.49628	52,492
43	TGCI	6	0.01312	0.00240	0.00248	0.08806	0.30199	0.00325	0.09120	0.24634	4,951
44	TTM	7	0.01944	0.00435	0.00344	1.01375	2.94970	0.23707	8.70073	0.27866	3,972
45	WACOAL	7	0.01837	0.00272	0.00258	0.47054	1.58021	0.08188	2.49707	0.33217	1,215
46	TICO	7	0.02351	0.00266	0.00186	0.92366	3.65075	0.32249	13.32799	0.43570	13,162
47	BNC	7	0.03129	0.00751	0.00749	0.52352	1.03228	0.03666	1.06560	0.34896	3,723
48	BRC	7	0.05499	0.01009	0.00941	0.99906	1.75762	0.09937	3.08921	0.53696	19,377
49	UPF	7	0.02913	0.00599	0.00620	0.07976	0.17284	0.00107	0.02987	0.36253	3,913
50	UI	7	0.03232	0.00806	0.00635	1.38406	2.96322	0.23873	8.78069	0.34831	30,323

ตารางที่ 10 (ต่อ)

51 UT	7	0.04335	0.00579	0.00567	0.56378	1.27763	0.05509	1.63235	0.55565	136,958
52 BATA	7	0.03979	0.00799	0.00806	0.45830	0.87119	0.02639	0.75898	0.43320	1,766
53 AFC	7	0.06567	0.02154	0.02158	0.83618	0.97142	0.03260	0.94365	0.44032	34,050
54 TF	8	0.04205	0.01050	0.00616	2.13037	4.63305	0.43394	21.46515	0.40000	5,468
55 FFT	8	0.02722	0.00646	0.00281	1.93236	6.22548	0.58057	38.75654	0.32549	7,571
56 UFM	8	0.02156	0.00388	0.00393	0.29523	0.80401	0.02257	0.64643	0.32914	73,937
57 SSC	8	0.03367	0.01066	0.00653	2.08222	4.39559	0.40830	19.32121	0.31583	18,378
58 SFP	8	0.03900	0.00603	0.00414	1.42204	3.77089	0.33680	14.21964	0.48866	20,478
59 DTC	9	0.03677	0.00266	0.00258	0.40597	1.36302	0.06222	1.85784	0.69248	11,718
60 THL	9	0.02280	0.00678	0.00628	0.84447	1.81791	0.10557	3.30480	0.26394	11,006
61 ATL	9	0.01208	0.00525	0.00512	0.55558	1.32484	0.05899	1.75521	0.15204	1,806
62 CTM	9	0.00469	0.00111	0.00094	0.45140	2.51189	0.18390	6.30957	0.10885	3,316
63 BAP	9	0.03992	0.01168	0.00970	1.51890	2.63210	0.19835	6.92794	0.35959	25,438
64 TPC	9	0.04016	0.01003	0.00932	1.01502	1.79432	0.10313	3.21960	0.39040	3,875
65 TWC	9	0.03084	0.00482	0.00367	1.12512	3.16921	0.26401	10.04389	0.42921	17,403
66 POST	9	0.03238	0.00952	0.00832	1.21828	2.27948	0.15653	5.19604	0.32099	3,999
67 UP	9	0.02901	0.00965	0.00787	1.42753	2.74547	0.21210	7.53761	0.28457	10,489
68 SW	10	0.02511	0.00215	0.00085	1.14945	6.71407	0.61685	45.07871	0.51862	31,931
69 SF2	10	0.03196	0.00466	0.00194	1.66762	6.46258	0.59865	41.76499	0.45251	93,559
70 SF3	10	0.03718	0.00547	0.00340	1.47652	4.32108	0.40007	18.67176	0.48834	247,910

ตารางที่ 11 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0411

PERIOD No. 0411 : ERm = 0.01372 :
 DATE 10/4/30 6/11/30 : Var(Rm) = 0.00465 :
 NO. OF SECURITIES 70 : Rf = 0.00106 :

NO.	SEC.	INDUS.	ERi	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	Si	Li
1	BBL	1	0.01159	0.00312	0.00111	0.66338	7.30962	0.65615	53.43061	0.18851	908.942
2	BAY	1	0.02649	0.00806	0.00119	1.21935	12.99584	0.85779	168.89190	0.28322	466.451
3	TFB	1	0.00552	0.00225	0.00085	0.55538	6.99648	0.63613	48.95076	0.09403	440,737
4	TMB	1	0.01340	0.00322	0.00107	0.68543	7.68720	0.67850	59.09298	0.21750	111,522
5	TDB	1	0.00334	0.00332	0.00191	0.56314	4.73667	0.44484	22.43604	0.03970	6,165
6	SCB	1	0.00766	0.00505	0.00090	0.94828	11.60828	0.82796	134.75207	0.09290	101,482
7	NTB	1	0.02365	0.00657	0.00176	1.02277	8.94716	0.74086	80.05169	0.27883	12,318
8	BOA	1	0.02388	0.01235	0.00627	1.16371	5.39626	0.50980	29.11961	0.20538	99,377
9	IFCT	2	0.01545	0.00786	0.00161	1.16498	10.66695	0.80252	113.78382	0.16227	401,278
10	BFIT	2	0.02573	0.01115	0.00756	0.91068	3.84746	0.34584	14.80293	0.23366	12,673
11	AITCO	2	0.01724	0.01052	0.00812	0.75914	3.09330	0.25469	9.56851	0.15778	42,690
12	GF	2	0.03325	0.00905	0.00513	0.93885	4.81270	0.45272	23.16212	0.33833	202,348
13	TISCO	2	0.01657	0.00986	0.00359	1.17238	7.18111	0.64810	51.56828	0.15615	27,936
14	NFS	2	0.02065	0.01284	0.00438	1.36096	7.55122	0.67067	57.02085	0.17288	138,424
15	DS	2	0.01578	0.01330	0.00198	1.56475	12.92444	0.85644	167.04113	0.12771	56,388
16	BIC	2	0.04757	0.02337	0.01151	1.62308	5.55516	0.52429	30.85977	0.30425	52,846
17	PT	2	0.02129	0.00884	0.00230	1.19331	9.13359	0.74870	83.42242	0.21516	152,337
18	UAF	2	0.02730	0.01213	0.00332	1.38540	8.82936	0.73574	77.95756	0.23823	425,168
19	ACL	2	0.01089	0.01056	0.00211	1.35325	10.80643	0.80660	116.77884	0.09573	56,338
20	MCC	2	0.04596	0.00972	0.00962	0.30305	1.13441	0.04394	1.28688	0.45549	6,745
21	BKI	3	0.00616	0.00190	0.00117	0.40928	4.40307	0.40912	19.38703	0.11699	901
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERP	1,189
23	PHA	3	0.00733	0.00242	0.00102	0.55562	6.39866	0.59387	40.94289	0.12756	1,382
24	SINGER	4	0.01831	0.01735	0.00695	1.51259	6.66191	0.61316	44.38100	0.13098	47,288
25	DTM	4	0.03444	0.01753	0.00961	1.33138	4.98630	0.47033	24.86323	0.25213	12,334
26	NC	4	0.03366	0.01525	0.01023	1.07523	3.90429	0.35250	15.24346	0.26398	5,281
27	BJC	4	0.03608	0.00881	0.00897	0.17805	0.69035	0.01674	0.47658	0.37319	658
28	VK	4	0.02214	0.01608	0.01000	1.17539	4.31692	0.39960	18.63579	0.16627	51,904
29	WG	4	0.01453	0.00966	0.00222	1.27088	9.89808	0.77773	97.97193	0.13713	49,307
30	SPC	4	0.01603	0.01848	0.01530	0.89315	2.65208	0.20077	7.03354	0.11018	15,459
31	SPI	4	0.03249	0.01393	0.00606	1.31846	6.22073	0.58019	38.69746	0.26626	15,111
32	SUC	4	0.02883	0.01266	0.00496	1.30117	6.78422	0.62175	46.02569	0.24680	617.680
33	ICC	4	0.02121	0.01072	0.00926	0.61824	2.35892	0.16579	5.56452	0.19465	3,604
34	EAC	4	0.02594	0.01180	0.00579	1.15562	5.57791	0.52633	31.11313	0.22908	83,440
35	MBL	5	0.02670	0.01645	0.00629	1.49344	6.91443	0.63065	47.80932	0.19996	17,649
36	TTP	5	0.00263	0.01102	0.00240	1.36777	10.25563	0.78975	105.17793	0.01494	22,526
37	CSC	5	0.02103	0.00547	0.00461	0.46688	2.52419	0.18537	6.37153	0.27005	828
38	SP	5	0.02744	0.02641	0.01601	1.53464	4.45472	0.41477	19.84455	0.16236	35,553
39	TGI	5	0.01019	0.00114	0.00117	0.03517	0.37695	0.00505	0.14209	0.27050	967
40	JCC	6	0.01947	0.00781	0.00285	1.04350	7.18433	0.64831	51.61456	0.20831	292,081
41	SCC	6	0.01595	0.00957	0.00206	1.27642	10.32830	0.79209	106.67379	0.15230	43,269
42	SCCC	6	0.00881	0.01038	0.00159	1.37878	12.68136	0.85171	160.81701	0.07611	55,924
43	TGCI	6	-0.00721	0.00548	0.00303	0.74102	4.94047	0.46573	24.40821	-0.11165	3,733
44	TTM	7	0.00077	0.00914	0.00946	0.00711	0.02684	0.00003	0.00072	-0.00297	3,380
45	WACOAL	7	0.00990	0.00428	0.00263	0.61123	4.37675	0.40622	19.15590	0.13523	1,382
46	TICO	7	0.00739	0.00708	0.00201	1.05134	8.61740	0.72619	74.25953	0.07523	13,827
47	BNC	7	0.01674	0.01462	0.00796	1.22176	5.02998	0.47468	25.30069	0.12969	4,384
48	BRC	7	0.03766	0.02157	0.01125	1.51725	5.25213	0.49627	27.58490	0.24922	19,981
49	UPF	7	0.02050	0.01239	0.00770	1.03252	4.32248	0.40022	18.68386	0.17468	3,543
50	UI	7	0.01959	0.01413	0.00648	1.30124	5.93751	0.55734	35.25404	0.15589	25,359

ตารางที่ 11 (ต่อ)

51 UT	7	0.02372	0.01508	0.00655	1.37232	6.22599	0.58061	38.76297	0.18452	148,806
52 BATA	7	0.02390	0.02071	0.01563	1.09978	3.23096	0.27158	10.43912	0.15875	2,396
53 AFC	7	0.04028	0.03056	0.02268	1.36533	3.32954	0.28363	11.08584	0.22434	42,325
54 TF	8	0.02613	0.01267	0.00838	0.99168	3.97748	0.36103	15.82032	0.22276	4,565
55 FFT	8	0.01044	0.01155	0.00332	1.33923	8.53040	0.72213	72.76764	0.08733	6,987
56 UFM	8	0.00616	0.00878	0.00474	0.95059	5.07186	0.47881	25.72372	0.05449	77,534
57 SSC	8	0.01537	0.01656	0.00740	1.42254	6.07241	0.56840	36.87419	0.11124	18,135
58 SFP	8	0.01770	0.01303	0.00497	1.33043	6.93062	0.63174	48.03348	0.14580	20,140
59 DTC	9	0.01704	0.00823	0.00316	1.05590	6.90096	0.62974	47.62328	0.17611	11,086
60 THL	9	0.01043	0.01676	0.00766	1.41942	5.95684	0.55894	35.48392	0.07239	15,971
61 ATL	9	-0.00235	0.00336	0.00178	0.59420	5.17414	0.48879	26.77171	-0.05886	2,252
62 CTW	9	-0.00451	0.00442	0.00202	0.72975	5.96895	0.55994	35.62835	-0.08376	3,355
63 BAP	9	0.01076	0.01796	0.01096	1.25986	4.41970	0.41094	19.53376	0.07243	29,269
64 TPC	9	0.02850	0.01078	0.00921	0.63651	2.43586	0.17485	5.93341	0.26441	997
65 TWC	9	0.01532	0.01072	0.00382	1.22952	7.30423	0.65582	53.35180	0.13773	13,977
66 POST	9	0.02510	0.01311	0.00968	0.89967	3.35852	0.28716	11.27964	0.20999	3,700
67 UP	9	0.01624	0.01499	0.00758	1.28431	5.41557	0.51159	29.32835	0.12399	11,267
68 SW	10	0.01512	0.00629	0.00090	1.08000	13.23949	0.86226	175.28397	0.17735	36,703
69 SF2	10	0.01534	0.00972	0.00243	1.25933	9.39034	0.75899	88.17853	0.14487	111,864
70 SF3	10	0.01957	0.01300	0.00328	1.45361	9.31745	0.75613	86.81491	0.16242	232,003

ตารางที่ 12 ผลการคำนวณหลักทรัพย์และตลาด ประจำงวด 0412

PERIOD No. 0412 : ER_e = 0.00402 :
 DATE 8/5/30 4/12/30 : Var(R_m) = 0.00595 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L _i
1	BBL	1	0.00474	0.00344	0.00109	0.63429	7.97950	0.69456	63.67238	0.06283	964.295
2	BAY	1	0.01554	0.00891	0.00124	1.13915	13.44010	0.86580	180.63618	0.15345	447.530
3	TFB	1	-0.00144	0.00236	0.00069	0.53282	8.39940	0.71588	70.54999	-0.05134	479.275
4	TMB	1	0.00539	0.00413	0.00111	0.71737	8.93436	0.74031	79.82278	0.06733	115.887
5	TDB	1	-0.00158	0.00372	0.00197	0.55355	5.17999	0.48935	26.83225	-0.04319	7.323
6	SCB	1	-0.00160	0.00562	0.00070	0.91177	14.30445	0.87963	204.61736	-0.03548	110.422
7	NTB	1	0.01056	0.02849	0.00478	1.08823	6.53761	0.60419	42.74036	0.05632	11.787
8	BOA	1	0.00977	0.01397	0.00608	1.16754	6.21992	0.58013	38.68736	0.07374	106.882
9	IFCT	2	0.00761	0.01016	0.00151	1.20942	12.92019	0.85636	166.93135	0.06503	422.020
10	BFIT	2	-0.00061	0.01122	0.00519	1.02232	5.89364	0.55368	34.73501	-0.01574	9.068
11	AITCO	2	-0.00802	0.01605	0.01200	0.86637	3.28422	0.27809	10.78612	-0.07163	40.329
12	GF	2	0.00512	0.01763	0.00823	1.27613	5.84272	0.54939	34.13734	0.03063	190.186
13	TISCO	2	-0.01282	0.01549	0.00414	1.39018	8.97205	0.74193	80.49762	-0.11151	27.932
14	MFS	2	-0.00341	0.01986	0.00546	1.56629	8.79909	0.73441	77.42400	-0.03167	132.042
15	DS	2	-0.00516	0.02005	0.00274	1.71070	13.57446	0.86809	184.26584	-0.04392	57.800
16	BIC	2	0.02196	0.03191	0.01268	1.81880	6.70809	0.61643	44.99849	0.11699	58.708
17	PT	2	0.00151	0.01372	0.00281	1.36044	10.66380	0.80242	113.71653	0.00386	151.906
18	UAF	2	0.00250	0.01831	0.00405	1.55611	10.14821	0.78624	102.98614	0.01067	366.076
19	ACL	2	-0.00034	0.01420	0.00227	1.42149	12.39696	0.84589	153.68456	-0.01171	62.289
20	MCC	2	0.02602	0.01349	0.01277	0.44168	1.62289	0.08598	2.63377	0.21489	5.242
21	BKI	3	0.00503	0.00200	0.00123	0.36929	4.37898	0.40647	19.17550	0.08887	906
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,218
23	PHA	3	0.00553	0.00232	0.00111	0.45818	5.71816	0.53869	32.69736	0.09291	1,495
24	SINGER	4	0.00863	0.01996	0.00689	1.49603	7.48318	0.66666	55.99797	0.05362	50.950
25	DTM	4	0.02370	0.01878	0.00989	1.24545	5.19980	0.49126	27.03790	0.16524	13,170
26	NC	4	0.00876	0.01168	0.00697	0.91194	4.53566	0.42354	20.57217	0.07129	5,242
27	BJC	4	0.02703	0.01155	0.01102	0.39127	1.54791	0.07883	2.39603	0.24167	613
28	VK	4	0.01399	0.02047	0.01059	1.31234	5.29540	0.50037	28.04130	0.09038	57,412
29	WG	4	-0.00350	0.01374	0.00249	1.38028	11.47601	0.82467	131.69875	-0.03888	56,697
30	SPC	4	-0.00075	0.02627	0.01760	1.24875	3.90866	0.35301	15.27766	-0.01115	14,095
31	SPI	4	0.01988	0.01477	0.00601	1.22793	6.57682	0.60704	43.25455	0.15487	15,817
32	SUC	4	0.00862	0.01428	0.00411	1.31703	8.53417	0.72231	72.83202	0.06325	58,123
33	ICC	4	0.01898	0.01083	0.00947	0.53316	2.27562	0.15608	5.17846	0.17218	2,707
34	EAC	4	0.01275	0.01265	0.00544	1.11580	6.28320	0.58505	39.47863	0.10396	105,084
35	MBL	5	0.00572	0.02354	0.00712	1.67395	8.23825	0.70793	67.86883	0.03037	14,994
36	TTP	5	-0.00595	0.01489	0.00261	1.44233	11.71341	0.83051	137.20406	-0.05741	18,502
37	CSC	5	0.00747	0.00606	0.00472	0.50206	3.03428	0.24745	9.20684	0.08238	851
38	SP	5	0.00389	0.02649	0.01214	1.57596	5.93919	0.55748	35.27395	0.01739	37,166
39	TGI	5	0.00582	0.00200	0.00198	0.12246	1.14380	0.04464	1.30828	0.10660	1,011
40	JCC	6	0.00515	0.01198	0.00349	1.20308	8.45468	0.71854	71.48156	0.03740	271,713
41	SCC	6	0.00818	0.01118	0.00208	1.24246	11.32293	0.82075	128.20867	0.06736	43,592
42	SCCC	6	0.00109	0.01279	0.00148	1.38204	14.89473	0.88793	221.85289	0.00030	58,853
43	TGCI	6	-0.00756	0.00541	0.00375	0.54857	3.71862	0.33059	13.82814	-0.11713	3,730
44	TTM	7	0.00077	0.00914	0.00424	0.92053	5.86826	0.55154	34.43643	-0.00297	3,348
45	WACCAL	7	0.00064	0.00573	0.00349	0.63046	4.43191	0.41228	19.64182	-0.06546	1,715
46	TICO	7	-0.00309	0.00947	0.00235	1.10101	9.43947	0.76090	89.10365	-0.04266	14,663
47	BNC	7	0.00711	0.01650	0.00742	1.25305	6.04123	0.56587	36.49648	0.04712	4,268
48	BRC	7	0.01943	0.02398	0.00992	1.55611	6.48697	0.60046	42.08078	0.11864	18,710
49	UPF	7	0.01314	0.01360	0.00898	0.91098	3.99209	0.36272	15.93675	0.10357	3,265
50	UI	7	-0.00148	0.01450	0.00608	1.20421	6.41131	0.59482	41.10491	-0.02112	25,244

ตารางที่ 12 (ต่อ)

51 UT	7	-0.00573	0.01813	0.00531	1.47870	8.42957	0.71734	71.05758	-0.05042	148.374
52 BATA	7	0.01554	0.02182	0.01571	1.05721	3.50232	0.30463	12.26627	0.09803	2.210
53 AFC	7	0.02765	0.03330	0.02264	1.38718	3.82861	0.34362	14.65826	0.14572	44.903
54 TF	8	0.01121	0.01567	0.01068	0.94962	3.81597	0.34213	14.56160	0.08107	5.065
55 FFT	8	0.00139	0.01269	0.00348	1.25244	8.81684	0.73519	77.73663	0.00294	5.982
56 UFM	8	0.00139	0.01252	0.00630	1.04073	5.44543	0.51433	29.65272	0.00294	79.615
57 SSC	8	0.00986	0.01842	0.00750	1.37115	6.57539	0.60694	43.23577	0.06488	15.025
58 SFP	8	0.00992	0.01857	0.00681	1.42002	7.14456	0.64577	51.04470	0.06504	20.457
59 DTC	9	-0.00045	0.00982	0.00360	1.03294	7.14871	0.64604	51.10403	-0.01521	11.680
60 THL	9	0.00382	0.01877	0.00757	1.38826	6.62460	0.61049	43.88537	0.02016	17.210
61 ATL	9	-0.00215	0.00326	0.00204	0.46615	4.28497	0.39604	18.36100	-0.05612	2.229
62 CTW	9	-0.00452	0.00484	0.00240	0.65154	5.51969	0.52110	30.46694	-0.08007	3.384
63 BAP	9	-0.01218	0.01977	0.00954	1.33303	5.66835	0.53434	32.13022	-0.09413	30.845
64 TPC	9	0.02450	0.01162	0.00907	0.69421	3.02726	0.24659	9.16431	0.21743	1,332
65 TWC	9	-0.00403	0.01047	0.00274	1.14721	9.09775	0.74722	82.76904	-0.04968	12.813
66 POST	9	0.01835	0.01445	0.00996	0.90198	3.75363	0.33475	14.08973	0.14387	3.510
67 UP	9	0.00263	0.03177	0.01599	1.65709	5.44201	0.51402	29.61550	0.00884	15.535
68 SW	10	0.00165	0.01024	0.00130	1.22902	14.14102	0.87718	199.96854	0.00586	40.232
69 SF2	10	0.00341	0.01279	0.00285	1.29972	10.11684	0.78519	102.35038	0.02090	116.752
70 SF3	10	0.00312	0.01741	0.00373	1.52371	10.36003	0.79310	107.33026	0.01566	199.824

ตารางที่ 13 การจัดลำดับหลักทรัพย์ตามลำดับ Li และการคัดเลือกหลักทรัพย์สำหรับงวด 0401

PERIOD No. 0401 : ER_m = 0.01815 :
 DATE 4/7/29 30/1/30 : Var(R_m) = 0.00047 :
 NO. OF SECURITIES 70 : R_f = 0.00110 :

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	Li
1	BBL	1	0.01512	0.00101	0.00041	1.14663	6.57096	0.60662	43.17753	0.44138	527,639
3	TFB	1	0.02055	0.00155	0.00068	1.38412	6.17528	0.57662	38.13404	0.49439	283,532
2	BAY	1	0.01919	0.00155	0.00072	1.35973	5.90050	0.55425	34.81589	0.45884	282,710
32	SUC	4	0.01968	0.00193	0.00115	1.32333	4.53299	0.42325	20.54799	0.42317	190,957
9	IFCT	2	0.00779	0.00069	0.00038	0.83574	5.00909	0.47260	25.09096	0.25495	190,415
17	PT	2	0.03378	0.00441	0.00342	1.54454	3.06911	0.25173	9.41946	0.49199	122,209
70	SF3	10	0.01382	0.00164	0.00120	1.01350	3.39400	0.29148	11.51922	0.31398	114,541
40	JCC	6	0.00962	0.00148	0.00073	1.29415	5.57725	0.52627	31.10574	0.22112	100,513
42	SCCC	6	0.01134	0.00181	0.00162	0.73528	2.12374	0.13873	4.51026	0.24033	92,948
58	SFP	8	0.03306	0.00497	0.00427	1.35230	2.40457	0.17116	5.78197	0.45306	87,503
14	NFS	2	0.05429	0.00512	0.00467	1.14250	1.94162	0.11866	3.76987	0.74326	85,419
41	SCC	6	0.01733	0.00174	0.00063	1.55695	7.21698	0.65037	52.08482	0.38957	84,420
18	UAF	2	0.01470	0.00119	0.00110	0.53602	1.86074	0.11216	3.53720	0.39363	78,029
4	TMB	1	0.01655	0.00124	0.00066	1.14201	5.17705	0.48907	26.80186	0.43843	65,947
15	DS	2	0.03252	0.00232	0.00209	0.80652	2.05179	0.13070	4.20983	0.65269	61,683
6	SCB	1	0.02669	0.00377	0.00201	1.98150	5.13914	0.48540	26.41081	0.41694	55,596
50	UI	7	0.01899	0.00161	0.00099	1.19103	4.40186	0.40899	19.37634	0.44520	52,099
12	GF	2	0.02718	0.00289	0.00212	1.34680	3.39751	0.29191	11.54304	0.48490	48,900
11	AITCO	2	0.02396	0.00184	0.00115	1.24697	4.26875	0.39423	18.22225	0.53345	39,135
51	UT	7	0.02771	0.00474	0.00490	0.13549	0.22487	0.00180	0.05056	0.38637	24,287
36	TTP	5	0.04490	0.00547	0.00566	0.04374	0.06755	0.00016	0.00456	0.59224	17,439
24	SINGER	4	0.01795	0.00400	0.00414	-0.10921	-0.19718	0.00139	0.03888	0.26628	16,861
63	BAP	9	0.03367	0.00666	0.00643	0.98456	1.42617	0.06772	2.03395	0.39891	16,738
69	SF2	10	0.01374	0.00171	0.00127	1.01276	3.30012	0.28004	10.89078	0.30590	16,128
68	SW	10	0.01076	0.00053	0.00032	0.69252	4.48214	0.41775	20.08954	0.41766	15,969
53	AFC	7	0.05468	0.01701	0.01623	1.69495	1.54589	0.07864	2.38977	0.41083	15,786
34	EAC	4	0.01879	0.00312	0.00252	1.21005	2.79908	0.21864	7.83486	0.31677	13,771
46	TICD	7	0.02260	0.00356	0.00358	0.47228	0.91738	0.02918	0.84158	0.36041	13,368
56	UFM	8	0.01798	0.00182	0.00188	0.04434	0.11878	0.00050	0.01411	0.39581	11,574
10	BFIT	2	0.03542	0.00255	0.00215	1.00611	2.52189	0.18510	6.35995	0.68008	10,413
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	8,751
20	MCC	2	0.02828	0.00253	0.00252	0.45396	1.05044	0.03791	1.10341	0.54020	8,156
55	FFT	8	0.02277	0.00252	0.00242	0.63492	1.49995	0.07438	2.24986	0.43133	8,060
57	SSC	8	0.01195	0.00477	0.00490	0.27622	0.45846	0.00745	0.21019	0.15711	7,829
59	DTC	9	0.01427	0.00199	0.00182	0.70174	1.90957	0.11522	3.64646	0.29521	7,148
29	WG	4	0.01886	0.00184	0.00178	0.51422	1.41672	0.06689	2.00708	0.41391	6,271
30	SPC	4	0.04133	0.00526	0.00487	1.09738	1.82779	0.10660	3.34082	0.55464	5,756
43	TGCI	6	0.02289	0.00217	0.00224	0.15380	0.37793	0.00508	0.14283	0.46760	5,131
35	MBL	5	0.03833	0.00751	0.00613	1.84800	2.74320	0.21183	7.52513	0.42964	5,082
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,035
62	CTW	9	0.01184	0.00729	0.00643	1.52907	2.21643	0.14926	4.91258	0.12573	4,103
61	ATL	9	0.02424	0.00997	0.00938	-1.39553	-1.67407	0.09098	2.80252	0.23172	3,468
7	NTB	1	0.01451	0.00324	0.00335	0.03790	0.07606	0.00021	0.00578	0.23555	3,199
44	TTM	7	0.02898	0.00532	0.00491	1.11469	1.84841	0.10875	3.41662	0.38226	3,198
64	TPC	9	0.03743	0.00493	0.00444	1.17476	2.04875	0.13036	4.19738	0.51737	2,842
13	TISCO	2	0.03510	0.00246	0.00250	0.29713	0.68988	0.01671	0.47594	0.68552	2,756
16	BIC	2	0.02331	0.00326	0.00330	0.40777	0.82522	0.02374	0.68099	0.38887	2,662
67	UP	9	0.03044	0.00702	0.00685	0.93750	1.31607	0.05825	1.73203	0.35005	2,315
33	ICC	4	0.02265	0.00396	0.00404	-0.36001	-0.65842	0.01525	0.43351	0.34242	1,861
54	TF	8	0.02661	0.00430	0.00422	-0.69214	-1.23770	0.05187	1.53189	0.38905	1,795

ตารางที่ 13 (ต่อ)

60 THL	9	0.02708	0.01207	0.01237	-0.51171	-0.53450	0.01010	0.28569	0.23646	1,677
23 PHA	3	0.01683	0.00072	0.00074	-0.11155	-0.47798	0.00809	0.22847	0.58795	1,227
65 TWC	9	0.00394	0.00183	0.00167	0.67722	1.92327	0.11669	3.69895	0.06636	1,210
66 POST	9	0.01421	0.00287	0.00233	1.15927	2.79124	0.21768	7.79100	0.24448	1,193
19 ACL	2	0.02151	0.00440	0.00439	0.59301	1.03967	0.03717	1.08092	0.30742	1,136
39 TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,129
26 NC	4	0.00288	0.00202	0.00204	0.31710	0.81480	0.02316	0.66391	0.03962	941
52 BATA	7	0.02323	0.01383	0.01405	0.75206	0.73720	0.01904	0.54346	0.18811	913
25 DTM	4	0.01243	0.00235	0.00242	-0.13678	-0.32286	0.00371	0.10424	0.23369	881
8 BOA	1	0.00028	0.00012	0.00012	0.08041	0.84597	0.02492	0.71567	-0.07530	807
38 SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	706
22 SIC	3	0.01459	0.00114	0.00118	-0.05711	-0.19289	0.00133	0.03721	0.39872	617
5 TDB	1	0.01268	0.00050	0.00049	0.22535	1.18228	0.04755	1.39779	0.51919	429
48 BRC	7	0.01425	0.00196	0.00203	-0.10004	-0.25822	0.00238	0.06668	0.29687	390
37 CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	353
49 UPF	7	0.02166	0.00334	0.00343	-0.24747	-0.49093	0.00853	0.24101	0.35563	303
47 BNC	7	0.01957	0.00361	0.00356	0.60904	1.18623	0.04785	1.40714	0.30744	252
27 BJC	4	0.00603	0.00025	0.00025	0.07672	0.55850	0.01102	0.31192	0.31226	111
21 BKT	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	102
45 WACOAL	7	0.02784	0.01001	0.00994	-0.93798	-1.09327	0.04094	1.19524	0.26725	27

ตารางที่ 14 การจัดลำดับหลักทรัพย์ตามลำดับ L_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0402

PERIOD No. 0402 : E_{Ra} = 0.01585 :
 DATE 1/8/29 27/2/30 : $Var(Ra)$ = 0.00046 :
 NO. OF SECURITIES 70 : R_f = 0.00109 :

NO.	SEC.	INDUS.	E_{Ri}	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
1	BBL	1	0.01323	0.00084	0.00041	0.98538	5.66367	0.53393	32.07719	0.41856	537,991
3	TFB	1	0.01824	0.00150	0.00069	1.33866	5.90061	0.55426	34.81722	0.44354	319,402
2	BAY	1	0.01539	0.00182	0.00074	1.54385	6.57721	0.60707	43.25966	0.33553	291,731
9	IFCT	2	0.00642	0.00052	0.00029	0.71260	4.80740	0.45217	23.11109	0.23387	191,264
32	SUC	4	0.01404	0.00146	0.00079	1.22282	5.03177	0.47486	25.31868	0.33940	164,156
17	PT	2	0.02945	0.00378	0.00316	1.25306	2.58103	0.19219	6.66174	0.46126	151,374
70	SF3	10	0.01055	0.00112	0.00090	0.74202	2.86448	0.22663	8.20526	0.28219	130,709
14	NFS	2	0.04973	0.00556	0.00502	1.24343	2.03312	0.12864	4.13359	0.65224	103,004
40	JCC	6	0.00810	0.00150	0.00066	1.36477	6.15380	0.57492	37.86921	0.18120	94,526
18	UAF	2	0.00899	0.00138	0.00113	0.79414	2.73592	0.21094	7.48525	0.21239	87,968
42	SCCC	6	0.01306	0.00069	0.00057	0.55970	2.71803	0.20876	7.38768	0.45433	84,929
58	SFP	8	0.02374	0.00290	0.00267	0.83045	1.86006	0.10998	3.45982	0.42061	77,231
4	TMB	1	0.01513	0.00127	0.00063	1.19766	5.53370	0.52236	30.62185	0.39411	69,580
41	SCC	6	0.01319	0.00161	0.00065	1.45093	6.57073	0.60660	43.17451	0.30201	63,307
15	DS	2	0.02691	0.00254	0.00214	1.00901	2.52653	0.18565	6.38333	0.51269	63,200
12	GF	2	0.02353	0.00319	0.00216	1.54583	3.85072	0.34622	14.82804	0.39712	61,320
6	SCB	1	0.01990	0.00348	0.00195	1.86150	4.88668	0.46029	23.87961	0.31875	55,430
50	UI	7	0.01450	0.00131	0.00084	1.04343	4.17095	0.38322	17.39686	0.37006	44,734
11	AITCO	2	0.01904	0.00188	0.00122	1.23223	4.08673	0.37362	16.70136	0.41392	41,152
36	TTP	5	0.05282	0.00566	0.00586	0.12948	0.19599	0.00137	0.03841	0.68753	31,768
51	UT	7	0.02324	0.00442	0.00447	0.46807	0.81058	0.02293	0.65704	0.33314	29,990
24	SINGER	4	0.00868	0.00509	0.00517	0.44894	0.72324	0.01834	0.52307	0.10645	22,671
34	EAC	4	0.01775	0.00320	0.00240	1.38172	3.26493	0.27573	10.65978	0.29445	17,151
69	SF2	10	0.00889	0.00122	0.00096	0.79402	2.97305	0.23994	8.83903	0.22387	16,354
53	AFC	7	0.04759	0.01692	0.01608	1.73322	1.58306	0.08215	2.50607	0.35752	15,735
68	SW	10	0.00989	0.00048	0.00030	0.63154	4.20034	0.38654	17.64285	0.40302	15,162
46	TICO	7	0.00945	0.00766	0.00697	1.42425	1.97658	0.12245	3.90686	0.09553	15,155
63	BAP	9	0.03133	0.00686	0.00669	0.92561	1.31063	0.05780	1.71776	0.36524	15,031
56	UFH	8	0.03355	0.02416	0.02498	-0.32925	-0.24133	0.00208	0.05824	0.20885	10,926
57	SSC	8	0.01400	0.00472	0.00486	0.26024	0.43257	0.00664	0.18712	0.18799	10,645
10	BFIT	2	0.02746	0.00186	0.00163	0.78454	2.25147	0.15329	5.06910	0.61181	10,639
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	10,177
20	MCC	2	0.02571	0.00260	0.00259	0.45253	1.02914	0.03645	1.05914	0.48289	9,418
55	FFT	8	0.02037	0.00259	0.00241	0.74420	1.75502	0.09910	3.08010	0.37923	8,700
29	WG	4	0.01503	0.00167	0.00151	0.68948	2.05808	0.13140	4.23570	0.34081	7,454
59	DTC	9	0.01005	0.00244	0.00226	0.75376	1.83827	0.10769	3.37924	0.18151	7,386
30	SPC	4	0.04338	0.00510	0.00454	1.24642	2.14379	0.14099	4.59583	0.59237	5,956
35	MBL	5	0.02958	0.00779	0.00595	2.10445	3.16021	0.26290	9.98693	0.32271	5,276
43	TGCI	6	0.01871	0.00210	0.00215	0.22151	0.55311	0.01081	0.30593	0.38459	5,161
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	4,910
13	TISCO	2	0.03877	0.00333	0.00328	0.59379	1.20072	0.04897	1.44173	0.65296	4,718
16	BIC	2	0.02026	0.00373	0.00351	0.85998	1.68197	0.09176	2.82901	0.31402	4,709
62	CTW	9	0.01191	0.00728	0.00642	1.53260	2.21601	0.14921	4.91071	0.12681	4,165
44	TTM	7	0.02875	0.00538	0.00478	1.27806	2.14020	0.14059	4.58045	0.37731	3,784
61	ATL	9	0.01938	0.01092	0.01092	-0.89611	-0.99316	0.03403	0.98637	0.17503	3,490
33	ICC	4	0.02600	0.00429	0.00437	-0.39967	-0.70054	0.01722	0.49075	0.38040	3,300
67	UP	9	0.02171	0.00689	0.00654	1.12011	1.60475	0.08423	2.57523	0.24846	3,120
7	NTB	1	0.01432	0.00324	0.00335	0.12098	0.24210	0.00209	0.05861	0.23244	2,938
64	TPC	9	0.03631	0.00495	0.00442	1.21615	2.11957	0.13826	4.49257	0.50062	2,796
54	TF	8	0.02883	0.00428	0.00422	-0.66351	-1.18283	0.04759	1.39909	0.42411	1,911

ตารางที่ 14 (ต่อ)

60 THL	9	0.02142	0.01308	0.01354	0.15896	0.15825	0.00089	0.02504	0.17779	1,706
65 TWC	9	0.00518	0.00167	0.00143	0.79821	2.44717	0.17620	5.98866	0.09997	1,581
19 ACL	2	0.02117	0.00438	0.00428	0.72718	1.28763	0.05590	1.65800	0.30359	1,504
23 PHA	3	0.01747	0.00085	0.00088	-0.08516	-0.33259	0.00393	0.11061	0.56116	1,453
66 POST	9	0.01353	0.00287	0.00233	1.15688	2.77799	0.21606	7.71722	0.23248	1,360
39 TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,119
8 BOA	1	-0.00005	0.00013	0.00013	0.11198	1.13973	0.04434	1.29899	-0.09911	1,097
52 BATA	7	0.01967	0.01423	0.01416	1.09242	1.06324	0.03881	1.13047	0.15576	997
25 DTM	4	0.01190	0.00227	0.00232	-0.22490	-0.54051	0.01033	0.29215	0.22723	906
26 NC	4	0.00661	0.00175	0.00172	0.45052	1.25972	0.05364	1.58690	0.13201	808
38 SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	661
27 BJC	4	0.00578	0.00025	0.00026	0.11786	0.85330	0.02535	0.72812	0.29502	610
22 SIC	3	0.01112	0.00059	0.00060	0.13754	0.64840	0.01479	0.42042	0.41267	555
5 TDB	1	0.01505	0.00052	0.00050	0.25290	1.30458	0.05730	1.70194	0.61449	469
48 BRC	7	0.00920	0.00139	0.00143	0.11871	0.36318	0.00469	0.13190	0.21750	377
37 CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	363
49 UPF	7	0.02233	0.00335	0.00346	-0.15370	-0.30285	0.00327	0.09172	0.36713	346
47 BNC	7	0.01957	0.00361	0.00349	0.71338	1.39794	0.06524	1.95424	0.30773	252
21 BKI	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	100
45 WACOAL	7	0.02295	0.01492	0.01533	-0.50124	-0.46888	0.00779	0.21985	0.17900	37

ตารางที่ 15 การจัดลำดับหลักทรัพย์ตามลำดับ Li และการคัดเลือกหลักทรัพย์สำหรับงวด 0403

PERIOD No. 0403 : ER_m = 0.01739 :
 DATE 29/8/29 27/3/30 : Var(R_m) = 0.00050 :
 NO. OF SECURITIES 70 : Rf = 0.00107 :

NO.	SEC.	INDUS.	Eri	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	Si	Li
1	BBL	1	0.01192	0.00087	0.00044	0.94157	5.41859	0.51186	29.36108	0.36827	547,724
3	TFB	1	0.01726	0.00148	0.00076	1.21794	5.31569	0.50228	28.25654	0.42094	358,185
2	BAY	1	0.01685	0.00182	0.00075	1.48051	6.51688	0.60267	42.46974	0.36955	278,068
9	IFCT	2	0.00720	0.00050	0.00026	0.70667	5.25289	0.49634	27.59286	0.27310	199,793
32	SUC	4	0.01650	0.00166	0.00095	1.21676	4.76601	0.44789	22.71483	0.37919	182,058
70	SF3	10	0.01204	0.00102	0.00079	0.71967	3.09228	0.25457	9.56220	0.34376	178,953
17	PT	2	0.02586	0.00322	0.00273	1.07812	2.48594	0.18080	6.17989	0.43683	156,047
40	JCC	6	0.02178	0.00419	0.00236	1.95636	4.85866	0.45743	23.60656	0.31984	150,521
14	NFS	2	0.05884	0.00532	0.00453	1.37151	2.45590	0.17723	6.03145	0.79217	139,485
18	UAF	2	0.01204	0.00133	0.00105	0.78917	2.93189	0.23489	8.59597	0.30101	112,147
4	TMB	1	0.01554	0.00136	0.00069	1.17034	5.35334	0.50581	28.65830	0.39282	83,506
42	SCCC	6	0.01823	0.00081	0.00063	0.63854	3.07148	0.25202	9.43396	0.60281	78,421
12	GF	2	0.02208	0.00315	0.00225	1.39562	3.54689	0.31001	12.58042	0.37447	73,747
58	SFP	8	0.02311	0.00272	0.00247	0.81092	1.96595	0.12129	3.86496	0.42295	73,278
15	DS	2	0.03025	0.00263	0.00213	1.07521	2.80958	0.21992	7.89372	0.56858	68,790
6	SC8	1	0.02056	0.00347	0.00211	1.69017	4.43614	0.41274	19.67938	0.33094	58,158
41	SCC	6	0.01134	0.00132	0.00056	1.24396	6.33947	0.58938	40.18890	0.28312	52,907
11	AITCO	2	0.02248	0.00195	0.00121	1.24611	4.31305	0.39917	18.60242	0.48496	44,771
50	UI	7	0.01668	0.00194	0.00145	1.03350	3.26708	0.27600	10.67380	0.35444	43,700
36	TTP	5	0.06492	0.00591	0.00600	0.46872	0.72936	0.01864	0.53196	0.83091	40,955
51	UT	7	0.02969	0.00444	0.00425	0.80847	1.49430	0.07386	2.23294	0.42981	38,152
24	SINGER	4	0.01455	0.00519	0.00521	0.57388	0.95876	0.03179	0.91922	0.18706	28,529
34	EAC	4	0.01819	0.00318	0.00247	1.26379	3.06782	0.25157	9.41151	0.30353	21,317
53	AFC	7	0.05747	0.01709	0.01612	1.74228	1.65423	0.08903	2.73647	0.43150	20,820
69	SF2	10	0.01096	0.00114	0.00083	0.82260	3.45120	0.29844	11.91079	0.29333	19,977
29	WG	4	0.02350	0.00234	0.00194	0.96224	2.63351	0.19852	6.93538	0.46392	17,178
46	TICO	7	0.01103	0.00787	0.00720	1.35632	1.92773	0.11717	3.71616	0.11232	15,971
63	BAP	9	0.03546	0.00667	0.00651	0.87904	1.31347	0.05804	1.72521	0.42103	15,501
57	SSC	8	0.02435	0.00362	0.00353	0.65151	1.32150	0.05871	1.74636	0.38685	14,618
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	12,238
68	SW	10	0.00893	0.00044	0.00029	0.56684	4.02495	0.36652	16.20022	0.37530	11,883
10	BFIT	2	0.02803	0.00182	0.00163	0.69783	2.08467	0.13436	4.34586	0.63262	11,435
56	UFM	8	0.02098	0.03064	0.03141	-0.78656	-0.53507	0.01012	0.28631	0.11375	11,206
55	FFT	8	0.02494	0.00267	0.00248	0.75048	1.81822	0.10560	3.30592	0.46168	10,450
20	MCC	2	0.02633	0.00285	0.00290	0.33852	0.75847	0.02013	0.57528	0.47306	10,410
30	SPC	4	0.04643	0.00862	0.00828	1.11364	1.47529	0.07213	2.17648	0.48862	8,201
13	TISCO	2	0.04356	0.00342	0.00331	0.67171	1.40767	0.06609	1.98153	0.72651	7,370
43	TGCI	6	0.02200	0.00217	0.00220	0.31120	0.80075	0.02239	0.64120	0.44946	6,947
16	BIC	2	0.02604	0.00399	0.00363	0.98566	1.97325	0.12209	3.89370	0.39537	6,722
64	TPC	9	0.03706	0.00505	0.00464	1.06134	1.87792	0.11186	3.52660	0.50657	6,021
35	MBL	5	0.02596	0.00748	0.00601	1.83018	2.84695	0.22449	8.10510	0.28780	5,955
59	DTC	9	0.01682	0.00318	0.00275	1.02694	2.36058	0.16598	5.57232	0.27907	4,883
67	UP	9	0.01998	0.00515	0.00468	1.12414	1.98079	0.12290	3.92355	0.26343	4,868
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	4,697
48	BRC	7	0.01789	0.00262	0.00267	0.28770	0.67096	0.01582	0.45019	0.32852	4,613
33	ICC	4	0.02210	0.00382	0.00390	-0.32354	-0.62467	0.01374	0.39022	0.34036	4,410
44	ITTM	7	0.03078	0.00545	0.00483	1.25065	2.16871	0.14382	4.70330	0.40241	4,282
62	CTW	9	0.01727	0.00683	0.00578	1.57695	2.49989	0.18247	6.24945	0.19610	4,139
61	ATL	9	0.03294	0.01382	0.01417	-0.52554	-0.53229	0.01002	0.28333	0.27114	3,939
54	TF	8	0.03711	0.00500	0.00506	-0.48230	-0.81739	0.02331	0.66813	0.50965	3,404

ตารางที่ 15 (ต่อ)

65 TMC	9	0.00708	0.00179	0.00159	0.70718	2.13482	0.13998	4.55745	0.14220	2,697
7 NTB	1	0.01258	0.00340	0.00352	0.03553	0.07215	0.00019	0.00521	0.19742	2,301
8 BOA	1	0.00207	0.00013	0.00012	0.15721	1.75188	0.09878	3.06907	0.08988	2,061
19 ACL	2	0.02572	0.00452	0.00439	0.74409	1.35346	0.06141	1.83186	0.36675	2,020
60 THL	9	0.02739	0.01492	0.01540	0.29868	0.29015	0.00300	0.08419	0.21553	1,871
23 PHA	3	0.01452	0.00115	0.00118	-0.13689	-0.47948	0.00814	0.22990	0.39615	1,807
66 POST	9	0.01685	0.00293	0.00226	1.22108	3.09725	0.25518	9.59298	0.29156	1,699
38 SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,371
52 BATA	7	0.02288	0.01516	0.01505	1.11672	1.09727	0.04123	1.20401	0.17712	1,053
25 DTM	4	0.01108	0.00215	0.00221	-0.18608	-0.47717	0.00807	0.22769	0.21582	981
49 UPF	7	0.02456	0.00344	0.00355	-0.18750	-0.37942	0.00512	0.14396	0.40021	921
26 NC	4	0.01326	0.00322	0.00320	0.50807	1.08340	0.04023	1.17376	0.21506	841
27 BJC	4	0.00567	0.00024	0.00024	0.11319	0.87398	0.02656	0.76385	0.29584	663
22 SIC	3	0.01689	0.00101	0.00102	0.23055	0.87051	0.02635	0.75779	0.49768	661
5 IDB	1	0.01330	0.00047	0.00047	0.17210	0.95260	0.03139	0.90744	0.56267	440
39 TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	434
37 CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	363
47 BNC	7	0.02123	0.00399	0.00388	0.69267	1.33985	0.06025	1.79521	0.31910	342
21 BKI	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	108
45 WACOAL	7	0.03367	0.01605	0.01661	-0.12581	-0.11768	0.00049	0.01385	0.25736	61

ตารางที่ 16 (ต่อ)

62 CTM	9	0.01594	0.00703	0.00571	1.65537	2.76956	0.21504	7.67047	0.17761	4,010
54 TF	8	0.03746	0.00502	0.00516	-0.29083	-0.51212	0.00928	0.26227	0.51354	3,772
61 ATL	9	0.02953	0.01431	0.01472	-0.42354	-0.44136	0.00691	0.19480	0.23799	2,726
38 SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	2,558
60 THL	9	0.02739	0.01492	0.01541	0.26958	0.27455	0.00268	0.07538	0.21559	2,203
8 BOA	1	0.00077	0.00012	0.00012	0.05172	0.60070	0.01272	0.36084	-0.02691	2,154
66 POST	9	0.01362	0.00252	0.00199	1.04036	2.94979	0.23708	8.70129	0.25048	1,868
49 UPF	7	0.02119	0.00296	0.00306	-0.10607	-0.24260	0.00210	0.05885	0.37028	1,376
23 PHA	3	0.01370	0.00114	0.00117	-0.16072	-0.59407	0.01245	0.35292	0.37370	1,222
52 BATA	7	0.02994	0.01505	0.01460	1.32076	1.38229	0.06388	1.91074	0.23536	1,147
25 DTM	4	0.00582	0.00139	0.00144	-0.10004	-0.33344	0.00396	0.11119	0.12739	952
26 NC	4	0.01593	0.00347	0.00345	0.50498	1.08784	0.04055	1.18340	0.25255	939
47 BNC	7	0.02378	0.00423	0.00433	0.30117	0.57856	0.01181	0.33473	0.34925	674
27 BJC	4	0.00601	0.00024	0.00025	0.09201	0.74221	0.01929	0.55087	0.31838	653
22 SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	626
39 TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	446
37 CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	418
5 TDB	1	0.01316	0.00047	0.00048	0.15312	0.88670	0.02731	0.78623	0.55622	416
21 BKI	3	0.01500	0.00090	0.00081	-0.46519	-2.06986	0.13271	4.28431	0.46504	103
45 WACOAL	7	0.03188	0.01622	0.01677	-0.24051	-0.23485	0.00197	0.05516	0.24200	69

ตารางที่ 17 การจัดลำดับหลักทรัพย์ตามลำดับ L_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0405

PERIOD No. 0405 : ER_m = 0.01587 :
 DATE 24/10/29 22/5/30 : $Var(R_m)$ = 0.00052 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
1	BBL	1	0.00946	0.00056	0.00047	0.45557	2.59792	0.19423	6.74918	0.35536	472,473
3	TFB	1	0.01429	0.00120	0.00092	0.76442	3.09922	0.25542	9.60519	0.38256	365,864
2	BAY	1	0.01701	0.00166	0.00091	1.22372	5.00645	0.47234	25.06458	0.39172	294,846
70	SF3	10	0.01469	0.00070	0.00054	0.57909	3.06435	0.25114	9.39024	0.51567	252,531
32	SUC	4	0.02141	0.00346	0.00236	1.49967	3.80049	0.34030	14.44375	0.34611	220,547
18	UAF	2	0.01863	0.00159	0.00116	0.94752	3.42739	0.29554	11.74699	0.44064	216,036
40	JCC	6	0.02302	0.00469	0.00207	2.26776	6.14240	0.57401	37.72907	0.32070	183,409
14	NFS	2	0.05903	0.00561	0.00497	1.24599	2.17833	0.14491	4.74513	0.77429	176,048
9	IFCT	2	0.00138	0.00045	0.00037	0.43978	2.83286	0.22276	8.02512	0.01511	161,059
17	PT	2	0.02048	0.00191	0.00172	0.69732	2.07389	0.13315	4.30103	0.44436	110,085
12	GF	2	0.01826	0.00161	0.00108	1.03750	3.88066	0.34974	15.05954	0.42850	108,468
4	TMB	1	0.01387	0.00085	0.00061	0.70745	3.51680	0.30638	12.36786	0.43805	89,688
6	SCB	1	0.01407	0.00243	0.00215	0.82728	2.19899	0.14727	4.83554	0.26390	73,675
51	UT	7	0.05107	0.00703	0.00603	1.52343	2.41734	0.17266	5.84355	0.59624	66,974
15	DS	2	0.02805	0.00245	0.00221	0.77598	2.03199	0.12851	4.12900	0.54519	64,289
42	SCCC	6	0.01795	0.00192	0.00095	1.38641	5.53800	0.52275	30.66943	0.38512	58,886
36	TTP	5	0.04631	0.00557	0.00524	0.98669	1.67900	0.09147	2.81906	0.60636	51,369
41	SCC	6	0.00699	0.00156	0.00063	1.34715	6.60684	0.60921	43.65040	0.15015	42,142
11	AITCO	2	0.01754	0.00161	0.00119	0.94339	3.37529	0.28921	11.39258	0.41066	39,116
50	UI	7	0.02177	0.00322	0.00237	1.33740	3.38742	0.29068	11.47463	0.36495	38,410
58	SFP	8	0.01527	0.00244	0.00168	1.24703	3.74300	0.33349	14.01002	0.28773	38,361
69	SF2	10	0.01141	0.00069	0.00041	0.75947	4.64675	0.43540	21.59229	0.39319	34,804
34	EAC	4	0.02488	0.00433	0.00367	1.22678	2.49345	0.18170	6.21727	0.36188	34,604
24	SINGER	4	0.01039	0.00441	0.00420	0.82129	1.56117	0.08007	2.43726	0.14063	33,219
29	WG	4	0.02808	0.00265	0.00152	1.50622	4.76521	0.44781	22.70725	0.52477	24,627
53	AFC	7	0.04454	0.01698	0.01647	1.43618	1.37858	0.06356	1.90049	0.33370	23,561
57	SSC	8	0.02433	0.00474	0.00373	1.47410	2.97489	0.24016	8.84995	0.33819	22,286
46	TICO	7	0.01931	0.00859	0.00671	2.00923	3.02233	0.24598	9.13449	0.19691	18,000
63	BAP	9	0.04032	0.00945	0.00785	1.89166	2.63042	0.19815	6.91910	0.40385	17,054
56	UFM	8	0.02032	0.03126	0.03225	-0.49374	-0.33873	0.00408	0.11474	0.10893	16,223
10	BFIT	2	0.03467	0.00399	0.00412	0.15486	0.29739	0.00315	0.08844	0.53243	15,205
65	TWC	9	0.01744	0.00382	0.00279	1.46597	3.41661	0.29423	11.67322	0.26495	12,794
13	TISCO	2	0.05310	0.00407	0.00348	1.16441	2.43183	0.17438	5.91379	0.81578	12,111
48	BRC	7	0.03854	0.00479	0.00495	0.16719	0.29286	0.00305	0.08577	0.54151	11,723
68	SH	10	0.00986	0.00041	0.00033	0.41450	2.79362	0.21797	7.80434	0.43329	11,546
20	HCC	2	0.02210	0.00289	0.00298	0.18847	0.42540	0.00642	0.18097	0.39112	11,452
16	BIC	2	0.01507	0.00291	0.00260	0.86664	2.09254	0.13523	4.37874	0.25990	10,980
35	MBL	5	0.02600	0.00662	0.00493	1.88789	3.31269	0.28157	10.97392	0.30648	10,456
55	FFT	8	0.02520	0.00275	0.00200	1.25186	3.44742	0.29798	11.88472	0.46021	10,406
30	SPC	4	0.03322	0.00733	0.00715	0.90161	1.31325	0.05802	1.72464	0.37564	10,394
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	8,309
19	ACL	2	0.02478	0.00467	0.00450	0.79328	1.45720	0.07049	2.12344	0.34701	7,800
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	6,484
67	UP	9	0.02740	0.00621	0.00439	1.93995	3.60560	0.31708	13.00035	0.33420	6,261
43	TGCI	6	0.02657	0.00263	0.00271	0.13647	0.32270	0.00371	0.10414	0.49741	5,609
59	DTC	9	0.02202	0.00335	0.00296	0.96866	2.19347	0.14664	4.81131	0.36232	5,583
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,323
33	ICC	4	0.02161	0.00134	0.00132	0.36588	1.24132	0.05216	1.54088	0.56092	5,291
7	NTB	1	0.01139	0.00347	0.00360	0.01579	0.03242	0.00004	0.00105	0.17534	4,718
64	IPC	9	0.01128	0.00274	0.00191	1.31036	3.69524	0.32781	13.65480	0.19526	4,270

ตารางที่ 17 (ต่อ)

62 CTM	9	0.01194	0.00106	0.00081	0.71679	3.09405	0.25479	9.57315	0.33512	3,932
54 TF	8	0.03691	0.00509	0.00525	-0.19574	-0.33277	0.00394	0.11073	0.50254	3,927
44 TTTM	7	0.02402	0.00528	0.00499	0.93252	1.62555	0.08623	2.64242	0.31606	3,588
8 BOA	1	0.00700	0.00113	0.00112	0.29332	1.07736	0.03980	1.16070	0.17660	3,580
61 ATL	9	0.02048	0.01393	0.01425	-0.57424	-0.59264	0.01239	0.35122	0.16453	2,755
60 THL	9	0.00794	0.00861	0.00889	0.19239	0.25132	0.00225	0.06316	0.07416	2,371
49 UPF	7	0.01445	0.00161	0.00167	0.05615	0.16936	0.00102	0.02868	0.33361	1,973
26 NC	4	0.02342	0.00863	0.00788	1.39515	1.93568	0.11802	3.74687	0.24075	1,893
66 POST	9	0.01531	0.00262	0.00187	1.25384	3.57556	0.31347	12.78461	0.27817	1,732
52 BATA	7	0.03017	0.01518	0.01479	1.31001	1.32681	0.05915	1.76043	0.23628	1,390
23 PHA	3	0.01103	0.00119	0.00124	-0.03138	-0.10997	0.00043	0.01209	0.28864	999
25 DTM	4	0.00768	0.00206	0.00213	-0.02723	-0.07261	0.00019	0.00527	0.14585	955
47 BNC	7	0.01816	0.00434	0.00447	0.22897	0.42187	0.00632	0.17797	0.25946	810
27 BJC	4	0.01319	0.00166	0.00171	0.05361	0.15954	0.00091	0.02545	0.29811	718
39 TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	506
37 CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	408
22 SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	406
5 TDB	1	0.01122	0.00049	0.00049	0.18151	1.00947	0.03512	1.01903	0.45849	377
21 BKI	3	0.01238	0.00082	0.00068	-0.55930	-2.63639	0.19887	6.95056	0.39459	129
45 WACOAL	7	0.03171	0.01625	0.01683	-0.09769	-0.09278	0.00031	0.00861	0.24043	68

ตารางที่ 18 การจัดลำดับหลักทรัพย์ตามลำดับ E_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0406

PERIOD No. 0406 : ER_m = 0.01741 :
 DATE 21/11/29 19/6/30 : $Var(R_m)$ = 0.00049 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F^*	S_1	L_i
1	BBL	1	0.00791	0.00067	0.00054	0.54698	2.79030	0.21757	7.78577	0.26420	452,321
32	SUC	4	0.03795	0.00352	0.00273	1.34521	3.06591	0.25133	9.39978	0.62173	358,029
3	TFB	1	0.01380	0.00117	0.00092	0.75603	2.96589	0.23906	8.79651	0.37256	354,977
18	UAF	2	0.02718	0.00210	0.00165	1.01019	2.95767	0.23805	8.74780	0.57059	278,774
2	BAY	1	0.01811	0.00160	0.00087	1.24539	5.03256	0.47493	25.32667	0.42681	268,894
70	SF3	10	0.01425	0.00071	0.00051	0.65656	3.45250	0.29859	11.91975	0.49633	249,745
40	JCC	6	0.03502	0.00473	0.00248	2.18642	5.23141	0.49429	27.36762	0.49385	229,327
14	NFS	2	0.06247	0.00561	0.00448	1.61957	2.88087	0.22864	8.29943	0.81988	199,927
9	IFCT	2	0.00025	0.00055	0.00044	0.49782	2.82193	0.22143	7.96326	-0.03467	164,974
12	GF	2	0.03100	0.00233	0.00190	1.01334	2.77008	0.21510	7.67336	0.61965	142,754
17	PT	2	0.02824	0.00253	0.00241	0.64687	1.56828	0.08075	2.45951	0.54005	126,404
51	UT	7	0.05415	0.00669	0.00597	1.37766	2.12416	0.13878	4.51207	0.64915	93,469
4	TMB	1	0.01296	0.00087	0.00065	0.71484	3.34823	0.28598	11.21468	0.40272	89,990
6	SCB	1	0.01407	0.00240	0.00217	0.79378	2.03014	0.12831	4.12145	0.26551	74,253
15	DS	2	0.03156	0.00258	0.00243	0.69349	1.67559	0.09113	2.80760	0.60040	64,390
42	SCCC	6	0.01988	0.00181	0.00090	1.38718	5.51421	0.52060	30.40655	0.44282	55,923
36	TTP	5	0.03028	0.00454	0.00378	1.34317	2.60036	0.19452	6.76188	0.43392	48,914
11	AITCO	2	0.01880	0.00167	0.00132	0.89319	2.92644	0.23422	8.56407	0.43473	41,452
34	EAC	4	0.02557	0.00432	0.00372	1.21406	2.36901	0.16697	5.61219	0.37302	41,235
50	UI	7	0.02919	0.00326	0.00252	1.29607	3.07432	0.25237	9.45147	0.49314	40,080
41	SCC	6	0.01219	0.00136	0.00067	1.20527	5.53521	0.52250	30.63859	0.30195	39,886
69	SF2	10	0.01180	0.00058	0.00028	0.80332	5.76204	0.54249	33.20106	0.44532	36,655
56	UFM	8	0.02049	0.03159	0.03261	-0.46129	-0.30422	0.00329	0.09255	0.10932	35,558
24	SINGER	4	0.01098	0.00442	0.00417	0.89774	1.65512	0.08912	2.73943	0.14920	33,817
58	SFP	8	0.01439	0.00231	0.00167	1.19955	3.49999	0.30435	12.24996	0.27706	28,489
29	WG	4	0.02792	0.00265	0.00165	1.46834	4.30395	0.39816	18.52398	0.52205	26,823
53	AFC	7	0.04092	0.01619	0.01559	1.52715	1.45667	0.07044	2.12189	0.31330	26,231
57	SSC	8	0.02385	0.00405	0.00316	1.42765	3.02294	0.24606	9.13815	0.35811	22,851
16	BIC	2	0.02328	0.00319	0.00301	0.75484	1.63843	0.08749	2.68445	0.39383	20,643
46	TICO	7	0.02044	0.00844	0.00655	2.07939	3.05868	0.25045	9.35555	0.21096	18,600
63	BAP	9	0.04743	0.00959	0.00805	1.92700	2.55831	0.18946	6.54493	0.47370	17,790
10	BFIT	2	0.03138	0.00388	0.00396	0.31893	0.60330	0.01283	0.36397	0.48697	16,876
13	TISCO	2	0.05522	0.00506	0.00470	1.04167	1.81028	0.10478	3.27713	0.76108	16,505
19	ACL	2	0.02507	0.00480	0.00453	0.92821	1.64230	0.08786	2.69714	0.34670	15,125
48	BRC	7	0.04067	0.00512	0.00531	0.01680	0.02746	0.00003	0.00075	0.55340	14,803
65	TWC	9	0.01931	0.00376	0.00282	1.46239	3.28178	0.27779	10.77007	0.29744	14,081
68	SM	10	0.01063	0.00041	0.00028	0.52953	3.76656	0.33629	14.18698	0.47384	12,498
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	11,574
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	11,221
55	FFT	8	0.02499	0.00282	0.00220	1.19637	3.03766	0.24787	9.22741	0.45026	10,869
35	MBL	5	0.01774	0.00365	0.00203	1.85937	4.91289	0.46295	24.13651	0.27601	10,548
20	MCC	2	0.02367	0.00262	0.00269	0.22222	0.51070	0.00923	0.26082	0.44194	10,461
30	SPC	4	0.03448	0.00746	0.00739	0.81583	1.13006	0.04362	1.27704	0.38688	9,260
59	DTC	9	0.01918	0.00329	0.00281	1.08457	2.43491	0.17474	5.92878	0.31576	8,034
67	UP	9	0.03603	0.00702	0.00540	1.91761	3.10646	0.25631	9.65010	0.41757	7,477
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,877
43	TGCI	6	0.02260	0.00295	0.00306	0.02174	0.04684	0.00008	0.00219	0.39661	5,643
33	ICC	4	0.02461	0.00145	0.00145	0.31558	0.98823	0.03370	0.97659	0.61947	5,549
8	BOA	1	0.00641	0.00115	0.00113	0.33219	1.17453	0.04696	1.37952	0.15777	5,403
7	NTB	1	0.00860	0.00318	0.00328	0.16409	0.34129	0.00414	0.11648	0.13383	5,030

ตารางที่ 18 (ต่อ)

54 TF	8	0.01998	0.00177	0.00181	0.17361	0.48539	0.00834	0.23561	0.45021	3,852
64 IPC	9	0.01922	0.00242	0.00177	1.20660	3.41813	0.29442	11.68360	0.36939	3,775
62 CTW	9	0.00951	0.00092	0.00069	0.72002	3.25495	0.27451	10.59467	0.27816	3,706
44 ITTM	7	0.02011	0.00502	0.00481	0.86757	1.48924	0.07339	2.21782	0.26910	3,494
66 POST	9	0.02711	0.00422	0.00360	1.22877	2.43806	0.17512	5.94414	0.40125	3,146
49 UPF	7	0.02237	0.00274	0.00283	0.07011	0.15690	0.00088	0.02462	0.40741	2,624
60 THL	9	0.00619	0.00856	0.00885	0.14631	0.18521	0.00122	0.03430	0.05549	2,048
26 NC	4	0.02197	0.00878	0.00805	1.43641	1.90621	0.11487	3.63363	0.22310	1,940
47 BNC	7	0.02826	0.00643	0.00665	0.12626	0.18438	0.00121	0.03400	0.33919	1,519
25 DTM	4	0.00939	0.00214	0.00221	-0.09787	-0.24791	0.00219	0.06146	0.18028	1,281
52 BATA	7	0.03352	0.00959	0.00951	0.91402	1.11600	0.04259	1.24545	0.33138	1,233
61 ATL	9	0.02101	0.01386	0.01410	-0.71597	-0.71812	0.01808	0.51570	0.16942	1,077
23 PHA	3	0.01300	0.00123	0.00127	-0.06423	-0.21437	0.00164	0.04596	0.34033	983
27 BJC	4	0.01366	0.00166	0.00172	0.04290	0.12310	0.00054	0.01515	0.30901	735
21 BKI	3	0.01090	0.00083	0.00068	-0.59453	-2.72402	0.20949	7.42027	0.34267	666
5 TDB	1	0.01144	0.00085	0.00084	0.28485	1.17364	0.04689	1.37744	0.35679	546
39 TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	527
22 SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	368
37 CSC	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	363
45 WACOAL	7	0.04157	0.01719	0.01780	-0.11290	-0.10078	0.00036	0.01016	0.30893	73

ตารางที่ 19 การจัดลำดับหลักทรัพย์ตามลำดับ L1 และการคัดเลือกหลักทรัพย์สำหรับงวด 0407

PERIOD No. 0407 : ER_m : 0.02038 :
 DATE 19/12/29 17/7/30 : Var(R_m) : 0.00065 :
 NO. OF SECURITIES 70 : R_f : 0.00106 :

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L ₁
1	BBL	1	0.00998	0.00099	0.00076	0.63112	3.13258	0.25951	9.81305	0.28347	500.205
32	SUC	4	0.03271	0.00361	0.00327	0.84063	2.01208	0.12632	4.04847	0.52656	418.901
18	UAF	2	0.02790	0.00219	0.00175	0.87181	2.84816	0.22463	8.11201	0.57428	328.769
3	TFB	1	0.01175	0.00092	0.00070	0.61908	3.20934	0.26893	10.29989	0.35252	314.666
70	SF3	10	0.03435	0.00459	0.00270	1.75233	4.61293	0.43181	21.27917	0.49124	278.478
2	BAY	1	0.02024	0.00151	0.00057	1.21952	6.97086	0.63443	48.59294	0.49302	268.627
40	JCC	6	0.03460	0.00511	0.00369	1.54881	3.49017	0.30316	12.18129	0.46916	267.954
9	IFCT	2	0.00965	0.00173	0.00111	1.00710	4.13284	0.37889	17.08041	0.20669	228.774
14	NFS	2	0.06078	0.00558	0.00495	1.10884	2.15619	0.14240	4.64915	0.79973	199.995
12	GF	2	0.03310	0.00222	0.00178	0.88112	2.85959	0.22603	8.17723	0.68026	160.021
17	PT	2	0.03175	0.00248	0.00229	0.64138	1.83400	0.10724	3.36357	0.61654	132.568
51	UT	7	0.05087	0.00701	0.00696	0.66395	1.08897	0.04063	1.18585	0.59505	98.740
4	TMB	1	0.00967	0.00058	0.00038	0.57270	4.00752	0.36451	16.06019	0.35706	90.051
6	SCB	1	0.00646	0.00077	0.00059	0.55405	3.12362	0.25842	9.75697	0.19502	78.789
15	DS	2	0.03167	0.00257	0.00243	0.58718	1.62891	0.08656	2.65335	0.60346	62.825
42	SCCC	6	0.02920	0.00267	0.00109	1.58268	6.56964	0.60652	43.16023	0.54497	59.190
69	SF2	10	0.02932	0.00300	0.00145	1.57354	5.65381	0.53307	31.96553	0.51603	58.966
36	ITP	5	0.03771	0.00487	0.00392	1.29750	2.83595	0.22314	8.04258	0.52510	50.252
56	UFM	8	0.02445	0.03193	0.03303	-0.26480	-0.19941	0.00142	0.03976	0.13092	48.327
24	SINGER	4	0.02038	0.00635	0.00573	1.12778	2.03882	0.12927	4.15678	0.24239	45.477
11	AITCO	2	0.01867	0.00174	0.00148	0.69543	2.47445	0.17944	6.12293	0.42224	45.071
34	EAC	4	0.03116	0.00537	0.00465	1.16675	2.34165	0.16376	5.48331	0.41085	42.425
50	UI	7	0.03240	0.00413	0.00325	1.23632	2.96615	0.23909	8.79803	0.48775	39.609
41	SCC	6	0.01833	0.00234	0.00121	1.34560	5.29227	0.50007	28.00810	0.35712	38.530
29	WG	4	0.02994	0.00291	0.00174	1.37762	4.51975	0.42182	20.42816	0.53575	30.579
53	AFC	7	0.03679	0.00433	0.00358	1.16344	2.66236	0.20201	7.08818	0.54312	28.831
16	BIC	2	0.03123	0.00357	0.00330	0.77599	1.84930	0.10885	3.41991	0.50484	28.278
57	SSC	8	0.03287	0.00498	0.00342	1.61418	3.77883	0.33774	14.27957	0.45070	24.977
58	SFP	8	0.01808	0.00304	0.00218	1.20450	3.52800	0.30773	12.44676	0.30856	23.796
19	ACL	2	0.01744	0.00189	0.00176	0.54596	1.78271	0.10193	3.17807	0.37686	21.754
13	TISCO	2	0.05239	0.00452	0.00443	0.60504	1.24377	0.05236	1.54697	0.76384	20.992
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	20.403
63	BAP	9	0.05145	0.01018	0.00853	1.73207	2.56619	0.19041	6.58535	0.49955	18.952
46	TICO	7	0.01622	0.00839	0.00743	1.37534	2.18438	0.14560	4.77153	0.16617	17.884
10	BFIT	2	0.03788	0.00414	0.00407	0.57396	1.23182	0.05141	1.51737	0.57239	16.876
68	SW	10	0.02029	0.00141	0.00079	1.00071	4.87470	0.45907	23.76270	0.51250	16.787
65	TWC	9	0.02868	0.00510	0.00357	1.59597	3.65391	0.32287	13.35103	0.38703	15.839
48	BRC	7	0.05486	0.00803	0.00789	0.79356	1.22258	0.05068	1.49470	0.60055	15.703
35	MBL	5	0.02900	0.00665	0.00326	2.32926	5.58537	0.52700	31.19633	0.34267	14.509
31	SPI	4	0.05528	0.00685	0.00684	0.61849	1.02339	0.03606	1.04732	0.65506	14.487
8	BOA	1	0.01720	0.00477	0.00430	0.97357	2.03109	0.12841	4.12531	0.23377	14.366
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	12.563
30	SPC	4	0.03704	0.00959	0.00944	0.86253	1.21502	0.05008	1.47627	0.36732	11.373
59	DTC	9	0.03294	0.00465	0.00316	1.57137	3.82558	0.34326	14.63508	0.46771	11.137
55	FFT	8	0.03852	0.00456	0.00278	1.70181	4.41509	0.41044	19.49300	0.55492	10.861
20	MCC	2	0.02591	0.00261	0.00267	0.23725	0.62836	0.01391	0.39484	0.48613	10.290
67	UP	9	0.04317	0.00734	0.00563	1.71704	3.13060	0.25927	9.80065	0.49143	8.809
43	TGCI	6	0.02325	0.00290	0.00300	-0.01162	-0.02902	0.00003	0.00084	0.41213	7.502
33	ICC	4	0.03699	0.00256	0.00233	0.69171	1.95947	0.12059	3.83953	0.70986	5.856
7	NTB	1	0.01403	0.00398	0.00396	0.48042	1.04446	0.03750	1.09090	0.20567	5.703

ตารางที่ 20 การจัดลำดับหลักทรัพย์ตามลำดับ Li และการคัดเลือกหลักทรัพย์สำหรับงวด 0408

PERIOD No. 0408 : ER_m = 0.01756 :
 DATE 16/1/30 14/8/30 : Var(R_m) = 0.00099 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	Tb	R-SQUARE	F	S _i	Li
1	BBL	1	0.00892	0.00157	0.00095	0.81370	4.48514	0.41808	20.11648	0.19842	559,737
32	SUC	4	0.02838	0.00525	0.00368	1.30646	3.65166	0.32260	13.33460	0.37724	443,715
18	UAF	2	0.02337	0.00278	0.00174	1.05376	4.28936	0.39653	18.39858	0.42344	351,209
2	BAY	1	0.02107	0.00187	0.00054	1.16701	8.49481	0.72045	72.16185	0.46232	304,504
3	TFB	1	0.01099	0.00105	0.00070	0.61588	3.93886	0.35654	15.51460	0.30572	294,866
40	JCC	6	0.03177	0.00714	0.00384	1.86043	5.08859	0.48046	25.89376	0.36333	268,411
9	IFCT	2	0.01002	0.00223	0.00124	1.02288	4.93516	0.46520	24.35580	0.18981	265,603
70	SF3	10	0.03121	0.00531	0.00273	1.64112	5.32165	0.50284	28.31992	0.41375	262,972
14	NFS	2	0.04289	0.00567	0.00403	1.34000	3.57899	0.31388	12.80917	0.55538	185,502
12	GF	2	0.02424	0.00430	0.00251	1.37446	4.64946	0.43568	21.61745	0.35349	162,818
17	PT	2	0.02739	0.00241	0.00179	0.83306	3.34206	0.28516	11.16936	0.53601	128,700
51	UT	7	0.03893	0.00578	0.00535	0.78750	1.82644	0.10646	3.33589	0.49827	104,940
4	TMB	1	0.01165	0.00076	0.00041	0.60334	5.06165	0.47781	25.62028	0.38524	87,680
69	SF2	10	0.02505	0.00484	0.00159	1.82635	7.76511	0.68289	60.29699	0.34478	73,946
6	SCB	1	0.00732	0.00086	0.00057	0.56602	4.03536	0.36772	16.28411	0.21290	71,391
15	DS	2	0.02446	0.00357	0.00248	1.09099	3.71874	0.33061	13.82904	0.39173	59,528
56	UFM	8	0.01674	0.03217	0.03331	0.07295	0.06778	0.00016	0.00459	0.08746	58,746
42	SCCC	6	0.02266	0.00278	0.00148	1.16745	5.14687	0.48615	26.49026	0.40970	50,557
36	TTP	5	0.02949	0.00557	0.00342	1.51250	4.38808	0.40747	19.25521	0.38102	46,275
24	SINGER	4	0.00415	0.00532	0.00350	1.39813	4.00876	0.36465	16.07019	0.04243	44,455
34	EAC	4	0.02628	0.00736	0.00518	1.54232	3.63550	0.32067	13.21683	0.29402	43,477
11	AITCO	2	0.01225	0.00240	0.00145	1.00607	4.48333	0.41788	20.10026	0.22844	41,516
41	SCC	6	0.01692	0.00301	0.00117	1.37739	6.81908	0.62416	46.49981	0.28892	33,532
50	UI	7	0.02153	0.00596	0.00378	1.52692	4.21057	0.38770	17.72889	0.26513	31,867
16	BIC	2	0.02963	0.00374	0.00292	0.96708	3.03640	0.24771	9.21973	0.46702	31,698
29	WG	4	0.02462	0.00446	0.00173	1.67666	6.83343	0.62515	46.69575	0.35281	30,103
53	AFC	7	0.02768	0.00290	0.00218	0.89685	3.25762	0.27484	10.61211	0.49419	27,827
19	ACL	2	0.01440	0.00227	0.00161	0.85026	3.59419	0.31571	12.91817	0.28006	25,799
13	TISCO	2	0.03929	0.00607	0.00481	1.19762	2.92746	0.23435	8.57001	0.49079	22,227
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	21,806
57	SSC	8	0.01675	0.00448	0.00226	1.52142	5.42737	0.51267	29.45635	0.23451	21,717
8	BOA	1	0.01223	0.00583	0.00453	1.20958	3.04754	0.24908	9.28750	0.14644	21,392
68	SM	10	0.01597	0.00226	0.00085	1.20349	6.98931	0.63566	48.85047	0.31372	20,819
58	SFP	8	0.01442	0.00242	0.00170	0.88642	3.64623	0.32195	13.29500	0.27163	18,575
65	TWC	9	0.02279	0.00550	0.00352	1.45553	4.16218	0.38222	17.32373	0.29319	16,377
48	BRC	7	0.04132	0.00923	0.00827	1.12153	2.09201	0.13518	4.37653	0.41912	16,110
63	BAP	9	0.03436	0.00708	0.00422	1.74029	4.54191	0.42421	20.62896	0.39583	15,777
10	BFIT	2	0.03021	0.00374	0.00362	0.50171	1.41493	0.06673	2.00204	0.47670	15,585
46	TICO	7	-0.00375	0.00585	0.00455	1.21265	3.04819	0.24916	9.29149	-0.06289	14,616
35	MBL	5	0.02548	0.00719	0.00343	1.97745	5.72950	0.53968	32.82714	0.28812	14,100
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	13,837
31	SPI	4	0.05014	0.00843	0.00812	0.77033	1.44994	0.06984	2.10232	0.53471	13,702
59	DTC	9	0.03042	0.00418	0.00337	0.96578	2.82167	0.22140	7.96183	0.45431	13,137
30	SPC	4	0.03704	0.00959	0.00994	-0.01180	-0.02007	0.00001	0.00040	0.36732	11,485
20	HCC	2	0.02350	0.00237	0.00236	0.30078	1.04943	0.03764	1.10129	0.46101	9,023
55	FFT	8	0.02107	0.00614	0.00242	1.95723	6.74724	0.61918	45.52521	0.25554	8,702
67	UP	9	0.02030	0.00976	0.00700	1.74019	3.52724	0.30764	12.44139	0.19472	8,425
33	ICC	4	0.04717	0.00764	0.00772	0.42776	0.82545	0.02376	0.68136	0.52766	6,469
7	NTB	1	0.00742	0.00186	0.00131	0.77301	3.62035	0.31885	13.10695	0.14767	5,739
43	TGCI	6	0.01464	0.00220	0.00223	0.21662	0.77738	0.02113	0.60432	0.28935	5,303

ตารางที่ 21 การจัดลำดับหลักทรัพย์ตามลำดับ L_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0409

PERIOD No.	0409	:	ER_m	=	0.02439	:
DATE	13/2/30 11/9/30	:	$Var(R_m)$	=	0.00096	:
NO. OF SECURITIES	70	:	R_f	=	0.00106	:

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
1	BBL	1	0.01611	0.00159	0.00101	0.80053	4.20283	0.38682	17.66377	0.37703	621,008
32	SUC	4	0.03420	0.00501	0.00412	1.03635	2.69828	0.20637	7.28074	0.46835	482,792
18	UAF	2	0.03359	0.00255	0.00182	0.91007	3.56224	0.31186	12.68954	0.64365	382,804
2	BAY	1	0.03286	0.00149	0.00049	1.02827	7.78135	0.68379	60.54944	0.82465	364,581
9	IFCT	2	0.02176	0.00308	0.00164	1.25016	5.16322	0.48773	26.65887	0.37293	344,382
3	TFB	1	0.01377	0.00091	0.00070	0.49882	3.15341	0.26207	9.94400	0.42060	317,531
40	JCC	6	0.04213	0.00691	0.00396	1.79087	4.75238	0.44648	22.58515	0.49404	304,208
70	SF3	10	0.03351	0.00504	0.00334	1.37043	3.95838	0.35881	15.66879	0.45729	257,102
12	GF	2	0.03472	0.00409	0.00284	1.18314	3.70938	0.32949	13.75951	0.52654	177,237
14	NFS	2	0.04655	0.00457	0.00370	1.01601	2.78910	0.21742	7.77906	0.67315	167,556
17	PT	2	0.03108	0.00231	0.00174	0.80901	3.24231	0.27296	10.51255	0.62506	132,698
51	UT	7	0.04294	0.00554	0.00533	0.64307	1.47122	0.07176	2.16450	0.56253	119,919
4	THB	1	0.01886	0.00096	0.00062	0.61401	4.11554	0.37691	16.93769	0.57386	96,944
69	SF2	10	0.02989	0.00469	0.00189	1.72725	6.64480	0.61194	44.15330	0.42106	80,344
6	SCB	1	0.01381	0.00083	0.00058	0.52668	3.63900	0.32109	13.24232	0.44234	76,798
56	UFM	8	0.02513	0.03080	0.03181	-0.30162	-0.28247	0.00284	0.07979	0.13717	63,540
15	DS	2	0.02631	0.00214	0.00128	0.97213	4.54057	0.42407	20.61681	0.54529	53,671
42	SCCC	6	0.02964	0.00329	0.00160	1.34540	5.61465	0.52960	31.52430	0.49838	49,278
34	EAC	4	0.03263	0.00719	0.00533	1.45518	3.32837	0.28348	11.07803	0.37239	47,563
36	TTP	5	0.03206	0.00584	0.00336	1.64267	4.73009	0.44416	22.37380	0.40551	39,894
24	SINGER	4	0.01241	0.00454	0.00322	1.22129	3.59768	0.31613	12.94329	0.16848	39,277
29	WG	4	0.03341	0.00430	0.00201	1.56709	5.83954	0.54912	34.10027	0.49318	38,781
16	BIC	2	0.04717	0.00502	0.00442	0.88401	2.22022	0.14969	4.92936	0.65072	38,250
11	AITCO	2	0.01883	0.00189	0.00107	0.94437	4.82561	0.45405	23.28655	0.40893	38,000
19	ACL	2	0.01959	0.00232	0.00168	0.85275	3.47260	0.30103	12.05893	0.38447	36,341
8	BOA	1	0.02037	0.00612	0.00464	1.30495	3.19852	0.26760	10.23052	0.24677	35,566
41	SCC	6	0.02320	0.00292	0.00119	1.35745	6.57311	0.60677	43.20573	0.40972	33,330
50	UI	7	0.03110	0.00660	0.00500	1.35817	3.20850	0.26882	10.29447	0.36971	30,573
53	AFC	7	0.03801	0.00393	0.00342	0.80897	2.30990	0.16006	5.33563	0.58913	30,010
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	25,581
13	TISCO	2	0.03960	0.00479	0.00389	1.03497	2.77030	0.21513	7.67454	0.55689	24,276
68	SW	10	0.02074	0.00213	0.00093	1.12974	6.17611	0.57668	38.14431	0.42655	24,120
57	SSC	8	0.02553	0.00472	0.00234	1.59953	5.52489	0.52157	30.52439	0.35618	21,091
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	20,518
58	SFP	8	0.03243	0.00411	0.00296	1.14020	3.49885	0.30421	12.24195	0.48927	20,378
65	TWC	9	0.02795	0.00511	0.00387	1.19300	3.20132	0.26794	10.24846	0.37626	17,084
48	BRC	7	0.05046	0.00918	0.00823	1.13311	2.08657	0.13457	4.35376	0.51564	16,661
55	TTM	7	0.01549	0.00156	0.00116	0.67911	3.33471	0.28426	11.12029	0.36527	14,541
63	BAP	9	0.04940	0.00785	0.00438	1.94039	4.89610	0.46125	23.97184	0.54554	14,501
10	BFIT	2	0.03540	0.00340	0.00345	0.26292	0.74770	0.01958	0.55906	0.58925	13,860
31	SPI	4	0.04873	0.00847	0.00858	0.43738	0.78879	0.02174	0.62218	0.51813	13,279
30	SPC	4	0.03367	0.01493	0.01531	0.39163	0.52866	0.00988	0.27948	0.26686	12,631
59	DTC	9	0.03841	0.00290	0.00281	0.44010	1.38607	0.06421	1.92118	0.69340	12,175
46	TICO	7	0.01304	0.00295	0.00242	0.79876	2.71067	0.20787	7.34775	0.22044	12,123
67	UP	9	0.03199	0.00954	0.00724	1.62801	3.19682	0.26739	10.21968	0.31678	9,119
25	DTM	4	0.03996	0.00752	0.00697	0.90421	1.80851	0.10459	3.27070	0.44860	8,492
55	FFT	8	0.02914	0.00638	0.00251	2.02680	6.75242	0.61954	45.59523	0.35158	8,127
20	MCC	2	0.02002	0.00132	0.00124	0.36139	1.71670	0.09523	2.94704	0.52194	7,084
7	NTB	1	0.01138	0.00191	0.00126	0.84650	3.98359	0.36174	15.86896	0.23638	6,492
33	ICC	4	0.04379	0.00750	0.00764	0.35590	0.68026	0.01626	0.46275	0.49363	6,103

ตารางที่ 22 การจัดลำดับหลักทรัพย์ตามลำดับ L_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0410

PERIOD No.	0410	:	ER_M	=	0.02692	:
DATE	13/3/30 9/10/30	:	$Var(R_M)$	=	0.00100	:
NO. OF SECURITIES	70	:	R_f	=	0.00106	:

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
1	BBL	1	0.01559	0.00182	0.00118	0.82739	4.11417	0.37676	16.92637	0.34016	711,894
32	SUC	4	0.03877	0.00525	0.00440	0.99823	2.56840	0.19067	6.59668	0.52053	567,740
18	UAF	2	0.04461	0.00356	0.00253	1.05470	3.57630	0.31356	12.78993	0.72961	423,297
2	BAY	1	0.03367	0.00163	0.00059	1.02764	7.20061	0.64934	51.84885	0.80686	417,949
9	IFCT	2	0.02572	0.00319	0.00178	1.20898	4.88788	0.46041	23.89133	0.43684	383,915
3	TFB	1	0.01107	0.00100	0.00080	0.47800	2.89046	0.22981	8.35476	0.31680	341,851
40	JCC	6	0.03982	0.00524	0.00268	1.62469	5.35734	0.50618	28.70111	0.53561	337,684
70	SF3	10	0.03718	0.00547	0.00340	1.47652	4.32108	0.40007	18.67176	0.48834	247,910
12	GF	2	0.04645	0.00518	0.00378	1.23481	3.42718	0.29552	11.74559	0.63061	204,042
14	NFS	2	0.04417	0.00490	0.00384	1.09045	3.00190	0.24348	9.01141	0.61563	161,912
51	UT	7	0.04335	0.00579	0.00567	0.56378	1.27763	0.05509	1.63235	0.55565	136,958
17	PT	2	0.03594	0.00227	0.00147	0.91581	4.06931	0.37162	16.55925	0.73272	133,800
4	TMB	1	0.01763	0.00094	0.00067	0.54428	3.59038	0.31525	12.89083	0.53934	107,408
69	SF2	10	0.03196	0.00466	0.00194	1.66762	6.46258	0.59865	41.76499	0.45251	93,559
6	SCB	1	0.02028	0.00119	0.00080	0.64200	3.86920	0.34839	14.97073	0.55778	85,599
8	BOA	1	0.03286	0.00790	0.00582	1.50669	3.36965	0.28852	11.35455	0.35782	85,203
56	UFM	8	0.02156	0.00388	0.00393	0.29523	0.80401	0.02257	0.64643	0.32914	73,937
34	EAC	4	0.03793	0.00740	0.00583	1.32623	2.96378	0.23880	8.78402	0.42874	63,499
15	DS	2	0.03532	0.00339	0.00193	1.23498	4.79983	0.45139	23.03832	0.58820	57,476
42	SCCC	6	0.03070	0.00357	0.00175	1.36679	5.57327	0.52592	31.06130	0.49628	52,492
29	WG	4	0.03167	0.00433	0.00201	1.54337	5.87922	0.55247	34.56521	0.46521	49,453
19	ACL	2	0.03050	0.00311	0.00217	1.00482	3.67926	0.32590	13.53699	0.52780	49,270
16	BIC	2	0.06656	0.01266	0.01107	1.40195	2.27423	0.15592	5.17213	0.58222	46,963
28	VK	4	0.03118	0.01127	0.01021	1.18485	2.00113	0.12512	4.00450	0.28374	45,411
24	SINGER	4	0.02029	0.00502	0.00361	1.23606	3.50949	0.30550	12.31655	0.27141	45,157
11	AITCO	2	0.02433	0.00251	0.00142	1.06334	4.81185	0.45263	23.15386	0.46474	42,442
41	SCC	6	0.02988	0.00346	0.00165	1.36254	5.71885	0.53876	32.70529	0.48998	38,854
53	AFC	7	0.06567	0.02154	0.02158	0.83618	0.97142	0.03260	0.94365	0.44032	34,050
68	SW	10	0.02511	0.00215	0.00085	1.14945	6.71407	0.61685	45.07871	0.51862	31,931
38	SP	5	0.05429	0.02083	0.01708	2.08063	2.71715	0.20866	7.38289	0.36879	31,866
50	UI	7	0.03232	0.00806	0.00635	1.38406	2.96322	0.23873	8.78069	0.34831	30,323
36	TTP	5	0.02327	0.00511	0.00225	1.71095	6.15797	0.57525	37.92054	0.31070	28,672
13	TISCO	2	0.03918	0.00447	0.00332	1.12263	3.32407	0.28296	11.04946	0.56997	27,490
63	BAP	9	0.03992	0.01168	0.00970	1.51890	2.63210	0.19835	6.92794	0.35959	25,438
58	SFP	8	0.03900	0.00603	0.00414	1.42204	3.77089	0.33680	14.21964	0.48866	20,478
48	BRC	7	0.05499	0.01009	0.00941	0.99906	1.75762	0.09937	3.08921	0.53696	19,377
57	SSC	8	0.03367	0.01066	0.00653	2.08222	4.39559	0.40830	19.32121	0.31583	18,378
35	MBL	5	0.05296	0.00894	0.00492	2.04307	4.97238	0.46894	24.72458	0.54897	17,542
65	TWC	9	0.03084	0.00482	0.00367	1.12512	3.16921	0.26401	10.04389	0.42921	17,403
31	SPI	4	0.04719	0.00798	0.00816	0.31608	0.59711	0.01257	0.35654	0.51639	14,007
30	SPC	4	0.02957	0.01478	0.01524	0.25491	0.35237	0.00441	0.12417	0.23452	13,838
10	BFIT	2	0.03818	0.00341	0.00350	0.18793	0.54247	0.01040	0.29428	0.63570	13,182
46	TICO	7	0.02351	0.00266	0.00186	0.92366	3.65075	0.32249	13.32799	0.43570	13,162
59	DTC	9	0.03677	0.00266	0.00258	0.40597	1.36302	0.06222	1.85784	0.69248	11,718
60	THL	9	0.02280	0.00678	0.00628	0.84447	1.81791	0.10557	3.30480	0.26394	11,006
67	UP	9	0.02901	0.00965	0.00787	1.42753	2.74547	0.21210	7.53761	0.28457	10,489
7	NTB	1	0.02874	0.00327	0.00201	1.15020	4.38018	0.40660	19.18594	0.48429	10,406
25	DTM	4	0.03819	0.00773	0.00745	0.73357	1.45038	0.06988	2.10361	0.42224	9,657
55	FFI	8	0.02722	0.00646	0.00281	1.93236	6.22548	0.58057	38.75654	0.32549	7,571
20	MCC	2	0.04093	0.00622	0.00612	0.55721	1.21570	0.05014	1.47793	0.50560	6,294

ตารางที่ 22 (ต่อ)

5	TDB	1	0.01034	0.00229	0.00185	0.70967	2.81591	0.22069	7.92933	0.19389	5,844
54	TF	8	0.04205	0.01050	0.00616	2.13037	4.63305	0.43394	21.46515	0.40000	5,468
43	TGCI	6	0.01312	0.00240	0.00248	0.08806	0.30199	0.00325	0.09120	0.24634	4,951
33	ICC	4	0.03628	0.00761	0.00782	0.24981	0.48216	0.00823	0.23247	0.40369	4,943
26	NC	4	0.04928	0.01241	0.01118	1.26589	2.04265	0.12969	4.17243	0.43287	4,937
66	POST	9	0.03238	0.00952	0.00832	1.21828	2.27948	0.15653	5.19604	0.32099	3,999
49	UPF	7	0.02913	0.00599	0.00620	0.07976	0.17284	0.00107	0.02987	0.36253	3,913
64	TPC	9	0.04016	0.01003	0.00932	1.01502	1.79432	0.10313	3.21960	0.39040	3,875
44	TTM	7	0.01944	0.00435	0.00344	1.01375	2.94970	0.23707	8.70073	0.27866	3,872
47	BNC	7	0.03129	0.00751	0.00749	0.52352	1.03228	0.03666	1.06560	0.34896	3,723
62	CTM	9	0.00469	0.00111	0.00094	0.45140	2.51189	0.18390	6.30957	0.10885	3,316
61	ATL	9	0.01208	0.00525	0.00512	0.55558	1.32484	0.05899	1.75521	0.15204	1,806
52	BATA	7	0.03979	0.00799	0.00806	0.45830	0.87119	0.02639	0.75898	0.43320	1,766
23	PHA	3	0.01377	0.00100	0.00100	0.19610	1.06009	0.03859	1.12380	0.40176	1,685
45	WACOAL	7	0.01837	0.00272	0.00258	0.47054	1.58021	0.08188	2.49707	0.33217	1,215
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,044
39	TGI	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	991
21	BKI	3	0.01030	0.00064	0.00066	-0.06855	-0.45573	0.00736	0.20769	0.36504	875
37	CSC	5	0.02462	0.00331	0.00334	-0.28327	-0.83592	0.02435	0.69876	0.40952	602
27	BJC	4	0.03331	0.00835	0.00849	0.39569	0.73283	0.01882	0.53704	0.35285	582

ตารางที่ 23 การจัดลำดับหลักทรัพย์ตามลำดับ Li และการคัดเลือกหลักทรัพย์สำหรับงวด 0411

PERIOD No. C411 : ER_m = 0.01372
 DATE 10/4/30 6/11/30 : Var(R_m) = 0.00465
 NO. OF SECURITIES 70 : R_f = 0.00106

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	Li
1	BBL	1	0.01159	0.00312	0.00111	0.66338	7.30962	0.65615	53.43061	0.19851	908,942
32	SUC	4	0.02883	0.01266	0.00496	1.30117	6.78422	0.62175	46.02569	0.24680	617,680
2	BAY	1	0.02649	0.00806	0.00119	1.21935	12.99584	0.85779	168.89190	0.28322	466,451
3	TFB	1	0.00552	0.00225	0.00085	0.55538	6.99648	0.63613	48.95076	0.09403	440,737
18	UAF	2	0.02730	0.01213	0.00332	1.38540	8.82936	0.73574	77.95756	0.23823	425,168
9	IFCT	2	0.01545	0.00786	0.00161	1.16498	10.66695	0.80252	113.78382	0.16227	401,278
40	JCC	6	0.01947	0.00781	0.00285	1.04350	7.18433	0.64831	51.61456	0.20831	292,081
70	SF3	10	0.01957	0.01300	0.00328	1.45361	9.31745	0.75613	86.81491	0.16242	232,003
12	GF	2	0.03325	0.00905	0.00513	0.93885	4.81270	0.45272	23.16212	0.33833	202,348
17	PT	2	0.02129	0.00884	0.00230	1.19331	9.13359	0.74870	83.42242	0.21516	152,337
51	UT	7	0.02372	0.01508	0.00655	1.37232	6.22599	0.58061	38.76297	0.18452	148,806
14	NFS	2	0.02065	0.01284	0.00438	1.36096	7.55122	0.67067	57.02085	0.17288	138,424
69	SF2	10	0.01534	0.00972	0.00243	1.25933	9.39034	0.75899	88.17853	0.14487	111,864
4	TMB	1	0.01340	0.00322	0.00107	0.68543	7.68720	0.67850	59.09298	0.21750	111,522
6	SCB	1	0.00766	0.00505	0.00090	0.94828	11.60828	0.82796	134.75207	0.09290	101,482
8	BOA	1	0.02388	0.01235	0.00627	1.16371	5.39626	0.50980	29.11961	0.20538	99,377
34	EAC	4	0.02594	0.01180	0.00579	1.15562	5.57791	0.52633	31.11313	0.22908	83,440
56	UFM	8	0.00616	0.00878	0.00474	0.95059	5.07186	0.47881	25.72372	0.05449	77,534
15	DS	2	0.01578	0.01330	0.00198	1.56475	12.92444	0.85644	167.04113	0.12771	56,388
19	ACL	2	0.01089	0.01056	0.00211	1.35325	10.80643	0.80660	116.77884	0.09573	56,338
42	SCCC	6	0.00881	0.01038	0.00159	1.37878	12.68136	0.85171	160.81701	0.07611	55,924
16	BIC	2	0.04757	0.02337	0.01151	1.62308	5.55516	0.52429	30.85977	0.30425	52,846
28	VK	4	0.02214	0.01608	0.01000	1.17539	4.31692	0.39960	18.63579	0.16627	51,904
29	WG	4	0.01453	0.00966	0.00222	1.27088	9.89808	0.77773	97.97193	0.13713	49,307
24	SINGER	4	0.01831	0.01735	0.00695	1.51259	6.66191	0.61316	44.38100	0.13098	47,288
41	SCC	6	0.01595	0.00957	0.00206	1.27642	10.32830	0.79209	106.67379	0.15230	43,269
11	AITCO	2	0.01724	0.01052	0.00812	0.75914	3.09330	0.25469	9.56851	0.15778	42,690
53	AFC	7	0.04028	0.03056	0.02268	1.36533	3.32954	0.28363	11.08584	0.22434	42,325
68	SW	10	0.01512	0.00629	0.00090	1.08000	13.23949	0.86226	175.28397	0.17735	36,703
38	SP	5	0.02744	0.02641	0.01601	1.53464	4.45472	0.41477	19.84455	0.16236	35,553
63	BAP	9	0.01076	0.01796	0.01096	1.25986	4.41970	0.41094	19.53376	0.07243	29,269
13	TISCO	2	0.01657	0.00986	0.00359	1.17238	7.18111	0.64810	51.56828	0.15615	27,936
50	UI	7	0.01959	0.01413	0.00648	1.30124	5.93751	0.55734	35.25404	0.15589	25,359
36	TIP	5	0.00263	0.01102	0.00240	1.36777	10.25563	0.78975	105.17793	0.01494	22,526
58	SFP	8	0.01770	0.01303	0.00497	1.33043	6.93062	0.63174	48.03348	0.14580	20,140
48	BRC	7	0.03766	0.02157	0.01125	1.51725	5.25213	0.49627	27.58490	0.24922	19,981
57	SSC	8	0.01537	0.01656	0.00740	1.42254	6.07241	0.56840	36.87419	0.11124	18,135
35	MBL	5	0.02670	0.01645	0.00629	1.49344	6.91443	0.63065	47.80932	0.19996	17,649
60	THL	9	0.01043	0.01676	0.00766	1.41942	5.95684	0.55894	35.48392	0.07239	15,971
30	SPC	4	0.01603	0.01848	0.01530	0.89315	2.65208	0.20077	7.03354	0.11018	15,459
31	SPI	4	0.03249	0.01393	0.00606	1.31846	6.22073	0.58019	38.69746	0.26626	15,111
65	TWC	9	0.01532	0.01072	0.00382	1.22952	7.30423	0.65582	53.35180	0.13773	13,977
46	TICO	7	0.00739	0.00708	0.00201	1.05134	8.61740	0.72619	74.25953	0.07523	13,827
10	BFIT	2	0.02573	0.01115	0.00756	0.91068	3.84746	0.34584	14.80293	0.23366	12,673
25	DTM	4	0.03444	0.01753	0.00961	1.33138	4.98630	0.47033	24.86323	0.25213	12,334
7	NTB	1	0.02365	0.00657	0.00176	1.02277	8.94716	0.74086	80.05169	0.27883	12,318
67	UP	9	0.01624	0.01499	0.00758	1.28431	5.41557	0.51159	29.32835	0.12399	11,267
59	DIC	9	0.01704	0.00823	0.00316	1.05590	6.90096	0.62974	47.62328	0.17611	11,086
55	FFT	8	0.01044	0.01155	0.00332	1.33923	8.53040	0.72213	72.76764	0.08733	6,987
20	HCC	2	0.04596	0.00972	0.00962	0.30305	1.13441	0.04394	1.28688	0.45549	6,745

ตารางที่ 23 (ต่อ)

5	TDB	1	0.00334	0.00332	0.00191	0.56314	4.73667	0.44484	22.43604	0.03970	6.165
26	NC	4	0.03366	0.01525	0.01023	1.07523	3.90429	0.35250	15.24346	0.26398	5.281
54	TF	8	0.02613	0.01267	0.00838	0.99168	3.97748	0.36103	15.82032	0.22276	4.565
47	BNC	7	0.01674	0.01462	0.00796	1.22176	5.02998	0.47468	25.30069	0.12969	4.384
43	TGCI	6	-0.00721	0.00548	0.00303	0.74102	4.94047	0.46573	24.40821	-0.11165	3,733
66	POST	9	0.02510	0.01311	0.00968	0.89967	3.35852	0.28716	11.27964	0.20999	3,700
33	ICC	4	0.02121	0.01072	0.00926	0.61824	2.35892	0.16579	5.56452	0.19465	3,604
49	UPF	7	0.02050	0.01239	0.00770	1.03252	4.32248	0.40022	18.68386	0.17468	3,543
44	TTM	7	0.00077	0.00914	0.00946	0.00711	0.02684	0.00003	0.00072	-0.00297	3,380
62	CTW	9	-0.00451	0.00442	0.00202	0.72975	5.96895	0.55994	35.62835	-0.08376	3,355
52	BATA	7	0.02390	0.02071	0.01563	1.09978	3.23096	0.27158	10.43912	0.15875	2,396
61	ATL	9	-0.00235	0.00336	0.00178	0.59420	5.17414	0.48879	26.77171	-0.05886	2,252
23	PHA	3	0.00733	0.00242	0.00102	0.55562	6.39866	0.59387	40.94289	0.12756	1,382
45	WACOAL	7	0.00990	0.00428	0.00263	0.61123	4.37675	0.40622	19.15590	0.13523	1,382
22	SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,189
64	TPC	9	0.02850	0.01078	0.00921	0.63651	2.43586	0.17485	5.93341	0.26441	997
39	TGI	5	0.01019	0.00114	0.00117	0.03517	0.37695	0.00505	0.14209	0.27050	967
21	BKI	3	0.00616	0.00190	0.00117	0.40928	4.40307	0.40912	19.38703	0.11699	901
37	CSC	5	0.02103	0.00547	0.00461	0.46688	2.52419	0.18537	6.37153	0.27005	828
27	BJC	4	0.03608	0.00881	0.00897	0.17805	0.69035	0.01674	0.47658	0.37319	658

ตารางที่ 24 การจัดลำดับหลักทรัพย์ความล้มล้ม Li และการคัดเลือกหลักทรัพย์สำหรับงวด 0412

PERIOD No. 0412 : ER_m = 0.00402 :
 DATE 9/5/30 4/12/30 : Var(R_m) = 0.00595 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	S _i	L _i
1	BBL	1	0.00474	0.00344	0.00109	0.63429	7.97950	0.69456	63.67238	0.06263	964.295
32	SUC	4	0.00862	0.01428	0.00411	1.31703	8.53417	0.72231	72.83202	0.06325	648.123
3	TFB	1	-0.00144	0.00236	0.00069	0.53282	8.39940	0.71588	70.54999	-0.05134	479.275
2	BAY	1	0.01554	0.00891	0.00124	1.13915	13.44010	0.86580	180.63618	0.15345	447.530
9	IFCT	2	0.00761	0.01016	0.00151	1.20942	12.92019	0.85636	166.93135	0.06503	422.020
18	UAF	2	0.00250	0.01831	0.00405	1.55611	10.14821	0.78624	102.98614	0.01067	366.076
40	JCC	6	0.00515	0.01198	0.00349	1.20308	8.45468	0.71854	71.48156	0.03740	271.713
70	SF3	10	0.00312	0.01741	0.00373	1.52371	10.36003	0.79310	107.33026	0.01566	199.824
12	GF	2	0.00512	0.01763	0.00823	1.27613	5.84272	0.54939	34.13734	0.03063	190.186
17	PT	2	0.00151	0.01372	0.00281	1.36044	10.66380	0.80242	113.71653	0.00386	151.906
51	UT	7	-0.00573	0.01813	0.00531	1.47870	8.42957	0.71734	71.05758	-0.05042	148.374
14	NFS	2	-0.00341	0.01986	0.00546	1.56629	8.79909	0.73441	77.42400	-0.03167	132.042
69	SF2	10	0.00341	0.01279	0.00285	1.29972	10.11684	0.78519	102.35038	0.02080	116.752
4	TMB	1	0.00539	0.00413	0.00111	0.71737	8.93436	0.74031	79.82278	0.06733	115.897
6	SCB	1	-0.00160	0.00562	0.00070	0.91177	14.30445	0.87963	204.61736	-0.03548	110.422
8	BOA	1	0.00977	0.01397	0.00608	1.16754	6.21992	0.58013	38.68736	0.07374	106.882
34	EAC	4	0.01275	0.01265	0.00544	1.11580	6.28320	0.58505	39.47863	0.10396	105.084
56	UFM	8	-0.00139	0.01252	0.00630	1.04073	5.44543	0.51433	29.65272	0.00294	79.615
19	ACL	2	-0.00034	0.01420	0.00227	1.42149	12.39696	0.84589	153.68456	-0.01171	62.289
42	SCCC	6	0.00109	0.01279	0.00148	1.38204	14.89473	0.88793	221.85289	0.00030	58.853
16	BIC	2	0.02196	0.03191	0.01268	1.81880	6.70809	0.61643	44.99849	0.11699	58.708
15	DS	2	-0.00516	0.02005	0.00274	1.71070	13.57446	0.86809	184.26584	-0.04392	57.800
28	VK	4	0.01399	0.02047	0.01059	1.31234	5.29540	0.50037	28.04130	0.09038	57.412
29	WG	4	-0.00350	0.01374	0.00249	1.38028	11.47601	0.82467	131.69875	-0.03888	56.697
24	SINGER	4	0.00863	0.01996	0.00689	1.49603	7.48318	0.66656	55.99797	0.05362	50.950
53	AFC	7	0.02765	0.03330	0.02264	1.38718	3.82861	0.34362	14.65826	0.14572	44.903
41	SCC	6	0.00818	0.01118	0.00208	1.24246	11.32293	0.82075	128.20867	0.06736	43.592
11	AITCO	2	-0.00802	0.01605	0.01200	0.86637	3.28422	0.27809	10.78612	-0.07163	40.329
68	SW	10	0.00165	0.01024	0.00130	1.22902	14.14102	0.87718	199.96854	0.00586	40.232
38	SP	5	0.00389	0.02649	0.01214	1.57596	5.93919	0.55748	35.27395	0.01739	37.166
63	BAP	9	-0.01219	0.01977	0.00954	1.33303	5.66835	0.53434	32.13022	-0.09413	30.845
13	TISCO	2	-0.01282	0.01549	0.00414	1.39018	8.97205	0.74193	80.49762	-0.11151	27.932
50	UI	7	-0.00148	0.01450	0.00608	1.20421	6.41131	0.59482	41.10491	-0.02112	25.244
58	SFP	8	0.00992	0.01857	0.00681	1.42002	7.14456	0.64577	51.04470	0.06504	20.457
48	BRC	7	0.01943	0.02398	0.00992	1.55611	6.48697	0.60046	42.08078	0.11864	18.710
36	TTP	5	-0.00595	0.01489	0.00261	1.44233	11.71341	0.83051	137.20406	-0.05741	18.502
60	THL	9	0.00382	0.01877	0.00757	1.38826	6.62460	0.61049	43.88537	0.02016	17.210
31	SPI	4	0.01988	0.01477	0.00601	1.22793	6.57682	0.60704	43.25455	0.15487	15.817
67	UP	9	0.00263	0.03177	0.01599	1.65709	5.44201	0.51402	29.61550	0.00884	15.535
57	SSC	8	0.00986	0.01842	0.00750	1.37115	6.57539	0.60694	43.23577	0.06488	15.025
35	MBL	5	0.00572	0.02354	0.00712	1.67395	8.23825	0.70793	67.86883	0.03037	14.994
46	TICO	7	-0.00309	0.00947	0.00235	1.10101	9.43947	0.76090	89.10365	-0.04266	14.663
30	SPC	4	-0.00075	0.02627	0.01760	1.24875	3.90866	0.35301	15.27766	-0.01115	14.095
25	DTM	4	0.02370	0.01878	0.00989	1.24545	5.19980	0.49126	27.03790	0.16524	13.170
65	TWC	9	-0.00403	0.01047	0.00274	1.14721	9.09775	0.74722	82.76904	-0.04966	12.813
7	NTB	1	0.01056	0.02849	0.00478	1.08823	6.53761	0.60419	42.74036	0.05632	11.787
59	DTC	9	-0.00045	0.00982	0.00360	1.03294	7.14871	0.64604	51.10403	-0.01521	11.680
10	BFIT	2	-0.00061	0.01122	0.00519	1.02232	5.89364	0.55368	34.73501	-0.01574	8.068
5	TDB	1	-0.00158	0.00372	0.00197	0.55355	5.17999	0.48935	26.83225	-0.04319	7.323
55	FFT	8	0.00139	0.01269	0.00348	1.25244	8.81684	0.73519	77.73663	0.00294	5.982

ตารางที่ 24 (ต่อ)

20 MCC	2	0.02602	0.01349	0.01277	0.44168	1.62289	0.08598	2.63377	0.21429	5.242
26 NC	4	0.00876	0.01168	0.00697	0.91194	4.53566	0.42354	20.57217	0.07129	5.242
54 IF	8	0.01121	0.01567	0.01068	0.94962	3.81597	0.34213	14.56160	0.08107	5,065
47 BNC	7	0.00711	0.01650	0.00742	1.25305	6.04123	0.56587	36.49648	0.04712	4,268
43 TGCI	6	-0.00756	0.00541	0.00375	0.54857	3.71862	0.33059	13.82814	-0.11715	3,730
66 POST	9	0.01835	0.01445	0.00996	0.90198	3.75363	0.33475	14.08973	0.14387	3,510
62 CTM	9	-0.00452	0.00484	0.00240	0.65154	5.51969	0.52110	30.46694	-0.08007	3,384
44 TTM	7	0.00077	0.00914	0.00424	0.92053	5.86826	0.55154	34.43643	-0.00297	3,348
49 UPF	7	0.01314	0.01360	0.00898	0.91098	3.99209	0.36272	15.93675	0.10357	3,265
33 ICC	4	0.01898	0.01083	0.00947	0.53316	2.27562	0.15608	5.17846	0.17218	2,707
61 ATL	9	-0.00215	0.00326	0.00204	0.46615	4.28497	0.39604	18.36100	-0.05612	2,229
52 BATA	7	0.01554	0.02182	0.01571	1.05721	3.50232	0.30463	12.26627	0.09803	2,210
45 WACOAL	7	0.00064	0.00573	0.00349	0.63046	4.43191	0.41228	19.64182	-0.00546	1,715
23 PHA	3	0.00553	0.00232	0.00111	0.45818	5.71816	0.53869	32.69736	0.09291	1,495
64 TPC	9	0.02450	0.01162	0.00907	0.69421	3.02726	0.24659	9.16431	0.21743	1,332
22 SIC	3	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	1,218
39 TGI	5	0.00582	0.00200	0.00198	0.12246	1.14380	0.04464	1.30828	0.10660	1,011
21 BKI	3	0.00503	0.00200	0.00123	0.36929	4.37898	0.40647	19.17550	0.08887	906
37 CSC	5	0.00747	0.00606	0.00472	0.50206	3.03428	0.24745	9.20684	0.08238	851
27 BJC	4	0.02703	0.01155	0.01102	0.39127	1.54791	0.07883	2.39603	0.24167	613

ตารางที่ 25 การจัดลำดับหลักทรัพย์ความสำคัญ Si และการคัดเลือกหลักทรัพย์สำหรับงวด 0401

PERIOD No. 0401 : ER_m = 0.01815
 DATE 4/7/29 30/1/30 : Var(R_m) = 0.00047
 NO. OF SECURITIES 70 : R_f = 0.00110

NO.	SEC.	INDUS.	ER _i	VAR(R _i)	VAR(e)	BETA	T _b	R-SQUARE	F	Si	Li	
	28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR		
	31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,035	
1	14	NFS	2	0.05429	0.00512	0.00467	1.14250	1.94162	0.11866	3.76987	0.74326	85,419
2	13	TISCO	2	0.03510	0.00246	0.00250	0.29713	0.68988	0.01671	0.47594	0.68552	2,756
3	10	BFIT	2	0.03542	0.00255	0.00215	1.00611	2.52189	0.18510	6.35995	0.68008	10,413
-	15	DS	2	0.03252	0.00232	0.00209	0.80652	2.05179	0.13070	4.20983	0.65269	61,683
4	36	TTP	5	0.04490	0.00547	0.00566	0.04374	0.06755	0.00016	0.00456	0.59224	17,439
5	30	SPC	4	0.04133	0.00526	0.00487	1.09738	1.82779	0.10660	3.34082	0.55464	5,756
-	20	MCC	2	0.02828	0.00253	0.00252	0.45396	1.05044	0.03791	1.10341	0.54020	8,156
-	11	AITCO	2	0.02396	0.00184	0.00115	1.24697	4.26875	0.39423	18.22225	0.53245	39,135
6	64	TPC	9	0.03743	0.00493	0.00444	1.17476	2.04875	0.13036	4.19738	0.51737	2,842
7	3	TFB	1	0.02055	0.00155	0.00068	1.38412	6.17528	0.57662	38.13404	0.49439	293,532
-	17	PT	2	0.03378	0.00441	0.00342	1.54454	3.06911	0.25173	9.41946	0.49199	122,209
-	12	GF	2	0.02718	0.00289	0.00212	1.34630	3.39751	0.29191	11.54304	0.48490	48,900
8	43	TGCI	6	0.02289	0.00217	0.00224	0.15380	0.37793	0.00508	0.14283	0.46760	5,131
9	2	BAY	1	0.01919	0.00155	0.00072	1.35973	5.90050	0.55425	34.81589	0.45884	282,710
10	58	SFP	8	0.03306	0.00497	0.00427	1.35230	2.40457	0.17116	5.78197	0.45306	87,503
	50	UI	7	0.01899	0.00161	0.00099	1.19103	4.40186	0.40899	19.37634	0.44520	52,099
	1	BBL	1	0.01512	0.00101	0.00041	1.14663	6.57096	0.60662	43.17753	0.44138	527,639
	4	TMB	1	0.01655	0.00124	0.00066	1.14201	5.17705	0.48907	26.80186	0.43843	65,947
	55	FFT	8	0.02277	0.00252	0.00242	0.63492	1.49995	0.07438	2.24986	0.43133	8,060
	35	MBL	5	0.03833	0.00751	0.00613	1.84800	2.74320	0.21183	7.52513	0.42964	5,082
	32	SUC	4	0.01968	0.00193	0.00115	1.32333	4.53299	0.42325	20.54799	0.42317	190,957
	68	SW	10	0.01076	0.00053	0.00032	0.69252	4.48214	0.41775	20.08954	0.41766	15,969
	6	SCB	1	0.02669	0.00377	0.00201	1.98150	5.13914	0.48540	26.41081	0.41694	55,596
	29	WG	4	0.01886	0.00184	0.00178	0.51422	1.41672	0.66689	2.00708	0.41391	6,271
	53	AFC	7	0.05468	0.01701	0.01623	1.69495	1.54589	0.07864	2.38977	0.41083	15,786
	63	BAP	9	0.03367	0.00666	0.00643	0.98456	1.42617	0.06772	2.03395	0.39891	16,738
	56	UFM	8	0.01798	0.00182	0.00188	0.04434	0.11878	0.00050	0.01411	0.39581	11,574
	18	UAF	2	0.01470	0.00119	0.00110	0.53602	1.88074	0.11216	3.53720	0.39363	78,029
	41	SCC	6	0.01733	0.00174	0.00063	1.55695	7.21698	0.65037	52.08482	0.38957	84,420
	16	BIC	2	0.02331	0.00326	0.00330	0.40777	0.82522	0.02374	0.68099	0.38887	2,662
	51	UT	7	0.02771	0.00474	0.00490	0.13549	0.22487	0.00180	0.05056	0.38637	24,287
	44	TTM	7	0.02898	0.00532	0.00491	1.11469	1.84841	0.10875	3.41662	0.38226	3,198
	46	TICO	7	0.02260	0.00356	0.00358	0.47228	0.91738	0.02918	0.84158	0.36041	13,368
	67	UP	9	0.03044	0.00702	0.00685	0.93750	1.31607	0.05825	1.73203	0.35005	2,315
	33	ICC	4	0.02265	0.00396	0.00404	-0.36001	-0.65842	0.01525	0.43351	0.34242	1,861
	34	EAC	4	0.01879	0.00312	0.00252	1.21005	2.79908	0.21864	7.83486	0.31677	13,771
	70	SF3	10	0.01382	0.00164	0.00120	1.01350	3.39400	0.29148	11.51922	0.31398	114,541
	69	SF2	10	0.01374	0.00171	0.00127	1.01276	3.30012	0.28004	10.89078	0.30590	16,128
	59	DTC	9	0.01427	0.00199	0.00182	0.70174	1.90957	0.11522	3.64646	0.29521	7,148
	24	SINGER	4	0.01795	0.00400	0.00414	-0.10921	-0.19718	0.00139	0.03888	0.26628	16,861
	9	IFCT	2	0.00779	0.00069	0.00038	0.83574	5.00909	0.47260	25.09096	0.25495	190,415
	42	SCCC	6	0.01134	0.00181	0.00162	0.73528	2.12374	0.13873	4.51026	0.24033	92,948
	7	NTB	1	0.01451	0.00324	0.00335	0.03790	0.07606	0.00021	0.00578	0.23555	3,199
	61	ATL	9	0.02424	0.00997	0.00938	-1.39553	-1.67407	0.09098	2.80252	0.23172	3,466
	40	JCC	6	0.00962	0.00148	0.00073	1.29415	5.57725	0.52627	31.10574	0.22112	100,513
	57	SSC	8	0.01195	0.00477	0.00490	0.27622	0.45846	0.00745	0.21019	0.15711	7,829
	62	CTW	9	0.01184	0.00729	0.00643	1.52907	2.21643	0.14926	4.91258	0.12572	4,103

ตารางที่ 26 การจัดลำดับหลักทรัพย์ตามลำดับ S_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0402

PERIOD No. 0402 : ER_m = 0.01585 :
 DATE 1/8/29 27/2/30 : $Var(R_m)$ = 0.00046 :
 NO. OF SECURITIES 70 : R_f = 0.00109 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i	
	31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	10,177	
	28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	4,910	
1	36	TTP	5	0.05282	0.00566	0.00586	0.12948	0.19599	0.00137	0.03841	0.68753	31,768
2	13	TISCO	2	0.03877	0.00333	0.00328	0.59379	1.20072	0.04897	1.44173	0.65296	4,718
3	14	NFS	2	0.04973	0.00556	0.00502	1.24343	2.03312	0.12864	4.13359	0.65224	103,004
4	10	BFI	2	0.02746	0.00186	0.00163	0.78454	2.25147	0.15329	5.06910	0.61181	10,639
5	30	SPC	4	0.04338	0.00510	0.00454	1.24642	2.14379	0.14099	4.59583	0.59237	5,956
-	15	DS	2	0.02691	0.00254	0.00214	1.00901	2.52653	0.18565	6.38333	0.51269	65,200
6	64	TPC	9	0.03631	0.00495	0.00442	1.21615	2.11957	0.13826	4.49257	0.50062	2,796
-	20	MCC	2	0.02571	0.00260	0.00259	0.45253	1.02914	0.03645	1.05914	0.48289	9,418
-	17	PT	2	0.02945	0.00378	0.00316	1.25306	2.58103	0.19219	6.66174	0.46126	151,374
7	42	SCCC	6	0.01306	0.00069	0.00057	0.55970	2.71803	0.20876	7.38768	0.45433	84,929
8	3	TF2	1	0.01824	0.00150	0.00069	1.33866	5.90061	0.55426	34.81722	0.44354	319,402
9	58	SFP	6	0.02374	0.00290	0.00267	0.83045	1.86606	0.10998	3.45982	0.42061	77,231
10	1	BBL	1	0.01323	0.00084	0.00041	0.98538	5.66367	0.53393	32.07719	0.41856	537,991
	11	AITCO	2	0.01904	0.00188	0.00122	1.23223	4.08673	0.37362	16.70136	0.41392	41,152
	68	SW	10	0.00989	0.00048	0.00030	0.63154	4.20034	0.38654	17.64285	0.40302	15,162
	12	GF	2	0.02353	0.00319	0.00216	1.54585	3.85072	0.34622	14.82804	0.39712	61,320
	4	THE	1	0.01513	0.00127	0.00063	1.19766	5.53370	0.52236	30.62185	0.39411	69,580
	43	TGCI	6	0.01871	0.00210	0.00215	0.22151	0.55311	0.01081	0.30593	0.38459	5,161
	33	ICC	4	0.02600	0.00429	0.00437	-0.39967	-0.70054	0.01722	0.49075	0.38040	3,300
	55	FPT	8	0.02037	0.00259	0.00241	0.74420	1.75502	0.09910	3.08010	0.37923	8,700
	44	TTM	7	0.02875	0.00538	0.00478	1.27806	2.14020	0.14059	4.58045	0.37731	3,784
	50	UI	7	0.01450	0.00131	0.00084	1.04343	4.17095	0.38322	17.39686	0.37006	44,734
	63	BAP	9	0.03133	0.00686	0.00669	0.92561	1.31063	0.05780	1.71776	0.36524	15,031
	53	AFC	7	0.04759	0.01692	0.01606	1.73322	1.58306	0.08215	2.50607	0.35752	15,735
	29	WG	4	0.01503	0.00167	0.00151	0.68948	2.05808	0.13140	4.23570	0.34081	7,454
	32	SUC	4	0.01404	0.00146	0.00079	1.22282	5.03177	0.47486	25.31868	0.33940	164,156
	2	BAY	1	0.01539	0.00182	0.00074	1.54385	6.57721	0.60707	43.25966	0.33553	291,731
	51	UT	7	0.02324	0.00442	0.00447	0.46807	0.81058	0.02293	0.65704	0.33314	29,990
	35	MBL	5	0.02958	0.00779	0.00595	2.10445	3.16021	0.26290	9.98693	0.32271	5,275
	6	SCB	1	0.01990	0.00348	0.00195	1.86150	4.88668	0.46029	23.87961	0.31975	55,430
	16	BIC	2	0.02026	0.00373	0.00351	0.85996	1.68197	0.09176	2.82901	0.31402	4,709
	41	SCC	6	0.01319	0.00161	0.00065	1.45093	6.57073	0.60660	43.17451	0.30201	63,307
	34	EAC	4	0.01775	0.00320	0.00240	1.38172	3.26493	0.27573	10.65978	0.29445	17,151
	70	SF3	10	0.01055	0.00112	0.00090	0.74202	2.86448	0.22663	8.20526	0.28219	130,709
	67	UP	9	0.02171	0.00689	0.00654	1.12011	1.60475	0.08423	2.57523	0.24846	3,120
	9	IFUT	2	0.00642	0.00052	0.00029	0.71260	4.80740	0.45217	23.11109	0.23387	191,264
	7	NTB	1	0.01432	0.00324	0.00335	0.12098	0.24210	0.00209	0.05861	0.23244	2,938
	69	SF2	10	0.00889	0.00122	0.00096	0.79402	2.97305	0.23994	8.83903	0.22387	16,354
	18	UAF	2	0.00899	0.00138	0.00113	0.79414	2.73592	0.21094	7.48525	0.21239	87,968
	56	UFM	8	0.03355	0.02416	0.02498	-0.32925	-0.24133	0.00208	0.05824	0.20885	10,926
	57	SSC	8	0.01400	0.00472	0.00486	0.26024	0.43257	0.00664	0.18712	0.18799	10,645
	59	DIC	9	0.01005	0.00244	0.00226	0.75375	1.83827	0.10769	3.37924	0.18151	7,386
	40	JCC	6	0.00810	0.00150	0.00066	1.36477	6.15380	0.57492	37.86921	0.18120	94,526
	61	ATL	9	0.01938	0.01092	0.01092	-0.89611	-0.99316	0.03403	0.98637	0.17503	3,490
	62	OTW	9	0.01191	0.00728	0.00642	1.53260	2.21601	0.14921	4.91071	0.12681	4,165
	24	SINGER	4	0.00868	0.00509	0.00517	0.44894	0.72324	0.01834	0.52307	0.10645	22,671
	46	TICO	7	0.00945	0.00766	0.00697	1.42425	1.97658	0.12245	3.90686	0.09553	15,155

ตารางที่ 27 การจัดลำดับหลักทรัพย์ตามลำดับ S_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0403

PERIOD No. 0403 : ER_m = 0.01739 :
 DATE 29/3/29 27/3/30 : $Var(R_m)$ = 0.00050 :
 NO. OF SECURITIES 70 : R_f = 0.00107 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
28	VX	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	4,697
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	12,238
36	TTP	5	0.06492	0.00591	0.00600	0.46872	0.72936	0.01864	0.53196	0.83091	40,955
14	NFS	2	0.05884	0.00532	0.00453	1.37151	2.45590	0.17723	6.03145	0.79217	139,495
13	TISCO	2	0.04356	0.00342	0.00331	0.67171	1.40767	0.06609	1.98153	0.72651	7,370
10	BFIT	2	0.02303	0.00182	0.00163	0.69783	2.08467	0.13436	4.34586	0.63262	11,435
42	SCCC	6	0.01823	0.00081	0.00063	0.63854	3.07148	0.25202	9.43396	0.60281	78,421
15	DS	2	0.03025	0.00263	0.00213	1.07521	2.80958	0.21992	7.89372	0.56858	68,790
64	IPC	9	0.03706	0.00505	0.00464	1.06134	1.87792	0.11186	3.52660	0.50657	6,021
30	SFC	4	0.04643	0.00862	0.00828	1.11364	1.47529	0.07213	2.17648	0.48862	8,201
11	ATCO	2	0.02248	0.00195	0.00121	1.24611	4.31305	0.39917	18.60242	0.48496	44,771
20	MCC	2	0.02632	0.00285	0.00290	0.33852	0.75847	0.02013	0.57528	0.47306	10,410
29	WG	4	0.02350	0.00234	0.00194	0.96224	2.63351	0.19852	6.93538	0.46392	17,178
55	FFT	8	0.02494	0.00267	0.00248	0.75048	1.81822	0.10560	3.50592	0.46168	10,450
43	TGCI	6	0.02200	0.00217	0.00220	0.31120	0.80075	0.02239	0.64120	0.44946	6,947
17	PT	2	0.02586	0.00322	0.00273	1.07812	2.48594	0.18080	6.17989	0.43683	156,047
53	AFC	7	0.05747	0.01709	0.01612	1.74228	1.65423	0.08903	2.73647	0.43150	20,820
51	UT	7	0.02969	0.00444	0.00425	0.80847	1.49430	0.07386	2.23294	0.42981	32,152
58	SFP	8	0.02311	0.00272	0.00247	0.81092	1.96595	0.12129	3.86496	0.42295	73,278
63	BAP	9	0.03546	0.00667	0.00651	0.87904	1.31347	0.05804	1.72521	0.42103	15,501
3	TFB	1	0.01726	0.00148	0.00076	1.21794	5.31569	0.50228	28.25654	0.42094	358,185
44	TTM	7	0.03078	0.00545	0.00483	1.25065	2.16871	0.14382	4.70330	0.40241	4,282
16	BIC	2	0.02604	0.00399	0.00363	0.98566	1.97325	0.12208	3.89370	0.39537	6,722
4	TMB	1	0.01554	0.00135	0.00069	1.17034	5.35334	0.50581	28.65830	0.39282	83,506
57	SSC	8	0.02435	0.00362	0.00353	0.65151	1.32150	0.05871	1.74636	0.38685	14,618
32	SUC	4	0.01650	0.00165	0.00095	1.21676	4.76601	0.44789	22.71483	0.37919	182,058
68	SW	10	0.00893	0.00044	0.00029	0.56684	4.02495	0.36652	16.20022	0.37530	11,823
12	GF	2	0.02208	0.00315	0.00225	1.39562	3.54689	0.31001	12.58042	0.37447	73,747
2	BAY	1	0.01685	0.00182	0.00075	1.48051	6.51688	0.60267	42.46974	0.36955	278,068
1	BBL	1	0.01192	0.00067	0.00044	0.94157	5.41859	0.51186	29.36108	0.36827	547,724
50	UI	7	0.01668	0.00194	0.00145	1.03350	3.26708	0.27600	10.67380	0.35444	43,760
70	SFS	10	0.01204	0.00102	0.00079	0.71967	3.09228	0.25457	9.56220	0.34376	172,953
33	ICC	4	0.02210	0.00382	0.00390	-0.32354	-0.62467	0.01374	0.39022	0.34036	4,410
6	SCB	1	0.02056	0.00247	0.00211	1.69017	4.43614	0.41274	19.67938	0.33094	59,158
48	BRC	7	0.01789	0.00262	0.00267	2.28770	0.67096	0.01582	0.45019	0.32852	4,613
40	JCC	6	0.02178	0.00419	0.00236	1.95636	4.85866	0.45743	23.60656	0.31984	150,521
34	EAC	4	0.01819	0.00318	0.00247	1.26379	3.06732	0.25157	9.41151	0.30353	21,317
18	UAF	2	0.01704	0.00133	0.00105	0.78917	2.93189	0.23489	8.59597	0.30101	112,147
69	SF2	10	0.01096	0.00114	0.00083	0.82260	3.45120	0.29844	11.91079	0.29333	19,977
35	MBL	5	0.02596	0.00748	0.00601	1.83018	2.84695	0.22449	8.10510	0.28780	5,955
41	SCC	6	0.01134	0.00132	0.00056	1.24396	6.33947	0.58938	40.18890	0.28312	52,907
59	DTC	9	0.01682	0.00318	0.00275	1.02694	2.36058	0.16598	5.57232	0.27907	4,883
9	IFCT	2	0.00720	0.00050	0.00026	0.70667	5.25289	0.49634	27.59286	0.27310	199,793
61	ATL	9	0.03294	0.01382	0.01417	-0.52554	-0.53229	0.01002	0.28333	0.27114	3,939
67	UP	9	0.01998	0.00515	0.00468	1.12414	1.98079	0.12290	3.92355	0.26343	4,868
52	CTW	9	0.01727	0.00633	0.00578	1.57695	2.49989	0.18247	6.24945	0.19610	4,139
24	SINGER	4	0.01455	0.00519	0.00521	0.57388	0.95876	0.03179	0.91922	0.18706	28,529
56	PFM	3	0.02098	0.03064	0.03141	-0.78656	-0.53507	0.01012	0.28631	0.11375	11,206
46	TICO	7	0.01102	0.00737	0.00720	1.03632	1.92773	0.11717	3.71616	0.11232	15,771

ตารางที่ 28 การจัดลำดับหลักทรัพย์ตามลำดับ s_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0404

PERIOD No. 0404 : ER_m = 0.01748 :
 DATE 26/9/29 24/4/30 : $Var(R_m)$ = 0.00055 :
 NO. OF SECURITIES 70 : R_f = 0.00115 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
			ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	6,445
31	SPI	4									156,989
14	NFS	2	0.06036	0.00507	0.00443	1.19643	2.27250	0.15572	5.16424	0.83168	9,556
13	TISCO	2	0.05276	0.00420	0.00389	0.90023	1.82583	0.10639	3.33364	0.79642	50,856
36	TTP	5	0.05409	0.00622	0.00584	1.02912	1.70304	0.09386	2.90036	0.67122	14,640
10	BFIT	2	0.04102	0.00374	0.00382	0.29489	0.60298	0.01232	0.36359	0.65182	63,906
15	DS	2	0.03187	0.00232	0.00209	0.74047	2.04660	0.13013	4.18856	0.63740	41,400
51	HT	7	0.03849	0.00408	0.00350	1.12726	2.41049	0.17185	5.81044	0.58476	140,337
17	PT	2	0.02562	0.00203	0.00191	0.57813	1.67330	0.09091	2.79992	0.54346	4,876
43	TSCI	6	0.02458	0.00193	0.00198	0.19793	0.56257	0.01118	0.31648	0.53292	21,421
29	WG	4	0.02805	0.00274	0.00201	1.20817	3.41126	0.29358	11.63670	0.51375	222,427
70	SF3	10	0.01443	0.00070	0.00062	0.43427	2.20242	0.14766	4.85066	0.50028	93,785
12	GF	2	0.02569	0.00241	0.00193	0.99672	2.86896	0.22718	8.23092	0.49964	11,594
20	MCC	2	0.02881	0.00310	0.00320	0.16294	0.36443	0.00472	0.13281	0.49659	40,797
11	AITCO	2	0.02057	0.00158	0.00126	0.80874	2.88078	0.22863	8.29888	0.48885	9,032
49	BRC	7	0.03248	0.00413	0.00427	0.13521	0.26173	0.00244	0.06850	0.48752	11,232
55	FFT	8	0.02585	0.00269	0.00214	1.06415	2.91120	0.23235	8.47506	0.47642	185,403
18	UAF	2	0.02017	0.00171	0.00147	0.72752	2.40047	0.17067	5.76226	0.45994	10,402
30	SPC	4	0.04024	0.00723	0.00707	0.85575	1.28717	0.05587	1.65680	0.45977	15,398
63	BAP	9	0.03924	0.00712	0.00636	1.33486	2.11656	0.13793	4.47982	0.45133	63,526
42	SCCC	6	0.02052	0.00193	0.00090	1.38569	5.82726	0.54807	33.95691	0.44072	24,081
53	AFC	7	0.05671	0.01716	0.01639	1.55737	1.53803	0.07790	2.36552	0.42403	292,479
2	BAY	1	0.01817	0.00161	0.00084	1.20383	5.24503	0.49559	27.51033	0.42383	10,618
68	SW	10	0.00922	0.00039	0.00034	0.33167	2.27159	0.15561	5.16013	0.40845	26,342
69	SF2	10	0.01144	0.00066	0.00051	0.55815	3.13777	0.26015	9.84561	0.40052	20,980
57	SSC	8	0.02824	0.00467	0.00387	1.29727	2.63591	0.19881	6.94803	0.39646	9,158
16	ETC	2	0.02604	0.00412	0.00371	0.98495	2.04385	0.12982	4.17731	0.38767	364,012
3	TFB	1	0.01385	0.00109	0.00080	0.76786	3.44131	0.29723	11.84259	0.38386	5,969
54	TPC	9	0.02919	0.00557	0.00350	1.99267	4.26026	0.39328	18.14978	0.37572	4,230
44	TITH	7	0.02797	0.00519	0.00504	0.76637	1.36439	0.06234	1.86157	0.37205	86,874
4	TMB	1	0.01318	0.00105	0.00076	0.75143	3.43904	0.29696	11.82699	0.37157	56,665
58	SFP	8	0.02098	0.00289	0.00215	1.21566	3.31404	0.28174	10.98286	0.36860	5,645
19	ACL	2	0.02571	0.00467	0.00450	0.76840	1.44895	0.06975	2.09947	0.35949	5,096
33	ICC	4	0.02310	0.00390	0.00404	0.00607	0.01207	0.00001	0.00015	0.35121	172,573
40	JCC	6	0.02410	0.00435	0.00226	1.98300	5.26887	0.49786	27.76102	0.34769	484,210
1	BBL	1	0.00920	0.00054	0.00045	0.45282	2.70995	0.20778	7.34380	0.34495	57,978
6	SCB	1	0.02114	0.00340	0.00266	1.23315	3.02449	0.24625	9.14752	0.34250	170,186
32	SUC	4	0.01541	0.00191	0.00124	1.13838	4.09405	0.37446	16.76129	0.32640	4,889
59	DTC	9	0.01941	0.00324	0.00298	0.81328	1.88410	0.11251	3.54983	0.32075	9,176
35	MBL	5	0.02825	0.00716	0.00578	1.69105	2.81287	0.22032	7.91226	0.32034	36,267
50	UI	7	0.01509	0.00198	0.00158	0.90397	2.87269	0.22764	8.25233	0.31335	26,358
34	EAC	4	0.01683	0.00290	0.00245	0.98891	2.52738	0.18575	6.38766	0.29095	5,152
67	UP	9	0.02091	0.00534	0.00426	1.49437	2.89625	0.23052	8.38826	0.27035	44,847
41	SCC	6	0.01240	0.00192	0.00075	1.47553	6.81039	0.62356	46.38135	0.25628	8,800
65	TWC	9	0.01188	0.00211	0.00159	1.02210	3.24391	0.27316	10.52295	0.23362	172,658
9	IFCT	2	0.00561	0.00043	0.00030	0.50631	3.69522	0.32781	13.65465	0.21449	4,498
7	NTE	1	0.01157	0.00340	0.00352	-0.06725	-0.14328	0.00073	0.02053	0.17857	31,589
24	SINGER	4	0.01297	0.00529	0.00533	0.50422	0.87306	0.02650	0.76224	0.16245	16,729
46	TICD	7	0.01454	0.00841	0.00686	1.80295	2.75287	0.21300	7.57830	0.14598	14,174
56	UPH	8	0.02437	0.03090	0.03175	-0.66729	-0.47354	0.00795	0.22424	0.13209	

ตารางที่ 29 การจัดลำดับหลักทรัพย์ตามลำดับ s_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0405

PERIOD No. 0405 : ER_m = 0.01587 :
 DATE 24/10/29 22/5/30 : $Var(R_m)$ = 0.00052 :
 NO. OF SECURITIES 70 : RF = 0.00106 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
	38 SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	6,484
	31 SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	8,309
	28 VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,323
1	13 TISCO	2	0.05310	0.00407	0.00348	1.16441	2.43183	0.17438	5.91379	0.81578	12,111
2	14 NFS	2	0.05903	0.00561	0.00497	1.24599	2.17833	0.14491	4.74513	0.77429	176,048
3	36 TIP	5	0.04631	0.00557	0.00524	0.98669	1.67900	0.09147	2.81906	0.60636	51,369
4	51 UT	7	0.05107	0.00703	0.00603	1.52343	2.41734	0.17266	5.84355	0.59624	66,974
5	33 ICC	4	0.02161	0.00134	0.00132	0.36588	1.24132	0.05216	1.54088	0.56092	5,291
6	15 DS	2	0.02805	0.00245	0.00221	0.77598	2.03199	0.12851	4.12900	0.54519	64,289
7	48 SRC	7	0.03854	0.00479	0.00495	0.16719	0.29286	0.00305	0.08577	0.54151	11,723
8	10 BFIT	2	0.03467	0.00399	0.00412	0.15486	0.29739	0.00315	0.08844	0.53243	15,205
9	29 WG	4	0.02808	0.00265	0.00152	1.50622	4.76521	0.44781	22.70725	0.52477	24,627
10	70 SF3	10	0.01469	0.00070	0.00054	0.57909	3.06435	0.25114	9.39024	0.51567	252,531
	43 TGCI	6	0.02657	0.00263	0.00271	0.13647	0.32270	0.00371	0.10414	0.49741	5,609
	55 FFT	8	0.02520	0.00275	0.00200	1.25186	3.44742	0.29798	11.88472	0.46021	19,406
	17 PT	2	0.02048	0.00191	0.00172	0.69732	2.07389	0.13315	4.30103	0.44436	110,085
	18 UAF	2	0.01863	0.00159	0.00116	0.94752	3.42739	0.29554	11.74699	0.44064	216,036
	4 TMB	1	0.01387	0.00095	0.00061	0.70745	3.51680	0.30638	12.36786	0.43805	89,688
	68 SW	10	0.00986	0.00041	0.00033	0.41450	2.79362	0.21797	7.80434	0.43329	11,546
	12 GF	2	0.01826	0.00161	0.00108	1.03750	3.88066	0.34974	15.05954	0.42850	108,468
	11 AITCO	2	0.01754	0.00161	0.00119	0.94339	3.37529	0.28921	11.39258	0.41066	39,116
	63 BAP	9	0.04032	0.00945	0.00785	1.89166	2.63042	0.19815	6.91910	0.40385	17,054
	69 SF2	10	0.01141	0.00069	0.00041	0.75947	4.64675	0.43540	21.59229	0.39319	34,804
	2 BAY	1	0.01701	0.00166	0.00091	1.22372	5.00645	0.47234	25.06458	0.39172	294,846
	20 MCC	2	0.02210	0.00289	0.00298	0.18847	0.42540	0.00642	0.18097	0.39112	11,452
	42 SCCC	6	0.01795	0.00192	0.00095	1.38641	5.53800	0.52275	30.66943	0.38512	58,986
	3 TFS	1	0.01429	0.00120	0.00092	0.76442	3.09922	0.25542	9.60519	0.38256	365,864
	30 SPC	4	0.03322	0.00733	0.00715	0.90161	1.31325	0.05802	1.72464	0.37564	10,394
	50 UI	7	0.02177	0.00322	0.00237	1.33740	3.38742	0.29068	11.47463	0.36495	38,410
	59 DTC	9	0.02202	0.00335	0.00296	0.96856	2.19347	0.14664	4.81131	0.36232	5,583
	34 EAC	4	0.02488	0.00433	0.00367	1.22678	2.49345	0.18170	6.21727	0.36188	34,604
	1 BBL	1	0.00946	0.00056	0.00047	0.45557	2.59792	0.19423	6.74918	0.35536	472,473
	19 ACL	2	0.02478	0.00467	0.00450	0.79328	1.45720	0.07049	2.12344	0.34701	7,800
	32 SUC	4	0.02141	0.00346	0.00236	1.49967	3.80049	0.34030	14.44375	0.34611	220,547
	57 SSC	8	0.02433	0.00474	0.00373	1.47410	2.97489	0.24016	8.84995	0.33819	22,285
	67 UF	9	0.02740	0.00621	0.00439	1.93995	3.60560	0.31708	13.00035	0.33420	6,261
	53 AFC	7	0.04454	0.01699	0.01647	1.43618	1.37858	0.06356	1.90049	0.33370	23,561
	40 JCC	6	0.02302	0.00469	0.00207	2.26776	6.14240	0.57401	37.72907	0.32070	183,409
	35 MBL	5	0.02600	0.00662	0.00493	1.88789	3.31269	0.28157	10.97392	0.30648	10,456
	58 SFP	8	0.01527	0.00244	0.00168	1.24703	3.74300	0.33349	14.01002	0.28773	38,361
	65 TWC	9	0.01744	0.00382	0.00279	1.46597	3.41661	0.29423	11.67322	0.26495	12,794
	6 SCB	1	0.01407	0.00243	0.00215	0.82728	2.19899	0.14727	4.83554	0.26390	73,675
	16 BIC	2	0.01507	0.00291	0.00260	0.86664	2.09254	0.13523	4.37874	0.25990	10,980
	46 TICO	7	0.01931	0.00859	0.00671	2.00923	3.02233	0.24598	9.13449	0.19691	18,000
	7 NTB	1	0.01139	0.00347	0.00360	0.01579	0.03242	0.00004	0.00105	0.17534	4,718
	41 SCC	6	0.00699	0.00156	0.00063	1.34715	6.60684	0.60921	43.65040	0.15015	42,142
	24 SINGER	4	0.01039	0.00441	0.00420	0.82129	1.56117	0.08007	2.43726	0.14063	33,219
	56 UFM	8	0.02032	0.03176	0.03225	-0.49374	-0.33873	-0.00408	0.11474	0.10993	16,223
	9 IFCT	2	0.00138	0.00045	0.00037	0.43978	2.83286	0.22276	8.02512	0.01511	161,059

ตารางที่ 30 การจัดลำดับหลักทรัพย์ตามลำดับ S_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0406

PERIOD No. 0406 : ER_m = 0.01741 :
 DATE 21/11/29 19/6/30 : $Var(R_m)$ = 0.00049 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ERR	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	S_i	I_i
31	SPI	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	11,574
28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	5,877
38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	11,221
14	NFS	2	0.06247	0.00561	0.00448	1.61957	2.88087	0.22864	8.29943	0.81988	199,927
13	TISCO	2	0.05522	0.00506	0.00470	1.04167	1.81028	0.10478	3.27713	0.76108	16,505
51	UT	7	0.05415	0.00669	0.00597	1.37766	2.12416	0.13878	4.51207	0.64915	93,469
32	SUC	4	0.03795	0.00352	0.00273	1.34521	5.06591	0.25133	9.39978	0.62173	358,029
12	GF	2	0.03100	0.00233	0.00190	1.01334	2.77008	0.21510	7.67336	0.61965	142,754
33	ICC	4	0.02461	0.00145	0.00145	0.31558	0.98823	0.03370	0.97659	0.61947	5,549
15	DS	2	0.03156	0.00258	0.00243	0.69349	1.67559	0.09113	2.80760	0.60040	64,390
18	UAF	2	0.02718	0.00210	0.00165	1.01019	2.95767	0.23805	8.74780	0.57059	278,774
48	BRC	7	0.04067	0.00512	0.00531	0.01680	0.02746	0.00003	0.00075	0.55340	14,803
17	PT	2	0.02824	0.00253	0.00241	0.64687	1.56828	0.08075	2.45951	0.54005	126,404
29	WG	4	0.02792	0.00265	0.00165	1.46834	4.30395	0.39816	18.52398	0.52205	26,823
70	SF3	10	0.01425	0.00071	0.00051	0.65656	3.45250	0.29859	11.91975	0.49633	249,745
40	JCC	6	0.03502	0.00473	0.00248	2.18642	5.23141	0.49429	27.36762	0.49385	229,327
50	UI	7	0.02919	0.00326	0.00252	1.29607	3.07432	0.25237	9.45147	0.49314	40,080
10	BFIT	2	0.03138	0.00388	0.00396	0.31893	0.60330	0.01283	0.36397	0.48697	16,376
68	SW	10	0.01063	0.00041	0.00028	0.52953	3.76656	0.33629	14.18698	0.47384	12,498
63	BAP	9	0.04743	0.00959	0.00805	1.92700	2.55831	0.18946	6.54493	0.47370	17,790
55	FFT	8	0.02499	0.00282	0.00220	1.19637	3.03766	0.24787	9.22741	0.45026	10,369
69	SF2	10	0.01180	0.00058	0.00028	0.80332	5.76204	0.54249	33.20106	0.44532	36,655
42	SCCC	6	0.01988	0.00181	0.00090	1.38718	5.51421	0.52060	30.40655	0.44282	55,923
20	MCC	2	0.02367	0.00262	0.00269	0.22222	0.51070	0.00923	0.26082	0.44194	10,461
11	AITCO	2	0.01880	0.00167	0.00132	0.89319	2.92644	0.23422	8.56407	0.43473	41,452
36	TIP	5	0.03028	0.00454	0.00378	1.34317	2.60036	0.19452	6.76188	0.43392	48,914
2	BAY	1	0.01811	0.00160	0.00087	1.24539	5.03256	0.47493	25.32667	0.42681	268,894
67	UP	9	0.03603	0.00702	0.00540	1.91761	3.10646	0.25631	9.65010	0.41757	7,477
4	TMB	1	0.01296	0.00087	0.00065	0.71484	3.34883	0.28598	11.21468	0.40272	89,990
43	TCCI	6	0.02260	0.00295	0.00306	0.02174	0.04684	0.00008	0.00219	0.39661	5,643
16	BIC	2	0.02328	0.00319	0.00301	0.75484	1.63843	0.08749	2.68445	0.39383	20,843
30	SPC	4	0.03448	0.00746	0.00739	0.81583	1.13006	0.04362	1.27704	0.38688	9,260
34	EAC	4	0.02557	0.00432	0.00372	1.21406	2.36901	0.16697	5.61219	0.37302	41,235
3	TFB	1	0.01380	0.00117	0.00092	0.75603	2.96589	0.23906	8.79651	0.37256	354,977
57	SSC	8	0.02385	0.00405	0.00316	1.42765	3.02294	0.24606	9.13815	0.35811	22,851
19	ACL	2	0.02507	0.00480	0.00453	0.92821	1.64230	0.08786	2.69714	0.34670	15,125
59	DTG	9	0.01918	0.00329	0.00281	1.08457	2.43491	0.17474	5.92878	0.31576	8,034
53	AFC	7	0.04092	0.01619	0.01559	1.52715	1.45667	0.07044	2.12189	0.31330	26,231
41	SCC	6	0.01219	0.00136	0.00067	1.20527	5.53521	0.52250	30.63859	0.30195	39,886
65	TWC	9	0.01931	0.00376	0.00282	1.46239	3.28178	0.27779	10.77007	0.29744	14,031
58	SFP	8	0.01438	0.00231	0.00167	1.19955	3.49999	0.30435	12.24996	0.27706	28,489
35	MBL	5	0.01774	0.00365	0.00203	1.85937	4.91289	0.46295	24.13651	0.27601	10,548
6	SCB	1	0.01407	0.00240	0.00217	0.79378	2.03014	0.12831	4.12145	0.26551	74,253
1	NBL	1	0.00791	0.00067	0.00054	0.54698	2.79030	0.21757	7.78577	0.26420	452,321
46	TICO	7	0.02044	0.00844	0.00655	2.07939	3.05868	0.25045	9.35555	0.21096	18,600
8	BOA	1	0.00641	0.00115	0.00113	0.33219	1.17453	0.04696	1.37952	0.15777	5,403
24	SINGER	4	0.01098	0.00442	0.00417	0.89774	1.65512	0.08912	2.73943	0.14920	33,817
56	UPH	8	0.02049	0.03159	0.03261	-0.46129	-0.30422	0.00329	0.09255	0.10932	35,562
9	TEC	2	0.00025	0.00055	0.00044	0.49782	2.32193	0.22143	7.96326	-0.03467	164,574

ตารางที่ 31 การจัดลำดับหลักทรัพย์ตามลำดับ S_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0407

PERIOD No. 0407 : ER_m = 0.02038 :
 DATE 19/12/29 17/7/30 : $Var(R_m)$ = 0.00065 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
	38 SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	12,563
	28 VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	20,403
1	14 NFS	2	0.06078	0.00558	0.00495	1.10884	2.15619	0.14240	4.64915	0.79973	199,995
2	13 TISCO	2	0.05239	0.00452	0.00443	0.60504	1.24377	0.05236	1.54697	0.76384	20,992
3	33 ICC	4	0.03699	0.00256	0.00233	0.69171	1.95947	0.12059	3.83953	0.70986	5,856
4	12 GF	2	0.03310	0.00222	0.00178	0.88112	2.85959	0.22603	8.17723	0.68026	160,021
5	31 SPI	4	0.05528	0.00685	0.00684	0.61849	1.02339	0.03606	1.04732	0.65506	14,487
6	17 PT	2	0.03175	0.00248	0.00229	0.64138	1.83400	0.10724	3.36357	0.61654	132,568
7	15 DS	2	0.03167	0.00257	0.00243	0.58718	1.62891	0.08656	2.65335	0.60346	62,825
8	48 BRC	7	0.05486	0.00803	0.00789	0.79356	1.22258	0.05068	1.49470	0.60055	15,703
9	51 UT	7	0.05087	0.00761	0.00696	0.66395	1.08897	0.04063	1.18585	0.59505	98,740
10	18 UAF	2	0.02790	0.00219	0.00175	0.87181	2.84816	0.22463	8.11201	0.57428	328,769
11	10 EFIT	2	0.03788	0.00414	0.00407	0.57396	1.23182	0.05141	1.51737	0.57239	16,876
12	55 FFI	8	0.03852	0.00456	0.00278	1.70181	4.41509	0.41044	19.49300	0.55492	10,861
13	42 SCCC	6	0.02920	0.00267	0.00109	1.58268	5.56964	0.60652	43.16023	0.54497	59,190
14	53 AFC	7	0.03679	0.00433	0.00358	1.16344	2.66236	0.20201	7.08818	0.54312	28,831
15	29 WG	4	0.02994	0.00291	0.00174	1.37762	4.51975	0.42182	20.42816	0.53575	30,579
16	32 SUC	4	0.03271	0.00361	0.00327	0.84063	2.01208	0.12632	4.04847	0.52656	418,901
17	36 TTP	5	0.03771	0.00487	0.00392	1.29750	2.83595	0.22314	8.04258	0.52510	50,252
18	69 SF2	10	0.02932	0.00300	0.00145	1.57354	5.65381	0.53307	31.96553	0.51603	58,966
19	68 SW	10	0.02029	0.00141	0.00079	1.00071	4.87470	0.45907	23.76270	0.51250	16,787
20	16 BIC	2	0.03123	0.00357	0.00330	0.77599	1.84930	0.10885	3.41991	0.50484	28,278
21	63 BAP	9	0.05145	0.01018	0.00853	1.73207	2.56619	0.19041	6.58535	0.49955	18,952
22	2 BAY	1	0.02024	0.00151	0.00057	1.21952	5.97086	0.63443	48.59294	0.49302	268,627
23	67 UP	9	0.04317	0.00734	0.00563	1.71704	3.13060	0.25927	9.80065	0.49143	8,809
24	70 SF3	10	0.03435	0.00459	0.00270	1.75233	4.61293	0.43181	21.27917	0.49124	278,478
25	50 UI	7	0.03240	0.00413	0.00325	1.23632	2.96615	0.23909	8.79803	0.48775	39,609
26	20 MCC	2	0.02591	0.00261	0.00267	0.23725	0.62836	0.01391	0.39484	0.48613	10,290
27	40 JCC	6	0.03460	0.00511	0.00369	1.54881	3.49017	0.30316	12.18129	0.46916	267,954
28	59 DTC	9	0.03294	0.00465	0.00316	1.57137	3.82558	0.34326	14.63508	0.46771	11,127
29	57 SSC	8	0.03287	0.00498	0.00342	1.61418	3.77883	0.33774	14.27957	0.45070	24,777
30	11 AITCO	2	0.01867	0.00174	0.00148	0.69543	2.47445	0.17944	6.12293	0.42224	45,071
31	43 TGC1	6	0.02325	0.00290	0.00300	-0.01162	-0.02902	0.00003	0.00084	0.41213	7,502
32	34 EAC	4	0.03116	0.00537	0.00465	1.16675	2.34165	0.16376	5.48331	0.41085	42,425
33	65 TMC	9	0.02868	0.00510	0.00357	1.59597	3.65391	0.32287	13.35103	0.38703	15,839
34	19 ACL	2	0.01744	0.00139	0.00176	0.54596	1.78271	0.10193	3.17807	0.37686	21,754
35	30 SPC	4	0.03704	0.00559	0.00944	0.86253	1.21502	0.05008	1.47627	0.36732	11,373
36	41 SCC	6	0.01833	0.00234	0.00121	1.34560	5.29227	0.50007	28.00810	0.35712	38,530
37	4 TMB	1	0.00967	0.00058	0.00038	0.57270	4.00752	0.36451	16.06019	0.35706	90,051
38	3 TFB	1	0.01175	0.00092	0.00070	0.61908	3.20934	0.26893	10.29989	0.35252	314,666
39	35 HBL	5	0.02900	0.00665	0.00326	2.32926	5.58537	0.52700	31.19633	0.34267	14,509
40	58 SFP	8	0.01808	0.00304	0.00218	1.20450	3.52800	0.30773	12.44676	0.30856	23,796
41	1 BBL	1	0.00998	0.00099	0.00076	0.63112	3.13258	0.25951	9.81305	0.28347	500,205
42	24 SINGER	4	0.02038	0.00635	0.00573	1.12778	2.03882	0.12927	4.15678	0.24239	45,477
43	8 BOA	1	0.01720	0.00477	0.00430	0.97357	2.03109	0.12841	4.12531	0.23377	14,366
44	9 IFCT	2	0.00965	0.00173	0.00111	1.00710	4.13284	0.37889	17.08041	0.20669	228,774
45	6 SCE	1	0.00646	0.00077	0.00059	0.55405	3.12362	0.25842	9.75697	0.19502	78,787
46	46 FICO	7	0.01628	0.00239	0.00143	1.37534	2.18438	0.14560	4.77153	0.16617	17,884
47	56 UFM	8	0.02445	0.00192	0.00303	-0.26480	-0.19941	0.00142	0.03976	0.13092	48,327

ตารางที่ 32 การจัดลำดับหลักทรัพย์ตามลำดับ Si และการคัดเลือกหลักทรัพย์สำหรับงวด 0408

PERIOD No. 0408 : ERm = 0.01756 :
 DATE 16/1/30 14/8/30 : Var(Rm) = 0.00099 :
 NO. OF SECURITIES 70 : Rf = 0.00106 :

NO.	SEC.	INDUS.	ERi	VAR(Ri)	VAR(e)	BETA	Tb	R-SQUARE	F	Si	Li
	28 VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	21,806
	38 SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	ERR	13,837
1	14 NFS	2	0.04289	0.00567	0.00403	1.34000	3.57899	0.31388	12.80917	0.55538	185,502
2	17 PT	2	0.02739	0.00241	0.00179	0.83306	3.34206	0.28516	11.16936	0.53601	128,700
3	31 SPI	4	0.05014	0.00843	0.00812	0.77033	1.44994	0.06994	2.10232	0.53471	13,702
4	33 ICC	4	0.04717	0.00764	0.00772	0.42776	0.82545	0.02376	0.68136	0.52766	6,469
5	51 UT	7	0.03893	0.00578	0.00535	0.78750	1.82644	0.10646	3.33589	0.49827	104,940
6	53 AFC	7	0.02768	0.00290	0.00218	0.89685	3.25762	0.27484	10.61211	0.49419	27,827
7	13 TISCO	2	0.03929	0.00607	0.00481	1.19762	2.92746	0.23435	8.57001	0.49079	22,227
-	10 BFIT	2	0.03021	0.00374	0.00362	0.50171	1.41493	0.06673	2.00204	0.47670	15,585
-	16 BIC	2	0.02963	0.00374	0.00292	0.96708	3.03640	0.24771	9.21973	0.46702	31,698
8	2 BAY	1	0.02107	0.00187	0.00054	1.16701	8.49481	0.72045	72.16185	0.46232	304,504
-	20 MCC	2	0.02350	0.00237	0.00236	0.30072	1.94943	0.03784	1.10129	0.46101	9,023
9	59 DTC	9	0.03042	0.00418	0.00337	0.96572	2.82167	0.22140	7.96183	0.45431	13,137
-	18 UAF	2	0.02337	0.00278	0.00174	1.05376	4.28936	0.39655	18.39858	0.42344	351,209
10	48 BRC	7	0.04132	0.00923	0.00827	1.12153	2.09201	0.13518	4.37653	0.41912	16,110
	70 SF3	10	0.03121	0.00531	0.00273	1.64112	5.32165	0.50284	28.31992	0.41375	262,972
	42 SCCC	6	0.02266	0.00278	0.00148	1.16745	5.14687	0.48615	26.49026	0.40970	50,557
	63 BAP	9	0.03436	0.00708	0.00422	1.74029	4.54191	0.42421	20.62896	0.39583	15,777
	15 DS	2	0.02446	0.00357	0.00248	1.09099	3.71874	0.33061	13.82904	0.39173	59,528
	4 TMB	1	0.01165	0.00076	0.00041	0.60334	5.06165	0.47781	25.62028	0.38524	87,680
	36 TTP	5	0.02949	0.00557	0.00342	1.51250	4.38808	0.40747	19.25521	0.38102	46,275
	32 SUC	4	0.02838	0.00525	0.00368	1.30646	3.65166	0.32260	13.33460	0.37724	443,715
	30 SPC	4	0.03704	0.00959	0.00994	-0.01120	-0.02007	0.00001	0.00040	0.36732	11,485
	40 JCC	6	0.03177	0.00714	0.00384	1.86043	5.03859	0.48046	25.89376	0.36333	268,411
	12 GF	2	0.02424	0.00430	0.00251	1.37446	4.64946	0.43568	21.61745	0.35349	162,818
	29 WG	4	0.02462	0.00446	0.00173	1.67566	6.83343	0.62515	46.69575	0.35281	30,103
	69 SF2	10	0.02505	0.00484	0.00159	1.82635	7.76511	0.68289	60.29699	0.34478	73,946
	68 SW	10	0.01597	0.00226	0.00085	1.20349	6.98931	0.63566	48.85047	0.31372	20,819
	3 TFB	1	0.01099	0.00105	0.00070	0.61528	3.93886	0.35654	15.51460	0.30572	294,866
	34 EAC	4	0.02628	0.00736	0.00518	1.54232	3.63550	0.32067	13.21683	0.29402	43,477
	65 TWC	9	0.02279	0.00550	0.00352	1.45553	4.16218	0.38222	17.32373	0.29319	16,377
	41 SCC	6	0.01692	0.00301	0.00117	1.37739	6.81908	0.62416	46.49981	0.28892	33,532
	35 MBL	5	0.02548	0.00719	0.00343	1.97745	5.72950	0.53968	32.82714	0.28812	14,100
	19 ACL	2	0.01440	0.00227	0.00161	0.85026	3.59419	0.31571	12.91817	0.28006	25,799
	58 SFP	8	0.01442	0.00242	0.00170	0.38642	3.64623	0.32195	13.29500	0.27163	18,575
	50 UI	7	0.02153	0.00596	0.00378	1.52692	4.21057	0.38770	17.72889	0.26513	31,867
	55 FFT	8	0.02107	0.00614	0.00242	1.95723	6.74724	0.61918	45.52521	0.25554	8,702
	57 SSC	3	0.01675	0.00448	0.00226	1.52142	5.42737	0.51267	29.45635	0.23451	21,717
	11 AITCO	2	0.01225	0.00240	0.00145	1.00607	4.48333	0.41788	20.10026	0.22844	41,516
	6 SCB	1	0.00732	0.00086	0.00057	0.56602	4.03536	0.36772	16.28411	0.21290	71,391
	1 BBL	1	0.00892	0.00157	0.00095	0.31370	4.48514	0.41808	20.11648	0.19842	559,737
	67 UP	9	0.02030	0.00976	0.00700	1.74019	3.52724	0.30764	12.44139	0.19472	8,425
	9 IFCT	2	0.01002	0.00223	0.00124	1.02238	4.93516	0.46520	24.35580	0.18981	265,603
	7 NTB	1	0.00742	0.00186	0.00131	0.77301	3.62035	0.31885	13.10695	0.14767	5,739
	8 BOA	1	0.01223	0.00583	0.00453	1.20958	3.04754	0.24908	9.28750	0.14644	21,392
	56 UFM	8	0.01674	0.03217	0.03331	0.07295	0.06778	0.00016	0.00459	0.08746	58,746
	24 SINGEP	4	0.009415	0.00532	0.00350	1.39217	4.00876	0.36465	16.07019	0.04243	44,455
	46 TICO	-	-0.00375	0.00585	0.00455	1.22255	1.04815	0.24916	9.29149	-0.06289	14,616

ตารางที่ 33 การจัดลำดับหลักทรัพย์ตามลำดับ β_i และการคัดเลือกหลักทรัพย์สำหรับงวด 0409

PERIOD No. 0409 : ER_m = 0.02439 :
 DATE 13/2/30 11/9/30 : $Var(R_m)$ = 0.00096 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER_i	$VAR(R_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i	
	38	SP	5	ERR	ERR	ERR	ERR	ERR	ERR	ERR	20,518	
	28	VK	4	ERR	ERR	ERR	ERR	ERR	ERR	ERR	25,581	
1	2	BAY	1	0.03286	0.00149	0.00049	1.02827	7.78135	0.68379	60.54944	0.82465	364,581
2	59	DTC	9	0.03841	0.00290	0.00281	0.44010	1.38607	0.06421	1.92118	0.69340	12,175
3	14	NFS	2	0.04655	0.00457	0.00370	1.01601	2.78910	0.21742	7.77906	0.67315	167,556
4	16	BIC	2	0.04717	0.00502	0.00442	0.88401	2.22022	0.14969	4.92936	0.65072	32,250
5	18	UAF	2	0.03359	0.00255	0.00182	0.91007	3.56224	0.31186	12.68954	0.64365	382,804
-	17	PT	2	0.03108	0.00231	0.00174	0.80501	3.24231	0.27296	10.51255	0.62506	132,598
-	10	BFIT	2	0.03540	0.00340	0.00345	0.26292	0.74770	0.01958	0.55906	0.58925	13,860
6	53	AFC	7	0.03801	0.00393	0.00342	0.80897	2.30990	0.16006	5.33563	0.58913	30,010
7	4	TMB	1	0.01886	0.00096	0.00062	0.61401	4.11554	0.37691	16.93769	0.57386	96,944
8	51	UT	7	0.04294	0.00554	0.00533	0.64507	1.47122	0.07176	2.16450	0.56253	115,919
-	13	TISCO	2	0.03960	0.00479	0.00389	1.03497	2.77030	0.21513	7.67454	0.55689	24,276
9	63	BAP	9	0.04940	0.00785	0.00438	1.94037	4.89610	0.46125	23.97184	0.54554	14,501
-	15	DS	2	0.02631	0.00214	0.00128	0.97213	4.54057	0.42407	20.61681	0.54529	53,671
-	12	GF	2	0.03472	0.00409	0.00284	1.18311	3.70938	0.32949	13.75951	0.52654	177,237
-	20	MCC	2	0.02002	0.00132	0.00124	0.36139	1.71670	0.09523	2.94704	0.52194	7,084
0	31	SPI	4	0.04873	0.00847	0.00858	0.43735	0.78879	0.02174	0.62218	0.51813	13,279
	48	BRC	7	0.05046	0.00918	0.00823	1.13311	2.08657	0.13457	4.35376	0.51564	16,651
	42	SCCC	6	0.02964	0.00329	0.00160	1.34540	5.61465	0.52960	31.52430	0.49838	49,278
	40	JCC	6	0.04213	0.00691	0.00396	1.79087	4.75238	0.44648	22.58515	0.49404	304,208
	29	WG	4	0.03341	0.00430	0.00201	1.56707	5.83954	0.54912	34.10027	0.49318	38,781
	58	SFP	8	0.03243	0.00411	0.00296	1.14020	3.49885	0.30421	12.24195	0.48927	20,378
	32	SUC	4	0.03420	0.00501	0.00412	1.03635	2.69828	0.20637	7.28074	0.46835	482,792
	70	SF3	10	0.03351	0.00504	0.00334	1.37043	3.95838	0.35881	15.66879	0.45729	257,102
	25	DTM	4	0.03996	0.00752	0.00697	0.90421	1.80851	0.10459	3.27070	0.44860	8,492
	6	SC8	1	0.01381	0.00093	0.00058	0.52668	3.63900	0.32109	13.24232	0.44234	76,799
	68	SW	10	0.02074	0.00213	0.00093	1.12974	6.17611	0.57668	38.14431	0.42655	24,120
	69	SF2	10	0.02989	0.00469	0.00189	1.72725	6.64480	0.61194	44.15330	0.42106	80,344
	3	TFB	1	0.01377	0.00091	0.00070	0.49882	3.15341	0.26207	9.94400	0.42060	317,531
	41	SCC	6	0.02320	0.00292	0.00119	1.35745	6.57311	0.60677	43.20573	0.40972	33,330
	11	AITCO	2	0.01883	0.00189	0.00107	0.94437	4.82561	0.45405	23.28655	0.40893	38,000
	36	TTP	5	0.03206	0.00584	0.00336	1.64257	4.73009	0.44416	22.37380	0.40551	39,894
	19	ACL	2	0.01959	0.00232	0.00168	0.85275	3.47260	0.30103	12.05893	0.38447	36,341
	1	BBL	1	0.01611	0.00159	0.00101	0.80053	4.20283	0.38682	17.66377	0.37703	621,008
	65	TWC	9	0.02795	0.00511	0.00387	1.19300	3.29132	0.26794	10.24846	0.37626	17,034
	9	IFCT	2	0.02176	0.00308	0.00164	1.25011	5.16322	0.48773	26.65887	0.37293	344,382
	34	EAC	4	0.03263	0.00719	0.00533	1.45518	3.32837	0.28348	11.07803	0.37239	47,563
	50	UI	7	0.03110	0.00660	0.00500	1.35817	3.20850	0.26882	10.29447	0.36971	30,573
	55	TTM	7	0.01549	0.00156	0.00116	0.67911	3.33471	0.28426	11.12029	0.36527	14,541
	57	SSC	8	0.02553	0.00472	0.00234	1.59950	5.52489	0.52157	30.52439	0.35618	21,091
	55	FFT	8	0.02914	0.00638	0.00251	2.02630	6.75242	0.61954	45.59523	0.35158	8,127
	67	UP	9	0.03199	0.00954	0.00724	1.62861	3.19582	0.26739	10.21968	0.31678	9,119
	30	SPC	4	0.03367	0.01493	0.01531	0.39163	0.52866	0.00988	0.27948	0.26686	12,631
	8	BOA	1	0.02037	0.00612	0.00464	1.30495	3.19852	0.26760	10.23052	0.24677	35,566
	7	NTB	1	0.01138	0.00191	0.00126	0.84650	3.98359	0.36174	15.86896	0.23638	6,470
	46	TICO	7	0.01304	0.00295	0.00242	0.79371	2.71067	0.20737	7.34775	0.22044	12,103
	24	SINGER	4	0.01211	0.00454	0.00322	1.22107	3.59768	0.31613	10.94329	0.16848	39,277
	56	UFA	8	0.02513	0.03050	0.03181	-0.30111	-0.28247	0.00284	0.07979	0.13717	63,541

ตารางที่ 34 การจัดลำดับหลักทรัพย์ตามลำดับ R_1 และการคัดเลือกหลักทรัพย์สำหรับงวด 04/10

PERIOD No. 0410 : ERM : 0.02692 :
 DATE 13/3/50 9/10/30 : Var(Rm) : 0.00100 :
 NO. OF SECURITIES 70 : Pf : 0.00106 :

NO.	SEC.	INDUS.	ER ₁	VAR(R ₁)	VAR(e)	BETA	Tb	R-SQUARE	F	S ₁	L ₁	
1	2	BAY	1	0.03367	0.00163	0.00059	1.02764	7.20061	0.64934	51.84885	0.80686	417,949
2	17	PT	2	0.03594	0.00227	0.00147	0.91581	4.06931	0.37162	16.55925	0.73272	132,300
3	18	UAF	2	0.04461	0.00356	0.00253	1.05470	3.57630	0.31356	12.78993	0.72961	423,297
4	59	DTC	9	0.03677	0.00266	0.00258	0.40597	1.36302	0.06222	1.85784	0.69248	11,718
5	10	BFIT	2	0.03818	0.00341	0.00350	0.18793	0.54247	0.01040	0.29428	0.63570	13,162
-	12	GF	2	0.04645	0.00518	0.00378	1.23481	3.42718	0.29552	11.74559	0.63061	204,042
-	14	NFS	2	0.04417	0.00490	0.00384	1.09045	3.00190	0.24348	9.01141	0.61563	161,912
-	15	DS	2	0.03532	0.00339	0.00193	1.23498	4.79983	0.45139	23.03832	0.58820	57,476
-	16	BIC	2	0.06656	0.01266	0.01107	1.40195	2.27423	0.15592	5.17213	0.58222	46,963
-	13	TISCO	2	0.03918	0.00447	0.00332	1.12263	3.32407	0.28296	11.64946	0.56997	27,490
6	6	SCB	1	0.02023	0.00119	0.00080	0.64200	3.86920	0.34839	14.97073	0.55778	85,599
7	51	UT	7	0.04335	0.00579	0.00567	0.56378	1.27763	0.05509	1.63235	0.55565	136,958
2	35	MBL	5	0.05296	0.00594	0.00492	2.04307	4.97238	0.46894	24.72458	0.54897	17,542
9	4	TMB	1	0.01762	0.00094	0.00067	0.54428	3.59038	0.31525	12.89083	0.53934	107,408
10	48	BRC	7	0.05499	0.01009	0.00941	0.99906	1.75762	0.09937	3.08921	0.53696	19,377
	40	JCC	6	0.03982	0.00524	0.00268	1.62469	5.35734	0.50618	28.70111	0.53561	337,684
	19	ACL	2	0.03050	0.00311	0.00217	1.00482	3.67926	0.32590	13.53699	0.52780	49,270
	32	SUC	4	0.03877	0.00525	0.00440	0.99823	2.56840	0.19067	6.59668	0.52053	567,740
	68	SW	10	0.02511	0.00215	0.00085	1.14945	6.71407	0.61685	45.07871	0.51862	31,931
	31	SPI	4	0.04719	0.00798	0.00816	0.31608	0.59711	0.01257	0.35654	0.51639	14,007
	42	SCCC	6	0.03070	0.00357	0.00175	1.36679	5.57327	0.52592	31.06130	0.49628	52,492
	41	SCC	6	0.02988	0.00346	0.00165	1.36254	5.71885	0.53876	32.70529	0.48998	38,954
	58	SFP	8	0.03900	0.00603	0.00414	1.42204	3.77089	0.33680	14.21964	0.48866	20,478
	70	SF3	10	0.03718	0.00547	0.00340	1.47652	4.32108	0.40007	13.67176	0.48834	247,310
	7	NTB	1	0.02874	0.00327	0.00201	1.15020	4.38018	0.40660	19.18594	0.48429	10,406
	29	MG	4	0.03167	0.00433	0.00201	1.54337	5.87922	0.55247	34.56521	0.46521	49,453
	11	AITCO	2	0.02433	0.00251	0.00142	1.06334	4.81185	0.45263	23.15386	0.46474	42,442
	69	SF2	10	0.03196	0.00466	0.00194	1.66762	6.46259	0.55865	41.76499	0.45251	93,559
	53	AFC	7	0.06567	0.02154	0.02158	0.83618	0.97142	0.03260	0.94365	0.44032	34,950
	9	IFCT	2	0.02572	0.00319	0.00178	1.20898	4.88788	0.46041	23.89133	0.43684	383,915
	46	TICO	7	0.02351	0.00266	0.00186	0.92366	3.65075	0.32249	13.32799	0.43570	13,162
	65	TWC	9	0.03084	0.00482	0.00367	1.12512	3.16921	0.26401	10.94389	0.42921	17,403
	34	EAC	4	0.03793	0.00740	0.00583	1.32623	2.96378	0.23880	8.78402	0.42874	63,499
	25	DTM	4	0.03819	0.00773	0.00745	0.73357	1.45038	0.06988	2.10361	0.42224	9,457
	38	SP	5	0.05429	0.02083	0.01708	2.08063	2.71715	0.20866	7.38289	0.36879	31,306
	63	BAP	9	0.03992	0.01168	0.00970	1.51890	2.63210	0.19835	6.92794	0.35959	25,432
	8	BOA	1	0.03286	0.00790	0.00582	1.50669	3.36965	0.28852	11.35455	0.35782	85,203
	50	UI	7	0.03232	0.00806	0.00635	1.38406	2.96322	0.23873	8.78069	0.34831	30,323
	1	BBL	1	0.01559	0.00182	0.00118	0.82739	4.11417	0.37676	16.92637	0.34016	711,894
	56	UFM	8	0.02156	0.00388	0.00393	0.29523	0.80401	0.02257	0.64643	0.32914	73,937
	55	FFT	8	0.02722	0.00646	0.00281	1.93236	6.22548	0.58057	38.75654	0.32549	7,571
	3	TFB	1	0.01107	0.00100	0.00080	0.47800	2.89046	0.22981	8.35476	0.31680	341,851
	57	SSC	8	0.03367	0.01066	0.00653	2.08222	4.39559	0.40830	19.32121	0.31583	18,378
	36	TTP	5	0.02327	0.00511	0.00225	1.71095	6.15797	0.57525	37.92054	0.31070	28,672
	67	UP	9	0.02901	0.00965	0.00787	1.42753	2.74547	0.21210	7.53761	0.28457	10,489
	28	VK	4	0.03118	0.01127	0.01021	1.18485	2.00113	0.12512	4.00450	0.28374	45,411
	24	SINGER	4	0.02029	0.00502	0.00361	1.23606	3.50949	0.30550	12.31655	0.27141	45,157
	60	THL	9	0.02280	0.00678	0.00628	0.84447	1.81791	0.10557	3.30480	0.26394	11,906
	30	SPC	4	0.02957	0.01478	0.01524	0.25491	0.35237	0.00441	0.12417	0.23452	13,338

ตารางที่ 35 การจัดลำดับหลักทรัพย์ตามลำดับ S_i และการคัดเลือกหลักทรัพย์ลำดับรับงวด 0411

PERIOD No. 0411 : E_{F_i} = 0.01372 :
 DATE 10/4/30 6/11/30 : $Var(F_i)$ = 0.00465 :
 NO. OF SECURITIES 70 : ρ^2 = 0.00106 :

NO.	SEC.	INDUS.	E_{F_i}	$VAR(F_i)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_i	L_i
1	12 GF	2	0.03325	0.00905	0.00513	0.93885	4.81270	0.45272	23.16212	0.33833	202,348
2	16 BIC	2	0.04757	0.02337	0.01151	1.62308	5.55516	0.52429	30.85977	0.30425	52,846
3	2 BAY	1	0.02649	0.00806	0.00119	1.21935	12.99584	0.85779	168.89190	0.28322	466,451
4	7 NTB	1	0.02365	0.00657	0.00176	1.02277	8.94716	0.74086	80.05169	0.27883	12,318
5	31 SPI	4	0.03249	0.01393	0.00606	1.31846	6.22073	0.58019	38.69746	0.26626	15,111
6	25 DTM	4	0.03444	0.01753	0.00961	1.33138	4.98630	0.47033	24.86323	0.25213	12,334
7	48 BRC	7	0.03766	0.02157	0.01125	1.51725	5.25213	0.49627	27.58490	0.24922	19,981
8	32 SUC	4	0.02883	0.01266	0.00496	1.30117	6.78422	0.62175	46.02569	0.24680	617,089
9	18 UAF	2	0.02730	0.01213	0.00332	1.38540	8.82936	0.73574	77.95756	0.23823	425,168
-	10 BFIT	2	0.02573	0.01115	0.00756	0.91068	3.84746	0.34584	14.80293	0.23366	12,673
-	34 EAC	4	0.02594	0.01180	0.00579	1.15562	5.57791	0.52633	31.11313	0.22909	83,440
10	53 AFC	7	0.04028	0.03056	0.02268	1.36533	3.32954	0.28363	11.08524	0.22434	42,325
4	TMB	1	0.01340	0.00322	0.00107	0.68543	7.68720	0.67850	59.09295	0.21750	111,522
17	FT	2	0.02129	0.00884	0.00230	1.19331	9.13359	0.74870	83.42242	0.21516	152,237
40	JCC	6	0.01947	0.00781	0.00285	1.04350	7.18433	0.64831	51.61456	0.20851	297,021
8	BOA	1	0.02388	0.01235	0.00627	1.16371	5.39626	0.50980	29.11961	0.20538	99,377
35	MBL	5	0.02670	0.01645	0.00629	1.49344	6.91443	0.63065	47.80932	0.19996	17,649
1	BBL	1	0.01159	0.00312	0.00111	0.66338	7.30962	0.65615	53.43061	0.18851	908,942
51	UT	7	0.02372	0.01508	0.00655	1.37232	6.22599	0.58061	38.76297	0.18452	148,806
58	SW	10	0.01512	0.00629	0.00090	1.08000	13.23949	0.86226	175.28397	0.17735	36,703
59	BTC	9	0.01704	0.00823	0.00316	1.05590	6.90096	0.62974	47.62328	0.17611	11,086
14	NFS	2	0.02065	0.01284	0.00438	1.36096	7.55122	0.67067	57.02085	0.17288	138,424
28	YK	4	0.02214	0.01608	0.01000	1.17539	4.31692	0.39960	18.63579	0.16627	51,904
70	SF3	10	0.01957	0.01300	0.00328	1.45361	9.31745	0.75613	96.81491	0.16242	232,003
38	SP	-5	0.02744	0.02641	0.01601	1.53464	4.45472	0.41477	19.84455	0.16236	35,553
9	IFCT	2	0.01545	0.00786	0.00161	1.16498	10.66695	0.80252	113.78382	0.16227	401,278
11	AITCO	2	0.01724	0.01052	0.00812	0.75914	3.09330	0.25469	9.56851	0.15778	42,690
13	TISCO	2	0.01657	0.00986	0.00359	1.17238	7.18111	0.64810	51.56828	0.15615	27,936
50	UI	7	0.01959	0.01413	0.00648	1.30124	5.93751	0.55734	35.25404	0.15589	25,359
41	SCC	6	0.01595	0.00957	0.00206	1.27642	10.32830	0.79209	106.67379	0.15230	43,269
53	SFP	8	0.01770	0.01303	0.00497	1.33043	6.93062	0.63174	48.03348	0.14580	20,140
69	SFC	10	0.01534	0.00972	0.00243	1.25933	9.39034	0.75899	88.17853	0.14487	111,864
65	TWC	9	0.01532	0.01072	0.00382	1.22952	7.30423	0.65582	53.35180	0.13773	13,977
29	WG	4	0.01453	0.00966	0.00222	1.27088	9.89808	0.77773	97.97193	0.13713	49,307
24	SINGER	4	0.01831	0.01735	0.00695	1.51259	6.66191	0.61316	44.38100	0.13098	47,288
15	DS	2	0.01578	0.01330	0.00198	1.56475	12.92444	0.85644	167.04113	0.12771	56,388
67	UP	9	0.01624	0.01499	0.00758	1.28431	5.41557	0.51159	29.32835	0.12399	11,267
57	SSC	8	0.01537	0.01656	0.00740	1.42254	6.07241	0.56840	36.87419	0.11124	18,135
30	SPC	4	0.01603	0.01848	0.01530	0.89315	2.65208	0.20077	7.03354	0.11018	15,459
19	ACL	2	0.01089	0.01056	0.00211	1.35325	10.80643	0.80660	116.77884	0.09573	56,338
3	TFB	1	0.00552	0.00225	0.00085	0.55538	6.99648	0.63613	48.95076	0.09403	440,737
6	SCB	1	0.00766	0.00505	0.00090	0.94828	11.60828	0.82796	134.75207	0.09290	101,482
55	FFT	8	0.01044	0.01155	0.00332	1.33923	8.53040	0.72213	72.76764	0.08733	6,987
42	SCCC	6	0.00881	0.01038	0.00159	1.37878	12.68136	0.85171	160.81701	0.07611	55,924
46	TICO	7	0.00739	0.00708	0.00201	1.05134	8.61740	0.72619	74.25953	0.07523	13,827
63	BAP	9	0.01076	0.01796	0.01096	1.25986	4.41970	0.41094	19.53376	0.07243	29,269
60	THL	9	0.01043	0.01676	0.00766	1.41942	5.95684	0.55894	35.48392	0.07239	15,971
56	UFM	8	0.00616	0.00878	0.00474	0.95059	5.07186	0.47881	25.72372	0.05449	77,534

ตารางที่ 36 การจัดลำดับหลักทรัพย์ตามลํ้ากับ β_1 และการคัดเลือกหลักทรัพย์สำหรับงวด 0412

PERIOD No. 0412 : ER_m = 0.00402 :
 DATE 8/5/30 4/12/30 : $Var(R_m)$ = 0.00595 :
 NO. OF SECURITIES 70 : R_f = 0.00106 :

NO.	SEC.	INDUS.	ER_1	$VAR(R_1)$	$VAR(e)$	BETA	T_b	R-SQUARE	F	S_1	L_1	
1	25	DTM	4	0.02370	0.01878	0.00989	1.24545	5.19980	0.49126	27.03790	0.16524	13,170
2	31	SPI	4	0.01988	0.01477	0.00601	1.22793	6.57682	0.60704	43.25455	0.15487	15,817
3	2	BAY	1	0.01554	0.00891	0.00124	1.13915	13.44010	0.86580	180.63618	0.15345	447,530
4	53	AFC	7	0.02765	0.03330	0.02264	1.38718	3.82861	0.34362	14.65826	0.14572	44,903
5	48	BRC	7	0.01943	0.02398	0.00992	1.55611	6.48697	0.60046	42.08078	0.11864	18,710
6	16	BIC	2	0.02196	0.03191	0.01268	1.81880	6.70809	0.61643	44.99849	0.11699	58,708
7	34	EAC	4	0.01275	0.01265	0.00544	1.11580	6.28320	0.58505	39.47863	0.10396	105,084
8	28	VK	4	0.01399	0.02047	0.01059	1.31234	5.29540	0.50037	28.04130	0.09038	57,412
9	8	BOA	1	0.00977	0.01397	0.00608	1.16754	6.21992	0.58013	38.68736	0.07374	106,382
10	41	SCC	6	0.00818	0.01118	0.00208	1.24246	11.32293	0.82075	128.20867	0.06736	43,592
	4	TMB	1	0.00539	0.00413	0.00111	0.71737	8.93436	0.74031	79.82278	0.06733	115,887
	58	SFP	8	0.00992	0.01857	0.00681	1.42002	7.14456	0.64577	51.04470	0.06504	20,457
	9	IFCT	2	0.00761	0.01016	0.00151	1.20942	12.92019	0.85636	166.93135	0.06503	422,020
	57	SSC	8	0.00986	0.01842	0.00750	1.37115	6.57539	0.60694	43.23577	0.06488	15,025
	32	SUC	4	0.00862	0.01428	0.00411	1.31703	8.53417	0.72231	72.83202	0.06325	648,123
	1	EBL	1	0.00474	0.00344	0.00109	0.63429	7.97950	0.69456	63.67238	0.06283	964,295
	7	NTB	1	0.01056	0.02849	0.00478	1.08823	6.53761	0.60419	42.74036	0.05632	11,787
	24	SINGER	4	0.00863	0.01996	0.00689	1.49603	7.48318	0.66666	55.99797	0.05362	50,950
	40	JCC	6	0.00515	0.01198	0.00349	1.20308	8.45468	0.71854	71.48156	0.03740	271,713
	12	GF	2	0.00512	0.01763	0.00823	1.27613	5.84272	0.54939	34.13734	0.03063	190,186
	35	MBL	5	0.00572	0.02354	0.00712	1.67395	8.23825	0.70793	67.86883	0.03037	14,994
	69	SF2	10	0.00341	0.01279	0.00285	1.29972	10.11684	0.78519	102.35038	0.02080	116,752
	60	THL	9	0.00382	0.01877	0.00757	1.38826	6.62460	0.61049	43.88537	0.02016	17,210
	38	SP	5	0.00389	0.02649	0.01214	1.57596	5.93919	0.55748	35.27395	0.01739	37,166
	70	SF3	10	0.00312	0.01741	0.00373	1.52371	10.36003	0.79310	107.33026	0.01566	199,824
	18	UAF	2	0.00250	0.01831	0.00405	1.55611	10.14821	0.78624	102.98614	0.01067	366,076
	67	UP	9	0.00263	0.03177	0.01599	1.65709	5.44201	0.51402	29.61550	0.00884	15,535
	68	SW	10	0.00165	0.01024	0.00130	1.22902	14.14102	0.87718	199.96854	0.00586	40,232
	17	PT	2	0.00151	0.01372	0.00281	1.36044	10.66380	0.80242	113.71653	0.00386	151,906
	56	UFM	8	0.00139	0.01252	0.00630	1.04073	5.44543	0.51433	29.65272	0.00294	79,615
	42	SCCC	6	0.00109	0.01279	0.00148	1.38204	14.89473	0.88793	221.85289	0.00030	58,853
	30	SPC	4	-0.00075	0.02627	0.01760	1.24875	3.90866	0.35301	15.27766	-0.01115	14,095
	19	ACL	2	-0.00034	0.01420	0.00227	1.42149	12.39696	0.94589	153.68456	-0.01171	62,289
	59	DIC	9	-0.00045	0.00982	0.00360	1.03294	7.14871	0.64604	51.10403	-0.01521	11,680
	10	BFIT	2	-0.00061	0.01122	0.00519	1.02232	5.89364	0.55368	34.73501	-0.01574	8,068
	50	UI	7	-0.00148	0.01450	0.00608	1.20421	6.41131	0.59482	41.10492	-0.02112	25,244
	14	NFS	2	-0.00341	0.01986	0.00546	1.56629	8.79909	0.73441	77.42400	-0.03167	132,042
	6	SCB	1	-0.00160	0.00562	0.00070	0.91177	14.30445	0.87963	204.61736	-0.03548	110,422
	29	WG	4	-0.00350	0.01374	0.00249	1.38028	11.47601	0.82467	131.69875	-0.03888	56,697
	46	TICO	7	-0.00309	0.00947	0.00235	1.10101	9.43947	0.76090	89.10365	-0.04266	14,663
	5	TDB	1	-0.00158	0.00372	0.00197	0.55355	5.17999	0.48935	26.83225	-0.04319	7,323
	15	DS	2	-0.00516	0.02005	0.00274	1.71070	13.57446	0.86809	184.26584	-0.04392	57,800
	65	TWC	9	-0.00403	0.01047	0.00274	1.14721	9.09775	0.74722	82.76904	-0.04968	12,813
	51	UT	7	-0.00573	0.01813	0.00531	1.47870	8.42957	0.71734	71.05758	-0.05042	148,374
	3	TFB	1	-0.00144	0.00236	0.00069	0.53282	8.39940	0.71588	70.54999	-0.05134	479,275
	36	TTP	5	-0.00595	0.01489	0.00261	1.44233	11.71341	0.83051	137.20406	-0.05741	18,502
	11	AITCO	2	-0.00802	0.01605	0.01200	0.86637	3.28422	0.27809	10.78612	-0.07163	40,329
	63	BAP	9	-0.01218	0.01977	0.00954	1.33303	5.66835	0.53434	32.13022	-0.09413	30,845
	13	TISCO	2	-0.01282	0.01549	0.00414	1.39018	8.97205	0.74193	80.49762	-0.11151	27,932

ภาคผนวก ก

ตัวแบบโปรแกรมมอนติ เนียและสัดส่วนเงินทุนตามวิธี M1

การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2

การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3

ผลลัพธ์และผลลัพธ์สะสมจากการลงทุนสำหรับทุกแบบระยะ เวลาถือหลักทรัพย์

รูปที่ 1 ตัวอย่างโปรแกรมคณิตศาสตร์และสัดส่วนเงินทุนตามวิธี M1 สำหรับงวด 0401

LOOK
ROW:
ALL

MODEL:

```

1) MAX= ( .05429 * X1 + .03510 * X2 + .03542 * X3 + .04490 * X4 + .04133
  * X5 + .03743 * X6 + .02055 * X7 + .02289 * X8 + .01919 * X9 + .03306
  * X10 - .0011 ) / ( .00047 * ( 1.14250 * X1 + .29713 * X2 + 1.00611 *
  X3 + .04374 * X4 + 1.09738 * X5 + 1.17476 * X6 + 1.38412 * X7 +
  .15380 * X8 + 1.35973 * X9 + 1.35230 * X10 ) ^ 2 + .00467 * X1 ^ 2 +
  .00250 * X2 ^ 2 + .00215 * X3 ^ 2 + .00566 * X4 ^ 2 + .00487 * X5 ^ 2
  + .00444 * X6 ^ 2 + .00068 * X7 ^ 2 + .00224 * X8 ^ 2 + .00072 * X9 ^
  2 + .00427 * X10 ^ 2 ) ^ .5 ;
2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;
3) X1 > 0 ;
4) X2 > 0 ;
5) X3 > 0 ;
6) X4 > 0 ;
7) X5 > 0 ;
8) X6 > 0 ;
9) X7 > 0 ;
10) X8 > 0 ;
11) X9 > 0 ;
12) X10 > 0 ;
13) X1 < .5 ;
14) X2 < .5 ;
15) X3 < .5 ;
16) X4 < .5 ;
--More--
17) X5 < .5 ;
18) X6 < .5 ;
19) X7 < .5 ;
20) X8 < .5 ;
21) X9 < .5 ;
22) X10 < .5 ;
END

```

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

VARIABLE	VALUE	REDUCED COST
1)	1.413009	
X1	.136049	.000000
X2	.214365	-.000022
X3	.153200	.000007
X4	.139927	.000031
X5	.084321	-.000018
X6	.071119	-.000025
X7	.000000	.000000
X8	.158239	.000027
X9	.000000	.000000
X10	.042681	-.000024
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.042310
3)	.136049	.000000
4)	.214365	.000000

รูปที่ 1 (ต่อ)

5)	.153200	.000000
6)	.139927	.000000
--More--		
7)	.084321	.000000
8)	.071119	.000000
9)	.000000	-.119827
10)	.158239	.000000
11)	.000000	-.156882
12)	.042681	.000000
13)	.363951	.000000
14)	.285635	.000000
15)	.346800	.000000
16)	.360073	.000000
17)	.415679	.000000
18)	.428881	.000000
19)	.500000	.000000
20)	.341761	.000000
21)	.500000	.000000
22)	.457319	.000000

LOOK
ROW:
ALL

MODEL:

```

1) MAX= ( .05282 * X1 + .03877 * X2 + .04973 * X3 + .02746 * X4 + .04338
  * X5 + .03631 * X6 + .01306 * X7 + .01824 * X8 + .02374 * X9 + .01323
  * X10 - .00109 ) / ( .00046 * ( .12948 * X1 + .59379 * X2 + 1.24343 *
  X3 + .78454 * X4 + 1.24642 * X5 + 1.21615 * X6 + .55970 * X7 +
  1.33866 * X8 + .83045 * X9 + .98538 * X10 ) ^ 2 + .00586 * X1 ^ 2 +
  .00328 * X2 ^ 2 + .00502 * X3 ^ 2 + .00163 * X4 ^ 2 + .00454 * X5 ^ 2
  + .00442 * X6 ^ 2 + .00057 * X7 ^ 2 + .00069 * X8 ^ 2 + .00267 * X9 ^
  2 + .00041 * X10 ^ 2 ) ^ .5 ;
2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;
3) X1 > 0 ;
4) X2 > 0 ;
5) X3 > 0 ;
6) X4 > 0 ;
7) X5 > 0 ;
8) X6 > 0 ;
9) X7 > 0 ;
10) X8 > 0 ;
11) X9 > 0 ;
12) X10 > 0 ;
13) X1 < .5 ;
14) X2 < .5 ;
15) X3 < .5 ;
16) X4 < .5 ;
--More--
17) X5 < .5 ;
18) X6 < .5 ;
19) X7 < .5 ;
20) X8 < .5 ;
21) X9 < .5 ;
22) X10 < .5 ;
END

```

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1) 1.309810

VARIABLE	VALUE	REDUCED COST
X1	.177848	.000000
X2	.179153	-.000065
X3	.118500	.000040
X4	.174585	-.000050
X5	.101408	-.000076
X6	.072918	-.000030
X7	.104071	.000007
X8	.000000	.000000
X9	.071416	-.000027
X10	.000000	.000000

ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.039556
3)	.177848	.000000
4)	.179153	.000000
5)	.118500	.000000

รูปที่ 2 (ต่อ)

--More--	6)	.174585	.000000
	7)	.101408	.000000
	8)	.072918	.000000
	9)	.104071	.000000
	10)	.000000	-.171826
	11)	.071416	.000000
	12)	.000000	-.144054
	13)	.322152	.000000
	14)	.320847	.000000
	15)	.381500	.000000
	16)	.325415	.000000
	17)	.398592	.000000
	18)	.427082	.000000
	19)	.395929	.000000
	20)	.500000	.000000
	21)	.428584	.000000
	22)	.500000	.000000

รูปที่ 3 คิวแบบโปรแกรมคณิตเนียบและล็คส่วนเงินทุนตามวิธี M1 สำหรับงวด 0403

LOOK
ROW:
ALL

MODEL:

1) MAX= (.06429 * X1 + .05884 * X2 + .04356 * X3 + .02803 * X4 + .01823 * X5 + .03706 * X6 + .04643 * X7 + .02350 * X8 + .02494 * X9 + .02200 * X10 - .00107) / (.0005 * (.046872 * X1 + 1.37151 * X2 + .67171 * X3 + .69783 * X4 + .63854 * X5 + 1.06134 * X6 + 1.11364 * X7 + .96224 * X8 + .75048 * X9 + .31120 * X10) ^ 2 + .006 * X1 ^ 2 + .00453 * X2 ^ 2 + .00331 * X3 ^ 2 + .00163 * X4 ^ 2 + .00063 * X5 ^ 2 + .00464 * X6 ^ 2 + .00828 * X7 ^ 2 + .00194 * X8 ^ 2 + .00248 * X9 ^ 2 + .0022 * X10 ^ 2) ^ .5 ;

2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;

3) X1 > 0 ;

4) X2 > 0 ;

5) X3 > 0 ;

6) X4 > 0 ;

7) X5 > 0 ;

8) X6 > 0 ;

9) X7 > 0 ;

10) X8 > 0 ;

11) X9 > 0 ;

12) X10 > 0 ;

13) X1 < .5 ;

14) X2 < .5 ;

15) X3 < .5 ;

16) X4 < .5 ;

--More--

17) X5 < .5 ;

18) X6 < .5 ;

19) X7 < .5 ;

20) X8 < .5 ;

21) X9 < .5 ;

22) X10 < .5 ;

END

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1)	1.511644	
VARIABLE	VALUE	REDUCED COST
X1	.173640	.000000
X2	.113745	.000043
X3	.147958	-.000061
X4	.135858	-.000054
X5	.122362	.000027
X6	.054525	.000050
X7	.047402	.000059
X8	.030316	.000054
X9	.061489	.000018
X10	.112604	.000001
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.042283
3)	.173640	.000000
4)	.113745	.000000

รูปที่ 3 (ต่อ)

5)	.147958	.000000
6)	.135858	.000000
--More--		
7)	.122362	.000000
8)	.054525	.000000
9)	.047402	.000000
10)	.030316	.000000
11)	.061489	.000000
12)	.112604	.000000
13)	.326360	.000000
14)	.386255	.000000
15)	.352042	.000000
16)	.364142	.000000
17)	.377638	.000000
18)	.445475	.000000
19)	.452598	.000000
20)	.469684	.000000
21)	.438511	.000000
22)	.387396	.000000

:

รูปที่ 4 ตัวอย่างโปรแกรมบนลิเนียร์และสัดส่วนเงินทุนตามวิธี M1 สำหรับงวด 0404

LOOK
ROW:
ALL

MODEL:

1) MAX= (.06036 * X1 + .05276 * X2 + .05409 * X3 + .04102 * X4 + .03849 * X5 + .02458 * X6 + .02805 * X7 + .01443 * X8 + .03248 * X9 + .02585 * X10 - .00115) / (.00055 * (1.19643 * X1 + .90023 * X2 + 1.02912 * X3 + .29489 * X4 + 1.12726 * X5 + .19793 * X6 + 1.20817 * X7 + .43427 * X8 + .13521 * X9 + 1.06415 * X10) ^ 2 + .00443 * X1 ^ 2 + .00389 * X2 ^ 2 + .00584 * X3 ^ 2 + .00382 * X4 ^ 2 + .00350 * X5 ^ 2 + .00198 * X6 ^ 2 + .00201 * X7 ^ 2 + .00062 * X8 ^ 2 + .00427 * X9 ^ 2 + .00214 * X10 ^ 2) ^ .5 ;

2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;

3) X1 > 0 ;

4) X2 > 0 ;

5) X3 > 0 ;

6) X4 > 0 ;

7) X5 > 0 ;

8) X6 > 0 ;

9) X7 > 0 ;

10) X8 > 0 ;

11) X9 > 0 ;

12) X10 > 0 ;

13) X1 < .5 ;

14) X2 < 0.5 ;

15) X3 < .5 ;

16) X4 < .5 ;

--More--

17) X5 < .5 ;

18) X6 < .5 ;

19) X7 < .5 ;

20) X8 < .5 ;

21) X9 < .5 ;

22) X10 < .5 ;

END

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1)	1.505485	
VARIABLE	VALUE	REDUCED COST
X1	.129564	.000000
X2	.141328	.000007
X3	.090283	-.000040
X4	.147550	.000017
X5	.066481	-.000011
X6	.162972	-.000011
X7	.015056	.000001
X8	.114787	-.000083
X9	.111565	.000007
X10	.020313	.000002
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.045683
3)	.129564	.000000
4)	.141328	.000000

รูปที่ 4 (ต่อ)

5)	.090283	.000000
6)	.147550	.000000
--More--		
7)	.066481	.000000
8)	.162972	.000000
9)	.015056	.000000
10)	.114787	.000000
11)	.111565	.000000
12)	.020313	.000000
13)	.370436	.000000
14)	.358672	.000000
15)	.409717	.000000
16)	.352450	.000000
17)	.433519	.000000
18)	.337028	.000000
19)	.484944	.000000
20)	.385213	.000000
21)	.388435	.000000
22)	.479687	.000000

รูปที่ 5 ตัวแบบโปรแกรมคณิตศาสตร์และสัดส่วนเงินลงทุนตามวิธี M1 สำหรับงวด 0405

LOOK
ROW:
ALL

MODEL:

1) $\text{MAX} = (.05310 * X1 + .05903 * X2 + .04631 * X3 + .05107 * X4 + .02161 * X5 + .02805 * X6 + .03854 * X7 + .02808 * X8 + .01469 * X9 + .02657 * X10 - .00106) / (.00052 * (1.16442 * X1 + 1.24599 * X2 + .98669 * X3 + 1.52343 * X4 + .36588 * X5 + .77598 * X6 + .16719 * X7 + 1.50622 * X8 + .57909 * X9 + .13647 * X10) ^ 2 + .00348 * X1 ^ 2 + .00497 * X2 ^ 2 + .00524 * X3 ^ 2 + .00603 * X4 ^ 2 + .00132 * X5 ^ 2 + .00221 * X6 ^ 2 + .00495 * X7 ^ 2 + .00152 * X8 ^ 2 + .00054 * X9 ^ 2 + .00271 * X10 ^ 2) ^ .5 ;$

2) $X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;$

3) $X1 > 0 ;$

4) $X2 > 0 ;$

5) $X3 > 0 ;$

6) $X4 > 0 ;$

7) $X5 > 0 ;$

8) $X6 > 0 ;$

9) $X7 > 0 ;$

10) $X8 > 0 ;$

11) $X9 > 0 ;$

12) $X10 > 0 ;$

13) $X1 < .5 ;$

14) $X2 < .5 ;$

15) $X3 < .5 ;$

16) $X4 < .5 ;$

--More--

17) $X5 < .5 ;$

18) $X6 < .5 ;$

19) $X7 < .5 ;$

20) $X8 < .5 ;$

21) $X9 < .5 ;$

22) $X10 < .5 ;$

END

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1)	1.428471	
VARIABLE	VALUE	REDUCED COST
X1	.144500	.000000
X2	.116417	.000034
X3	.085217	-.000009
X4	.055977	.000066
X5	.176078	-.000019
X6	.089960	-.000005
X7	.122031	-.000096
X8	.000000	.000000
X9	.061008	-.000022
X10	.148712	.000014
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.041819
3)	.144500	.000000
4)	.116417	.000000

รูปที่ 5 (ต่อ)

5)	.085217	.000000
6)	.055977	.000000
--More--		
7)	.176078	.000000
8)	.089960	.000000
9)	.122031	.000000
10)	.000000	-.142102
11)	.061008	.000000
12)	.148712	.000000
13)	.355500	.000000
14)	.383583	.000000
15)	.414783	.000000
16)	.444023	.000000
17)	.323922	.000000
18)	.410040	.000000
19)	.377969	.000000
20)	.500000	.000000
21)	.438992	.000000
22)	.351288	.000000

LOOK
ROW:
ALL

MODEL:

$$1) \text{ MAX} = (.06247 * X1 + .05522 * X2 + .05415 * X3 + .03795 * X4 + .03100 * X5 + .02461 * X6 + .04067 * X7 + .02792 * X8 + .01425 * X9 + .03502 * X10 - .00106) / (.00049 * (1.61957 * X1 + 1.04167 * X2 + 1.37766 * X3 + 1.34521 * X4 + 1.01334 * X5 + .31558 * X6 + .01680 * X7 + 1.46834 * X8 + .65656 * X9 + 2.18642 * X10) ^ 2 + .00448 * X1 ^ 2 + .00470 * X2 ^ 2 + .00597 * X3 ^ 2 + .00273 * X4 ^ 2 + .0019 * X5 ^ 2 + .00145 * X6 ^ 2 + .00531 * X7 ^ 2 + .00165 * X8 ^ 2 + .00051 * X9 ^ 2 + .00248 * X10 ^ 2) ^ .5 ;$$

$$2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;$$

$$3) X1 > 0 ;$$

$$4) X2 > 0 ;$$

$$5) X3 > 0 ;$$

$$6) X4 > 0 ;$$

$$7) X5 > 0 ;$$

$$8) X6 > 0 ;$$

$$9) X7 > 0 ;$$

$$10) X8 > 0 ;$$

$$11) X9 > 0 ;$$

$$12) X10 > 0 ;$$

$$13) X1 < .5 ;$$

$$14) X2 < .5 ;$$

$$15) X3 < .5 ;$$

$$16) X4 < .5 ;$$

--More--

$$17) X5 < .5 ;$$

$$18) X6 < .5 ;$$

$$19) X7 < .5 ;$$

$$20) X8 < .5 ;$$

$$21) X9 < .5 ;$$

$$22) X10 < .5 ;$$

END

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1) 1.388999

VARIABLE	VALUE	REDUCED COST
X1	.139506	.000000
X2	.150652	.000032
X3	.092035	.000030
X4	.082216	.000036
X5	.112625	.000044
X6	.250776	.000068
X7	.154436	.000083
X8	.000000	.000000
X9	.017756	.000051
X10	.000000	.000000

ROW	SLACK OR SURPLUS	PRICE
2)	.000000	.036567
3)	.139506	.000000
4)	.150652	.000000

รูปที่ 6 (ต่อ)

5)	.092035	.000000
6)	.082216	.000000
--More--		
7)	.112625	.000000
8)	.250776	.000000
9)	.154436	.000000
10)	.000000	-.057641
11)	.017756	.000000
12)	.000000	-.293986
13)	.360494	.000000
14)	.349348	.000000
15)	.407965	.000000
16)	.417784	.000000
17)	.387375	.000000
18)	.249224	.000000
19)	.345564	.000000
20)	.500000	.000000
21)	.482244	.000000
22)	.500000	.000000

:

รูปที่ 7 ตัวอย่างโปรแกรมคณิตเชิงเส้นและสัดส่วนเงินทุนตามวิธี M1 สำหรับงวด 0407

LOOK
ROW:
ALL

MODEL:

```

1) MAX= ( .06078 * X1 + .05239 * X2 + .03699 * X3 + .03310 * X4 + .05528
* X5 + .05486 * X6 + .05087 * X7 + .03852 * X8 + .02920 * X9 + .03679
* X10 - .00106 ) / ( .00065 * ( 1.10884 * X1 + .60504 * X2 + .69171 *
X3 + .88112 * X4 + .61849 * X5 + .79356 * X6 + .66395 * X7 + 1.70181
* X8 + 1.58268 * X9 + 1.16344 * X10 ) ^ 2 + .00495 * X1 ^ 2 + .00443
* X2 ^ 2 + .00233 * X3 ^ 2 + .00178 * X4 ^ 2 + .00684 * X5 ^ 2 +
.00789 * X6 ^ 2 + .00696 * X7 ^ 2 + .00278 * X8 ^ 2 + .00109 * X9 ^ 2
+ .00358 * X10 ^ 2 ) ^ .5 ;
2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;
3) X1 > 0 ;
4) X2 > 0 ;
5) X3 > 0 ;
6) X4 > 0 ;
7) X5 > 0 ;
8) X6 > 0 ;
9) X7 > 0 ;
10) X8 > 0 ;
11) X9 > 0 ;
12) X10 > 0 ;
13) X1 < .5 ;
14) X2 < .5 ;
15) X3 < .5 ;
16) X4 < .5 ;
--More--
17) X5 < .5 ;
18) X6 < .5 ;
19) X7 < .5 ;
20) X8 < .5 ;
21) X9 < .5 ;
22) X10 < .5 ;
END

```

: SOLU

SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1)	1.483922	
VARIABLE	VALUE	REDUCED COST
X1	.143333	.000000
X2	.177557	.000042
X3	.177851	.000025
X4	.132222	.000078
X5	.123001	.000040
X6	.094232	.000070
X7	.104058	.000011
X8	.000000	.000000
X9	.000000	.000000
X10	.047646	.000022
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.033520
3)	.143333	.000000
4)	.177557	.000000

รูปที่ 7 (ต่อ)

5)	.177851	.000000
6)	.132222	.000000
--More--		
7)	.123001	.000000
8)	.094232	.000000
9)	.104058	.000000
10)	.000000	-.097899
11)	.000000	-.302838
12)	.047646	.000000
13)	.356667	.000000
14)	.322443	.000000
15)	.322149	.000000
16)	.367778	.000000
17)	.376999	.000000
18)	.405768	.000000
19)	.395942	.000000
20)	.500000	.000000
21)	.500000	.000000
22)	.452354	.000000

รูปที่ 8 ตัวอย่างโปรแกรมคณิตเชิงเส้นและสัดส่วนเงินทุนตามวิธี M1 สำหรับงวด 0408

LOOK
ROW:
ALL

MODEL:

1) $\text{MAX} = (.04289 * X1 + .02739 * X2 + .05014 * X3 + .04717 * X4 + .03893 * X5 + .02768 * X6 + .03929 * X7 + .02107 * X8 + .03042 * X9 + .04132 * X10 - .00106) / (.00099 * (1.34 * X1 + .83306 * X2 + .77033 * X3 + .42776 * X4 + .78750 * X5 + .89685 * X6 + 1.19762 * X7 + 1.16701 * X8 + .96578 * X9 + 1.12153 * X10) ^ 2 + .00403 * X1 ^ 2 + .00179 * X2 ^ 2 + .00812 * X3 ^ 2 + .00772 * X4 ^ 2 + .00535 * X5 ^ 2 + .00218 * X6 ^ 2 + .00481 * X7 ^ 2 + .00054 * X8 ^ 2 + .00337 * X9 ^ 2 + .00827 * X10 ^ 2) ^ .5 ;$

2) $X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;$

3) $X1 > 0 ;$

4) $X2 > 0 ;$

5) $X3 > 0 ;$

6) $X4 > 0 ;$

7) $X5 > 0 ;$

8) $X6 > 0 ;$

9) $X7 > 0 ;$

10) $X8 > 0 ;$

11) $X9 > 0 ;$

12) $X10 > 0 ;$

13) $X1 < .5 ;$

14) $X2 < .5 ;$

15) $X3 < .5 ;$

16) $X4 < .5 ;$

--More--

17) $X5 < .5 ;$

18) $X6 < .5 ;$

19) $X7 < .5 ;$

20) $X8 < .5 ;$

21) $X9 < .5 ;$

22) $X10 < .5 ;$

END

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1)	1.018881	
VARIABLE	VALUE	REDUCED COST
X1	.097067	.000000
X2	.142535	.000025
X3	.140702	.000071
X4	.171701	.000028
X5	.134000	.000003
X6	.096965	.000010
X7	.079130	.000032
X8	.000000	.000000
X9	.075058	-.000074
X10	.062843	-.000073
ROW	SLACK OR SURPLUS	PRICE
2)	.000000	.028374
3)	.097067	.000000
4)	.142535	.000000

รูปที่ 8 (ต่อ)

	5)	.140702	.000000
	6)	.171701	.000000
--More--			
	7)	.134000	.000000
	8)	.096965	.000000
	9)	.079130	.000000
	10)	.000000	-.190781
	11)	.075058	.000000
	12)	.062843	.000000
	13)	.402933	.000000
	14)	.357465	.000000
	15)	.359298	.000000
	16)	.328299	.000000
	17)	.366000	.000000
	18)	.403035	.000000
	19)	.420870	.000000
	20)	.500000	.000000
	21)	.424942	.000000
	22)	.437157	.000000

:

รูปที่ 9 ตัวอย่างโปรแกรมคณิตศาสตร์และสัปดาห์เงินลงทุนตามวิธี M1 สำหรับงวด 0409

LOOK
ROW:
ALL

MODEL:

```

1) MAX= ( .03286 * X1 + .03841 * X2 + .04655 * X3 + .04717 * X4 + .03359
* X5 + .03801 * X6 + .01886 * X7 + .04294 * X8 + .04940 * X9 + .04873
* X10 - .00106 ) / ( .00096 * ( 1.02827 * X1 + .44010 * X2 + 1.01601
* X3 + .88401 * X4 + .91007 * X5 + .80897 * X6 + .61401 * X7 + .64307
* X8 + 1.94039 * X9 + .04738 * X10 ) ^ 2 + .00049 * X1 ^ 2 + .00281 *
X2 ^ 2 + .00370 * X3 ^ 2 + .00442 * X4 ^ 2 + .00182 * X5 ^ 2 + .00342
* X6 ^ 2 + .00062 * X7 ^ 2 + .00533 * X8 ^ 2 + .00438 * X9 ^ 2 +
.00858 * X10 ^ 2 ) ^ .5 ;
2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;
3) X1 > 0 ;
4) X2 > 0 ;
5) X3 > 0 ;
6) X4 > 0 ;
7) X5 > 0 ;
8) X6 > 0 ;
9) X7 > 0 ;
10) X8 > 0 ;
11) X9 > 0 ;
12) X10 > 0 ;
13) X1 < .5 ;
14) X2 < .5 ;
15) X3 < .5 ;
16) X4 < .5 ;
--More--
17) X5 < .5 ;
18) X6 < .5 ;
19) X7 < .5 ;
20) X8 < .5 ;
21) X9 < .5 ;
22) X10 < .5 ;
END

```

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

VARIABLE	VALUE	REDUCED COST
1)	1.297907	
X1	.137035	.000000
X2	.207590	-.000035
X3	.106755	-.000046
X4	.112272	-.000022
X5	.088940	-.000017
X6	.096946	-.000040
X7	.019923	.000020
X8	.104267	-.000064
X9	.000000	.000000
X10	.126173	.000035
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.034910
3)	.137035	.000000
4)	.207590	.000000

รูปที่ 9 (ต่อ)

5)	.106755	.000000
6)	.112272	.000000
--More--		
7)	.088940	.000000
8)	.096946	.000000
9)	.019923	.000000
10)	.104267	.000000
11)	.000000	-.206000
12)	.126173	.000000
13)	.362965	.000000
14)	.292410	.000000
15)	.393245	.000000
16)	.387728	.000000
17)	.411060	.000000
18)	.403054	.000000
19)	.480077	.000000
20)	.395733	.000000
21)	.500000	.000000
22)	.373827	.000000

รูปที่ 10 ตัวอย่างโปรแกรมคณิตศาสตร์และสัปดาห์เงินตามวิธี M1 สำหรับงวด 0410

LOOK
ROW:
ALL

MODEL:

```

1) MAX= ( .03367 * X1 + .03594 * X2 + .04461 * X3 + .03677 * X4 + .03818
* X5 + .02028 * X6 + .04335 * X7 + .05296 * X8 + .01763 * X9 + .05499
* X10 - .00106 ) / ( .001 * ( 1.02764 * X1 + .91581 * X2 + 1.05470 *
X3 + .40597 * X4 + .18793 * X5 + .64200 * X6 + .56378 * X7 + 2.04307
* X8 + .54428 * X9 + .99906 * X10 ) ^ 2 + .00059 * X1 ^ 2 + .00147 *
X2 ^ 2 + .00253 * X3 ^ 2 + .00258 * X4 ^ 2 + .0035 * X5 ^ 2 + .0008 *
X6 ^ 2 + .00567 * X7 ^ 2 + .00492 * X8 ^ 2 + .00067 * X9 ^ 2 + .00941
* X10 ^ 2 ) ^ .5 ;
2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;
3) X1 > 0 ;
4) X2 > 0 ;
5) X3 > 0 ;
6) X4 > 0 ;
7) X5 > 0 ;
8) X6 > 0 ;
9) X7 > 0 ;
10) X8 > 0 ;
11) X9 > 0 ;
12) X10 > 0 ;
13) X1 < .5 ;
14) X2 < .5 ;
15) X3 < .5 ;
16) X4 < .5 ;
--More--
17) X5 < .5 ;
18) X6 < .5 ;
19) X7 < .5 ;
20) X8 < .5 ;
21) X9 < .5 ;
22) X10 < .5 ;
END

```

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

VARIABLE	VALUE	REDUCED COST
1)	1.289266	
X1	.119876	.000000
X2	.131457	-.000073
X3	.117887	-.000021
X4	.208918	.000063
X5	.202959	-.000099
X6	.022985	-.000007
X7	.103179	.000006
X8	.000000	.000000
X9	.032453	-.000034
X10	.060187	.000074
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.036684
3)	.119876	.000000
4)	.131457	.000000

รูปที่ 10 (ต่อ)

5)	.117887	.000000
6)	.208918	.000000
--More--		
7)	.202959	.000000
8)	.022985	.000000
9)	.103179	.000000
10)	.000000	-.230527
11)	.032453	.000000
12)	.060187	.000000
13)	.380124	.000000
14)	.368543	.000000
15)	.382113	.000000
16)	.291082	.000000
17)	.297041	.000000
18)	.477015	.000000
19)	.396821	.000000
20)	.500000	.000000
21)	.467547	.000000
22)	.439813	.000000

รูปที่ 11 ตัวอย่างโปรแกรมบนลิเนียร์และสัดส่วนเงินทุนตามวิธี M1 สำหรับงวด 0411

LOOK
ROW:
ALL

MODEL:

1) MAX= (.03325 * X1 + .04757 * X2 + .02649 * X3 + .02365 * X4 + .03249 * X5 + .03444 * X6 + .03766 * X7 + .02883 * X8 + .02730 * X9 + .04028 * X10 - .00106) / (.00465 * (.93885 * X1 + 1.62308 * X2 + 1.21935 * X3 + 1.02277 * X4 + 1.31846 * X5 + 1.33138 * X6 + 1.51725 * X7 + 1.30117 * X8 + 1.38540 * X9 + 1.36533 * X10) ^ 2 + .00513 * X1 ^ 2 + .01151 * X2 ^ 2 + .00119 * X3 ^ 2 + .00176 * X4 ^ 2 + .00606 * X5 ^ 2 + .00961 * X6 ^ 2 + .01125 * X7 ^ 2 + .00496 * X8 ^ 2 + .00332 * X9 ^ 2 + .02268 * X10 ^ 2) ^ .5 ;

2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;

3) X1 > 0 ;

4) X2 > 0 ;

5) X3 > 0 ;

6) X4 > 0 ;

7) X5 > 0 ;

8) X6 > 0 ;

9) X7 > 0 ;

10) X8 > 0 ;

11) X9 > 0 ;

12) X10 > 0 ;

13) X1 < .5 ;

14) X2 < .5 ;

15) X3 < .5 ;

16) X4 < .5 ;

--More--

17) X5 < .5 ;

18) X6 < .5 ;

19) X7 < .5 ;

20) X8 < .5 ;

21) X9 < .5 ;

22) X10 < .5 ;

END

: SOLU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

1)		.383087
VARIABLE	VALUE	REDUCED COST
X1	.500000	.000000
X2	.208591	.000000
X3	.000000	.000000
X4	.000015	.000000
X5	.066442	-.000042
X6	.084492	.000065
X7	.049730	.000035
X8	.000000	.000000
X9	.000000	.000000
X10	.090631	-.000004
ROW	SLACK OR SURPLUS	PRICE
2)	-.000100	.007877
3)	.500000	.000000
4)	.208591	.000000

รูปที่ 11 (ต่อ)

5)	.000000	-.022245
6)	.000015	-.004740
--More--		
7)	.066442	.000000
8)	.084492	.000000
9)	.049730	.000000
10)	.000000	-.017238
11)	.000000	-.053904
12)	.090631	.000000
13)	.000000	.006759
14)	.291409	.000000
15)	.500000	.000000
16)	.499985	.000000
17)	.433558	.000000
18)	.415508	.000000
19)	.450270	.000000
20)	.500000	.000000
21)	.500000	.000000
22)	.409369	.000000

รูปที่ 12 ตัวอย่างโปรแกรมบนลิเนียร์และสัดส่วนเงินทุนตามวิธี M1 สำหรับงวด 0412

LOOK
ROW:
ALL

MODEL:

```

1) MAX= ( .02370 * X1 + .01988 * X2 + .01554 * X3 + .02765 * X4 + .01943
* X5 + .02196 * X6 + .01275 * X7 + .00977 * X8 + .00818 * X9 + .00539
* X10 - .00106 ) / ( .00595 * ( 1.24545 * X1 + 1.22793 * X2 + 1.13915
* X3 + 1.38718 * X4 + 1.55611 * X5 + 1.81880 * X6 + 1.1158 * X7 +
1.16754 * X8 + 1.24246 * X9 + .71737 * X10 ) ^ 2 + .00989 * X1 ^ 2 +
.00601 * X2 ^ 2 + .00124 * X3 ^ 2 + .02264 * X4 ^ 2 + .00992 * X5 ^ 2
+ .01268 * X6 ^ 2 + .00544 * X7 ^ 2 + .00608 * X8 ^ 2 + .00208 * X9 ^
2 + .00111 * X10 ^ 2 ) ^ .5 ;
2) X1 + X2 + X3 + X4 + X5 + X6 + X7 + X8 + X9 + X10 = 1 ;
3) X1 > 0 ;
4) X2 > 0 ;
5) X3 > 0 ;
6) X4 > 0 ;
7) X5 > 0 ;
8) X6 > 0 ;
9) X7 > 0 ;
10) X8 > 0 ;
11) X9 > 0 ;
12) X10 > 0 ;
13) X1 < .5 ;
14) X2 < .5 ;
15) X3 < .5 ;
16) X4 < .5 ;
--More--
17) X5 < .5 ;
18) X6 < .5 ;
19) X7 < .5 ;
20) X8 < .5 ;
21) X9 < .5 ;
22) X10 < .5 ;
END

```

: GDUU
SOLUTION STATUS: OPTIMAL TO TOLERANCES. DUAL CONDITIONS: SATISFIED.

OBJECTIVE FUNCTION VALUE

VARIABLE	VALUE	REDUCED COST
1)	.192613	
X1	.413769	.000000
X2	.324689	.000096
X3	.023985	.000055
X4	.237557	.000006
X5	.000000	.000000
X6	.000000	.000000
X7	.000000	.000000
X8	.000000	.000000
X9	.000000	.000000
X10	.000000	.000000
ROW	SLACK OR SURPLUS	PRICE
2)	.000000	.009253
3)	.413769	.000000
4)	.324689	.000000

รูปที่ 12 (ต่อ)

5)	.023985	.000000
6)	.237557	.000000
--More--		
7)	.000000	-.011738
8)	.000000	-.018682
9)	.000000	-.021318
10)	.000000	-.052943
11)	.000000	-.075031
12)	.000000	-.041429
13)	.086231	.000000
14)	.175311	.000000
15)	.476015	.000000
16)	.262443	.000000
17)	.500000	.000000
18)	.500000	.000000
19)	.500000	.000000
20)	.500000	.000000
21)	.500000	.000000
22)	.500000	.000000

รูปที่ 13 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0401

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.154864
 PORTFOLIO RETURN = 3.342585E-02
 PORTFOLIO RISK = 2.799104E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.130645
X 2	0.006384
X 3	0.201998
X 4	0.072101
X 5	0.030508
X 6	0.062181
X 7	0.112263
X 8	0.167995
X 9	0.083799
X 10	0.132127

รูปที่ 14 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0402

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.268195
 PORTFOLIO RETURN = 3.495863E-02
 PORTFOLIO RISK = 2.670617E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.186638
X 2	0.149673
X 3	0.059512
X 4	0.150031
X 5	0.129845
X 6	0.082033
X 7	0.152144
X 8	0.038131
X 9	0.022510
X 10	0.029484

รูปที่ 15 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0403

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.419289
 PORTFOLIO RETURN = 3.908811E-02
 PORTFOLIO RISK = 2.678672E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.127017
X 2	0.136047
X 3	0.130378
X 4	0.110508
X 5	0.052555
X 6	0.095340
X 7	0.059000
X 8	0.065397
X 9	0.125884
X 10	0.097874

รูปที่ 16 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0404

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.524419
 PORTFOLIO RETURN = 3.748984E-02
 PORTFOLIO RISK = 2.383849E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.078887
X 2	0.144294
X 3	0.061510
X 4	0.153668
X 5	0.103511
X 6	0.146771
X 7	0.018836
X 8	0.116081
X 9	0.131668
X 10	0.044774

รูปที่ 17 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0405

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.392175
 PORTFOLIO RETURN = 3.830944E-02
 PORTFOLIO RISK = .0267563
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.152595
X 2	0.140736
X 3	0.080628
X 4	0.021628
X 5	0.089432
X 6	0.116930
X 7	0.147388
X 8	0.050170
X 9	0.047822
X 10	0.152672

รูปที่ 18 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0406

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.315297
 PORTFOLIO RETURN = 4.349006E-02
 PORTFOLIO RISK = 3.225893E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.186638
X 2	0.149673
X 3	0.059512
X 4	0.150031
X 5	0.129845
X 6	0.082033
X 7	0.152144
X 8	0.038131
X 9	0.022510
X 10	0.029484

รูปที่ 19 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0407

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED

NO. CYCLE TO GENERATE 3000

OBJECTIVE FUNCTION VALUE = 1.442514

PORTFOLIO RETURN = 4.813532E-02

PORTFOLIO RISK = 3.263421E-02

PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.160671
X 2	0.160740
X 3	0.179603
X 4	0.053465
X 5	0.085388
X 6	0.128537
X 7	0.112803
X 8	0.003909
X 9	0.046362
X 10	0.068521

รูปที่ 20 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0408

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED

NO. CYCLE TO GENERATE 3000

OBJECTIVE FUNCTION VALUE = .9961551

PORTFOLIO RETURN = 3.911428E-02

PORTFOLIO RISK = 3.820116E-02

PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.139773
X 2	0.088188
X 3	0.156660
X 4	0.151881
X 5	0.111496
X 6	0.059188
X 7	0.072892
X 8	0.030676
X 9	0.118990
X 10	0.040256

รูปที่ 21 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0409

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.120059
 PORTFOLIO RETURN = 3.981722E-02
 PORTFOLIO RISK = 3.460283E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.002280
X 2	0.115776
X 3	0.122817
X 4	0.067787
X 5	0.030778
X 6	0.104006
X 7	0.180012
X 8	0.073604
X 9	0.113065
X 10	0.189874

รูปที่ 22 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0410

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.091374
 PORTFOLIO RETURN = 4.167879E-02
 PORTFOLIO RISK = 3.721805E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.080276
X 2	0.064517
X 3	0.087156
X 4	0.080936
X 5	0.146639
X 6	0.089396
X 7	0.171393
X 8	0.132381
X 9	0.001557
X 10	0.095749

รูปที่ 23 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0411

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .3628107
 PORTFOLIO RETURN = 3.384432E-02
 PORTFOLIO RISK = 9.036205E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.305832
X 2	0.161147
X 3	0.037212
X 4	0.136822
X 5	0.018695
X 6	0.197078
X 7	0.016506
X 8	0.014756
X 9	0.089611
X 10	0.022340

รูปที่ 24 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M2 สำหรับงวด 0412

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .1739968
 PORTFOLIO RETURN = 1.912276E-02
 PORTFOLIO RISK = .1038109
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.305517
X 2	0.275736
X 3	0.003279
X 4	0.055402
X 5	0.094603
X 6	0.034896
X 7	0.102716
X 8	0.046011
X 9	0.004594
X 10	0.077246

รูปที่ 27 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0403

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.05587
 PORTFOLIO RETURN = 2.633653E-02
 PORTFOLIO RISK = 2.392958E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.133631
X 2	0.004857
X 3	0.094658
X 4	0.123381
X 5	0.224726
X 6	0.036135
X 7	0.068047
X 8	0.059244
X 9	0.214339
X 10	0.040983

รูปที่ 28 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0404

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .8059748
 PORTFOLIO RETURN = 2.800454E-02
 PORTFOLIO RISK = 3.343099E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.020065
X 2	0.178969
X 3	0.032142
X 4	0.183633
X 5	0.058411
X 6	0.016638
X 7	0.204764
X 8	0.152631
X 9	0.059566
X 10	0.093181

รูปที่ 29 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0405

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .7525401
 PORTFOLIO RETURN = 2.217687E-02
 PORTFOLIO RISK = 2.806079E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.056081
X 2	0.179079
X 3	0.040664
X 4	0.022782
X 5	0.048259
X 6	0.177019
X 7	0.192383
X 8	0.027542
X 9	0.102474
X 10	0.153716

รูปที่ 30 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0406

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .9850465
 PORTFOLIO RETURN = 2.786866E-02
 PORTFOLIO RISK = 2.721563E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.127728
X 2	0.063464
X 3	0.082084
X 4	0.151518
X 5	0.181216
X 6	0.040154
X 7	0.173878
X 8	0.051285
X 9	0.004621
X 10	0.124052

รูปที่ 31 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0407

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .9143421
 PORTFOLIO RETURN = 3.083309E-02
 PORTFOLIO RISK = 3.256231E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.082069
X 2	0.207701
X 3	0.079953
X 4	0.131510
X 5	0.153794
X 6	0.079123
X 7	0.044951
X 8	0.050273
X 9	0.151541
X 10	0.019087

รูปที่ 32 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0408

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .6793248
 PORTFOLIO RETURN = .0235148
 PORTFOLIO RISK = 3.305458E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.032553
X 2	0.105177
X 3	0.272372
X 4	0.023005
X 5	0.161495
X 6	0.125430
X 7	0.082702
X 8	0.054467
X 9	0.083273
X 10	0.059526

รูปที่ 33 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0409

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .7053661
 PORTFOLIO RETURN = 2.295672E-02
 PORTFOLIO RISK = 3.104306E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.102320
X 2	0.030974
X 3	0.140749
X 4	0.061179
X 5	0.143132
X 6	0.001954
X 7	0.199692
X 8	0.019129
X 9	0.117068
X 10	0.183803

รูปที่ 34 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0410

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .8502216
 PORTFOLIO RETURN = 2.670444E-02
 PORTFOLIO RISK = 3.016206E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.038064
X 2	0.147559
X 3	0.070946
X 4	0.153154
X 5	0.051390
X 6	0.053238
X 7	0.183147
X 8	0.185787
X 9	0.037920
X 10	0.078794

รูปที่ 35 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0411

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .3194937
 PORTFOLIO RETURN = 2.211125E-02
 PORTFOLIO RISK = 6.588941E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.125102
X 2	0.087499
X 3	0.008399
X 4	0.262423
X 5	0.043060
X 6	0.004694
X 7	0.227234
X 8	0.033441
X 9	0.057255
X 10	0.150893

รูปที่ 36 การจำลองแบบและสัดส่วนเงินทุนตามวิธี M3 สำหรับงวด 0412

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE GENERATED BY RANDOM
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = .0290618
 PORTFOLIO RETURN = 3.41154E-03
 PORTFOLIO RISK = 8.091518E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.117911
X 2	0.034619
X 3	0.053750
X 4	0.179677
X 5	0.054885
X 6	0.156593
X 7	0.115325
X 8	0.024332
X 9	0.116131
X 10	0.146778

ตารางที่ 1 ผลลัพธ์และผลลัพธ์สะสมจากการลงทุนแบบระยะเวลาถือหลักทรัพย์ 4 สัปดาห์

PERIOD	0401	BUYING DATE	6/2/30			M1	M2					
		SELLING DATE	6/3/30									
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pav.	Prop.	Inv.Pay.	
NFS	113.75	120.75	6.50			1	1.1187	0.1360	0.1522	0.1306	0.1462	
TISCO	1230.00	169.00	5.60	10.00	0.56	5	1.0722	0.2144	0.2298	0.0064	0.0068	
BFIT	247.00	243.00				1	0.9838	0.1532	0.1507	0.2020	0.1997	
TFP	538.00	704.00				1	1.3086	0.1399	0.1831	0.0721	0.0943	
SPD	324.00	326.00				1	1.0062	0.0843	0.0849	0.0328	0.2307	
TPC	624.00	636.00				1	1.0192	0.0711	0.0721	0.0822	0.0634	
TFE	319.00	337.00				1	1.0544	0.0000	0.0000	0.1123	0.1186	
TGCI	418.00	452.00				1	1.0813	0.1582	0.1711	0.1630	0.1817	
BAY	177.00	170.00	6.00			1	0.9944	0.0000	0.0000	0.0838	0.0833	
SFP	493.00	525.00				1	1.0649	0.0427	0.0455	0.1321	0.1407	
Total								0.9999	1.0897	1.0000	1.0644	
Reinv.Payoffs									1.0897		1.0644	
PERIOD	0401	BUYING DATE	6/2/30			M3	M4					
		SELLING DATE	6/3/30									
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
BAY	177.00	170.00	6.00			1	0.9944	0.0781	0.0777	0.1000	0.0994	
SIC	372.00	378.00				1	1.0161	0.0001	0.0001	0.1000	0.1016	
SUC	173.00	174.00				1	1.0058	0.1991	0.2003	0.1000	0.1006	
TGCI	418.00	452.00				1	1.0813	0.1964	0.2124	0.1000	0.1081	
UFM	123.00	117.00				1	0.9512	0.1655	0.1575	0.1000	0.0951	
SSC	524.00	562.00				1	1.0725	0.1619	0.1736	0.1000	0.1073	
THL	101.00	83.00				1	0.8218	0.0977	0.0803	0.1000	0.0822	
ATL	192.00	164.00				1	0.8542	0.0014	0.0012	0.1000	0.0854	
CTW	385.00	391.00				1	1.0156	0.0903	0.0917	0.1000	0.1016	
TPC	624.00	636.00				1	1.0192	0.0095	0.0097	0.1000	0.1019	
Total								1.0000	1.0043	1.0000	0.9832	
Reinv.Payoffs									1.0043		0.9832	
PERIOD	0401	BUYING DATE	6/2/30			M5						
		SELLING DATE	6/3/30									
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.			
BBL	263.00	253.00	9.00	100.00	0.07	1	1.0350	0.2648	0.2740			
TFB	319.00	337.00				1	1.0564	0.1423	0.1503			
BAY	177.00	170.00	6.00			1	0.9944	0.1419	0.1411			
SUC	173.00	174.00				1	1.0058	0.0958	0.0964			
IFCT	189.00	185.00				1	0.9788	0.0955	0.0935			
PT	202.00	187.00	14.00	135.00	0.50	1	1.1238	0.0613	0.0689			
SF3	22.00	23.25				1	1.0568	0.0575	0.0607			
JCC	175.00	174.00				1	0.9943	0.0504	0.0501			
SCCC	698.00	776.00				1	1.1117	0.0466	0.0518			
SFP	493.00	525.00				1	1.0649	0.0439	0.0468			
Total								1.0000	1.0336			
Reinv.Payoffs									1.0336			

ตารางที่ 1 (ต่อ)

PERIOD	0402		BUYING DATE		6/3/30				M1		M2	
			SELLING DATE		3/4/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
TTP	704.00	968.00				1	1.3750	0.1778	0.2445	0.1866	0.2566	
TISCO	169.00	213.00				1	1.2604	0.1792	0.2258	0.1497	0.1886	
NFS	120.75	149.75				1	1.2402	0.1185	0.1470	0.0595	0.0738	
BFIT	243.00	249.00	9.00			1	1.0617	0.1746	0.1854	0.1500	0.1593	
SPC	326.00	438.00				1	1.3436	0.1014	0.1362	0.1298	0.1745	
TPC	636.00	768.00				1	1.2075	0.0729	0.0881	0.0820	0.0991	
SCCC	776.00	818.00	40.00			1	1.1057	0.1041	0.1151	0.1521	0.1682	
TFB	337.00	331.00	10.50			1	1.0134	0.0000	0.0000	0.0381	0.0386	
SFP	525.00	575.00				1	1.0952	0.0714	0.0782	0.0225	0.0247	
BBL	253.00	257.00				1	1.0158	0.0000	0.0000	0.0295	0.0300	
Total								0.9999	1.2202	1.0000	1.2133	
Reinv.Payoffs									1.3298		1.2915	

PERIOD	0402		BUYING DATE		6/3/30				M3		M4	
			SELLING DATE		3/4/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
TFB	337.00	331.00	10.50			1	1.0134	0.2349	0.2381	0.1000	0.1013	
TMB	298.00	304.00	11.00			1	1.0570	0.1789	0.1891	0.1000	0.1057	
BOA	101.00	104.00				1	1.0297	0.0245	0.0252	0.1000	0.1030	
IFCT	185.00	177.00	13.50			1	1.0297	0.0806	0.0830	0.1000	0.1030	
AITCO	260.00	290.00				1	1.1154	0.0675	0.0753	0.1000	0.1115	
ACL	221.00	275.00				1	1.2443	0.1201	0.1494	0.1000	0.1244	
DTM	169.00	169.00				1	1.0000	0.2159	0.2159	0.1000	0.1000	
JCC	174.00	251.00				1	1.4425	0.0176	0.0253	0.1000	0.1443	
UI	179.00	207.00	10.00			1	1.2123	0.0211	0.0256	0.1000	0.1212	
THL	83.00	99.00				1	1.1928	0.0389	0.0465	0.1000	0.1193	
Total								1.0000	1.0734	1.0000	1.1337	
Reinv.Payoffs									1.0780		1.1147	

PERIOD	0402		BUYING DATE		6/3/30				M5	
			SELLING DATE		3/4/30					
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	
BBL	253.00	257.00				1	1.0158	0.2596	0.2637	
TFB	337.00	331.00	10.50			1	1.0134	0.1541	0.1562	
BAY	170.00	182.00				1	1.0706	0.1408	0.1507	
IFCT	185.00	177.00	13.50			1	1.0297	0.0923	0.0950	
SUC	174.00	194.00	12.00			1	1.1839	0.0792	0.0938	
PT	187.00	191.00				1	1.0214	0.0731	0.0746	
SF3	23.25	24.50				1	1.0538	0.0631	0.0665	
NFS	120.75	149.75				1	1.2402	0.0497	0.0616	
JCC	174.00	251.00				1	1.4425	0.0456	0.0658	
UAF	147.00	156.00				1	1.0612	0.0425	0.0451	
Total								1.0000	1.0731	
Reinv.Payoffs									1.1092	

ตารางที่ 1 (ต่อ)

PERIOD	0403	BUYING DATE	3/4/30			M1	M2				
		SELLING DATE	30/4/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
TTP	968.00	1014.00	30.00			1	1.0785	0.1736	0.1873	0.1270	0.1370
NFS	149.75	177.75				1	1.1870	0.1137	0.1350	0.1360	0.1615
TISCO	213.00	291.00				1	1.3662	0.1480	0.2021	0.1304	0.1781
BFIT	249.00	385.00				1	1.5462	0.1359	0.2101	0.1105	0.1709
SCCC	818.00	920.00				1	1.1247	0.1224	0.1376	0.0526	0.0591
TPC	768.00	816.00				1	1.0625	0.0545	0.0579	0.0953	0.1013
SPC	438.00	442.00		100.00	0.25	1	1.2043	0.0474	0.0571	0.0590	0.0711
WG	206.00	258.00				1	1.2524	0.0303	0.0380	0.0654	0.0819
FFT	672.00	714.00				1	1.0625	0.0615	0.0653	0.1259	0.1338
TGCI	522.00	520.00	15.00			1	1.0249	0.1126	0.1154	0.0979	0.1003
Total								0.9999	1.2058	1.0000	1.1949
Reinv.Payoffs									1.6035		1.5432

PERIOD	0403	BUYING DATE	3/4/30			M3	M4				
		SELLING DATE	30/4/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BBL	257.00	265.00				1	1.0311	0.1336	0.1378	0.1000	0.1031
TFB	331.00	343.00				1	1.0363	0.0049	0.0050	0.1000	0.1036
AITCO	290.00	294.00	15.00			1	1.0655	0.0947	0.1009	0.1000	0.1066
DS	382.00	428.00	8.00			1	1.1414	0.1234	0.1408	0.1000	0.1141
SIC	450.00	450.00				1	1.0000	0.2247	0.2247	0.1000	0.1000
UI	207.00	243.00				1	1.1739	0.0361	0.0424	0.1000	0.1174
UT	214.50	292.50				1	1.3636	0.0680	0.0928	0.1000	0.1364
AFC	613.00	619.00				1	1.0098	0.0592	0.0598	0.1000	0.1010
TF	610.00	616.00				1	1.0098	0.2143	0.2164	0.1000	0.1010
FFT	672.00	714.00				1	1.0625	0.0410	0.0435	0.1000	0.1063
Total								1.0000	1.0643	1.0000	1.0894
Reinv.Payoffs									1.1473		1.2143

PERIOD	0403	BUYING DATE	3/4/30			M5					
		SELLING DATE	30/4/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	257.00	265.00				1	1.0311	0.2378	0.2452		
TFB	331.00	343.00				1	1.0363	0.1555	0.1612		
BAY	182.00	228.00				1	1.2527	0.1207	0.1513		
IFCT	177.00	178.00				1	1.0056	0.0868	0.0872		
SUC	194.00	230.00				1	1.1856	0.0791	0.0937		
SF3	24.50	25.25	2.00			1	1.1122	0.0777	0.0864		
PT	191.00	226.00				1	1.1832	0.0678	0.0802		
JCC	251.00	289.00	11.00			1	1.1952	0.0654	0.0781		
NFS	149.75	177.75				1	1.1870	0.0606	0.0719		
UAF	156.00	205.00				1	1.3141	0.0487	0.0640		
Total								1.0000	1.1192		
Reinv.Payoffs									1.2415		

ตารางที่ 1 (ต่อ)

PERIOD 0404		BUYING DATE 30/4/30				M1		M2				
		SELLING DATE 29/5/30										
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
NFS	177.75	229.75				1	1.2925	0.1296	0.1675	0.0789	0.1020	
TISCO	291.00	393.00				1	1.3505	0.1413	0.1909	0.1443	0.1949	
TTP	1014.00	962.00				1	0.9487	0.0903	0.0857	0.0615	0.0584	
BFIT	385.00	385.00				1	1.0000	0.1476	0.1476	0.1537	0.1537	
UT	292.50	430.50				1	1.4718	0.0665	0.0978	0.1035	0.1523	
TGCI	520.00	656.00				1	1.2615	0.1630	0.2056	0.1468	0.1852	
WG	258.00	274.00				1	1.0620	0.0151	0.0160	0.0188	0.0200	
SF3	25.25	26.75				1	1.0594	0.1148	0.1216	0.1161	0.1230	
BRC	258.00	328.00				1	1.2713	0.1116	0.1418	0.1317	0.1674	
FFT	714.00	804.00				1	1.1261	0.0203	0.0229	0.0448	0.0504	
Total								0.9999	1.1973	1.0000	1.2072	
Reinv.Payoffs									1.9198			1.8629

PERIOD 0404		BUYING DATE 30/4/30				M3		M4				
		SELLING DATE 29/5/30										
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
BAY	228.00	242.00				1	1.0614	0.0201	0.0213	0.1000	0.1061	
BOA	105.00	125.00				1	1.1905	0.1790	0.2131	0.1000	0.1190	
SINGER	34.25	32.00	1.00			1	0.9635	0.0321	0.0310	0.1000	0.0964	
TTP	1014.00	962.00				1	0.9487	0.1836	0.1742	0.1000	0.0949	
JCC	289.00	331.00				1	1.1453	0.0584	0.0669	0.1000	0.1145	
SCC	991.00	1023.00				1	1.0323	0.0166	0.0172	0.1000	0.1032	
SCCC	920.00	938.00				1	1.0196	0.2048	0.2088	0.1000	0.1020	
TTM	796.00	778.00				1	0.9774	0.1526	0.1492	0.1000	0.0977	
BATA	179.00	333.00				1	1.8603	0.0596	0.1108	0.1000	0.1860	
AFC	619.00	643.00				1	1.0388	0.0932	0.0968	0.1000	0.1039	
Total								1.0000	1.0892	1.0000	1.1238	
Reinv.Payoffs									1.2496			1.3646

PERIOD 0404		BUYING DATE 30/4/30				M5			
		SELLING DATE 29/5/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	265.00	285.00				1	1.0755	0.2051	0.2205
TFB	343.00	369.00				1	1.0758	0.1542	0.1658
BAY	228.00	242.00				1	1.0614	0.1239	0.1315
SF3	25.25	26.75				1	1.0594	0.0942	0.0998
UAF	205.00	221.00				1	1.0780	0.0785	0.0846
IFCT	178.00	172.00				1	0.9663	0.0731	0.0707
JCC	289.00	331.00				1	1.1453	0.0731	0.0837
SUC	230.00	280.00				1	1.2174	0.0721	0.0877
NFS	177.75	229.75				1	1.2925	0.0665	0.0859
PT	226.00	234.00				1	1.0354	0.0594	0.0615
Total								1.0000	1.0919
Reinv.Payoffs									1.3555

ตารางที่ 1 (ต่อ)

PERIOD	0405		BUYING DATE		29/5/30						
			SELLING DATE		26/6/30		M1		M2		
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
TISCO	393.00	401.00					1 1.0204	0.1445	0.1474	0.1526	0.1557
NFS	229.75	323.75					1 1.4091	0.1164	0.1640	0.1407	0.1983
TTP	962.00	962.00					1 1.0000	0.0852	0.0852	0.0806	0.0806
UT	430.50	438.50					1 1.0186	0.0560	0.0570	0.0216	0.0220
ICC	1035.00	1225.00					1 1.1836	0.1761	0.2084	0.0894	0.1058
DS	420.00	496.00					1 1.1810	0.0900	0.1062	0.1169	0.1381
BRC	328.00	340.00					1 1.0366	0.1220	0.1265	0.1474	0.1528
WG	247.00	268.00		130.00	0.17		1 1.1781	0.0000	0.0000	0.0502	0.0591
SF3	26.75	32.00					1 1.1963	0.0610	0.0730	0.0478	0.0572
TGCI	656.00	596.00					1 0.9085	0.1487	0.1351	0.1527	0.1387
Total								0.9999	1.1030	1.0000	1.1084
Reinv.Payoffs									2.1174		2.0649

PERIOD	0405		BUYING DATE		29/5/30						
			SELLING DATE		26/6/30		M3		M4		
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
SCB	560.00	592.00					1 1.0571	0.0561	0.0593	0.1000	0.1057
ACL	325.00	343.00					1 1.0554	0.1791	0.1890	0.1000	0.1055
SINGER	32.00	40.75					1 1.2734	0.0407	0.0518	0.1000	0.1273
NC	186.00	180.00					1 0.9677	0.0228	0.0220	0.1000	0.0968
JCC	331.00	423.00					1 1.2779	0.0483	0.0617	0.1000	0.1278
SCCC	938.00	1034.00					1 1.1023	0.1770	0.1951	0.1000	0.1102
TF	628.00	682.00					1 1.0860	0.1924	0.2089	0.1000	0.1086
UFM	150.00	174.00					1 1.1600	0.0275	0.0319	0.1000	0.1160
TWC	311.00	323.00					1 1.0386	0.1025	0.1064	0.1000	0.1039
SF3	26.75	32.00					1 1.1963	0.1537	0.1839	0.1000	0.1196
Total								1.0000	1.1101	1.0000	1.1215
Reinv.Payoffs									1.3872		1.5304

PERIOD	0405		BUYING DATE		29/5/30						
			SELLING DATE		26/6/30		M5				
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BBL	285.00	303.00					1 1.0632	0.1926	0.2048		
TF8	369.00	371.00		100.00	0.10		1 1.0789	0.1492	0.1609		
BAY	242.00	272.00		200.00	0.17		1 1.1736	0.1202	0.1411		
SF3	26.75	32.00					1 1.1963	0.1030	0.1232		
SUC	280.00	406.00					1 1.4500	0.0899	0.1304		
UAF	221.00	321.00					1 1.4525	0.0881	0.1279		
JCC	331.00	423.00					1 1.2779	0.0748	0.0956		
NFS	229.75	323.75					1 1.4091	0.0718	0.1011		
IFCT	172.00	189.00					1 1.0988	0.0657	0.0722		
PT	234.00	306.00					1 1.3077	0.0449	0.0587		
Total								1.0000	1.2158		
Reinv.Payoffs									1.6480		

ตารางที่ 1 (ต่อ)

PERIOD	0406	BUYING DATE	26/6/30			M1			M2	
		SELLING DATE	24/7/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
NFS	323.75	367.75				1 1.1359	0.1395	0.1585	0.1866	0.2120
TISCO	401.00	405.00				1 1.0100	0.1507	0.1522	0.1497	0.1512
UT	438.50	434.50				1 0.9909	0.0920	0.0912	0.0595	0.0590
SUC	406.00	388.00				1 0.9557	0.0822	0.0786	0.1500	0.1434
GF	296.00	296.00				1 1.0000	0.1126	0.1126	0.1298	0.1298
ICC	1225.00	2225.00				1 1.8163	0.2508	0.4555	0.0820	0.1490
BRC	340.00	414.00				1 1.2176	0.1544	0.1880	0.1521	0.1853
WG	268.00	284.00				1 1.0597	0.0000	0.0000	0.0381	0.0404
SF3	32.00	50.25				1 1.5703	0.0178	0.0279	0.0225	0.0353
JCC	423.00	421.00				1 0.9953	0.0000	0.0000	0.0295	0.0293
Total							1.0000	1.2644	1.0000	1.1347
Reinv.Payoffs								2.6774		2.3431
PERIOD	0406	BUYING DATE	26/6/30			M3			M4	
		SELLING DATE	24/7/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BJC	1045.00	1485.00				1 1.4211	0.1277	0.1815	0.1000	0.1421
WG	268.00	284.00				1 1.0597	0.0635	0.0673	0.1000	0.1060
SPC	488.00	646.00				1 1.3238	0.0821	0.1087	0.1000	0.1324
SUC	406.00	388.00				1 0.9557	0.1515	0.1448	0.1000	0.0956
ICC	1225.00	2225.00				1 1.8163	0.1812	0.3291	0.1000	0.1816
MBL	94.50	130.00				1 1.3757	0.0402	0.0552	0.1000	0.1376
UPF	349.00	357.00				1 1.0229	0.1739	0.1779	0.1000	0.1023
SFP	673.00	769.00				1 1.1426	0.0513	0.0586	0.1000	0.1143
DTC	480.00	632.00				1 1.3167	0.0046	0.0061	0.1000	0.1317
BAP	167.00	173.00				1 1.0359	0.1241	0.1285	0.1000	0.1036
Total							1.0000	1.2577	1.0000	1.2470
Reinv.Payoffs								1.7446		1.9085
PERIOD	0406	BUYING DATE	26/6/30			M5				
		SELLING DATE	24/7/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns Payoffs	Prop.	Inv.Pay.		
BBL	303.00	339.00				1 1.1188	0.1675	0.1874		
SUC	406.00	388.00				1 0.9557	0.1326	0.1267		
TFB	371.00	415.00				1 1.1186	0.1315	0.1471		
UAF	321.00	319.00				1 0.9938	0.1033	0.1026		
BAY	272.00	326.00		200.00	0.17	1 1.2757	0.0996	0.1271		
SF3	32.00	50.25				1 1.5703	0.0925	0.1453		
JCC	423.00	421.00				1 0.9953	0.0849	0.0845		
NFS	232.75	367.75				1 1.5800	0.0741	0.1170		
IFCT	189.00	236.00				1 1.2487	0.0611	0.0763		
GF	296.00	296.00				1 1.0000	0.0529	0.0529		
Total							1.0000	1.1669		
Reinv.Payoffs								1.9231		

ตารางที่ 1 (ต่อ)

PERIOD	0407		BUYING DATE 24/7/30			SELLING DATE 21/8/30		M1	M2		
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
NFS	367.75	353.00					1 0.9599	0.1433	0.1376	0.1607	0.1542
TISCO	405.00	387.00					1 0.9556	0.1776	0.1697	0.1607	0.1536
ICC	2225.00	1961.00	10.00	466.67	0.25		1 1.0537	0.1779	0.1874	0.1796	0.1893
GF	296.00	294.00					1 0.9932	0.1322	0.1313	0.0535	0.0531
SPI	809.00	693.00					1 0.8566	0.1230	0.1054	0.0854	0.0731
BRC	414.00	412.00					1 0.9952	0.0942	0.0938	0.1285	0.1279
UT	434.50	440.00					1 1.0127	0.1041	0.1054	0.1128	0.1142
SFT	1188.00	986.00					1 0.8300	0.0000	0.0000	0.0039	0.0032
SCCC	1274.00	1232.00	25.00				1 0.9867	0.0000	0.0000	0.0464	0.0457
AFC	901.00	975.00					1 1.0821	0.0476	0.0516	0.0685	0.0741
Total								0.9999	0.9821	1.0000	0.9886
Reinv.Payoffs									2.6294		2.3164

PERIOD	0407		BUYING DATE 24/7/30			SELLING DATE 21/8/30		M3	M4		
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	326.00	314.00	10.00				1 0.9939	0.0821	0.0816	0.1000	0.0994
BFIT	545.00	545.00					1 1.0000	0.2077	0.2077	0.1000	0.1000
AITCO	346.00	338.00					1 0.9769	0.0800	0.0781	0.1000	0.0977
SPC	646.00	512.00					1 0.7926	0.1315	0.1042	0.1000	0.0793
UPF	357.00	471.00					1 1.3193	0.1538	0.2029	0.1000	0.1319
BATA	305.00	309.00					1 1.0131	0.0791	0.0802	0.1000	0.1013
TWC	389.00	339.00					1 0.8715	0.0450	0.0392	0.1000	0.0871
POST	301.00	275.00					1 0.9136	0.0503	0.0459	0.1000	0.0914
SF2	43.25	43.00					1 0.9942	0.1515	0.1507	0.1000	0.0994
SF3	50.25	50.25					1 1.0000	0.0191	0.0191	0.1000	0.1000
Total								1.0000	1.0095	1.0000	0.9875
Reinv.Payoffs									1.7612		1.8846

PERIOD	0407		BUYING DATE 24/7/30			SELLING DATE 21/8/30		M5	
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	339.00	339.00					1 1.0000	0.1686	0.1686
SUC	388.00	384.00					1 0.9897	0.1412	0.1398
UAF	319.00	317.00					1 0.9937	0.1108	0.1101
TFB	415.00	405.00	11.00				1 1.0024	0.1061	0.1063
SF3	50.25	50.25					1 1.0000	0.0939	0.0939
BAY	326.00	314.00	10.00				1 0.9939	0.0906	0.0900
JCC	421.00	421.00					1 1.0000	0.0903	0.0903
IFCT	236.00	242.00					1 1.0254	0.0771	0.0791
NFS	367.75	353.00					1 0.9599	0.0674	0.0647
GF	296.00	294.00					1 0.9932	0.0539	0.0536
Total								1.0000	0.9964
Reinv.Payoffs									1.9162

ตารางที่ 1 (ต่อ)

PERIOD	0408		BUYING DATE		21/8/30				M1		M2	
			SELLING DATE		18/9/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
NFS	353.00	395.00				1	1.1190	0.0971	0.1086	0.1398	0.1564	
PT	344.00	420.00				1	1.2209	0.1425	0.1740	0.0882	0.1077	
SPI	693.00	697.00				1	1.0058	0.1407	0.1415	0.1567	0.1576	
ICC	1961.00	2061.00				1	1.0510	0.1717	0.1805	0.1519	0.1596	
UT	440.00	590.00				1	1.3409	0.1340	0.1797	0.1115	0.1495	
AFC	975.00	1249.00				1	1.2810	0.0970	0.1242	0.0592	0.0758	
TISCO	387.00	451.00				1	1.1654	0.0791	0.0922	0.0729	0.0849	
BAY	314.00	382.00				1	1.2166	0.0000	0.0000	0.0307	0.0373	
DTC	646.00	634.00				1	0.9814	0.0751	0.0737	0.1490	0.1462	
BRC	412.00	498.00				1	1.2087	0.0628	0.0760	0.0403	0.0487	
Total								1.0000	1.1503	1.0000	1.1237	
Reinv.Payoffs									3.0247		2.6030	

PERIOD	0408		BUYING DATE		21/8/30				M3		M4	
			SELLING DATE		18/9/30							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
TDB	361.00	373.00				1	1.0332	0.0326	0.0336	0.1000	0.1033	
NTB	272.00	326.00	6.00			1	1.2206	0.1052	0.1284	0.1000	0.1221	
BFIT	545.00	605.00	12.00			1	1.1321	0.2724	0.3084	0.1000	0.1132	
AITCO	338.00	396.00				1	1.1716	0.0230	0.0270	0.1000	0.1172	
TISCO	387.00	451.00				1	1.1654	0.1615	0.1882	0.1000	0.1165	
PHA	1485.00	1525.00	30.00			1	1.0471	0.1254	0.1313	0.1000	0.1047	
SCC	1309.00	1643.00				1	1.2552	0.0827	0.1038	0.1000	0.1255	
BNC	235.00	385.00				1	1.6383	0.0545	0.0892	0.1000	0.1638	
BATA	309.00	313.00				1	1.0129	0.0833	0.0844	0.1000	0.1013	
BAP	179.00	264.00				1	1.4749	0.0595	0.0878	0.1000	0.1475	
Total								1.0000	1.1820	1.0000	1.2151	
Reinv.Payoffs									2.0818		2.2901	

PERIOD	0408		BUYING DATE		21/8/30				M5	
			SELLING DATE		18/9/30					
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	
BBL	339.00	381.00	11.00			1	1.1563	0.1806	0.2088	
SUC	384.00	458.00				1	1.1927	0.1432	0.1708	
UAF	317.00	389.00				1	1.2271	0.1133	0.1391	
BAY	314.00	382.00				1	1.2166	0.0982	0.1195	
TFB	405.00	405.00				1	1.0000	0.0951	0.0951	
JCC	421.00	579.00				1	1.3753	0.0866	0.1191	
IFCT	242.00	306.00				1	1.2645	0.0857	0.1084	
SF3	50.25	45.00				1	0.8955	0.0848	0.0760	
NFS	353.00	395.00				1	1.1190	0.0599	0.0670	
GF	294.00	382.00	5.00			1	1.3163	0.0525	0.0692	
Total								1.0000	1.1729	
Reinv.Payoffs									2.2475	

ตารางที่ 1 (ต่อ)

PERIOD	0409		BUYING DATE		18/9/30		SELLING DATE		16/10/30		M1		M2	
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.			
BAY	382.00	510.00				1	1.3351	0.1370	0.1830	0.0023	0.0030			
DTC	634.00	710.00				1	1.1199	0.2076	0.2325	0.1158	0.1297			
NFS	395.00	505.00				1	1.2785	0.1068	0.1365	0.1228	0.1570			
BIC	411.00	859.00				1	2.0900	0.1123	0.2347	0.0678	0.1417			
UAF	389.00	627.00				1	1.6118	0.0889	0.1434	0.0308	0.0496			
AFC	1249.00	173.00	4.00	10.00	0.50	10	2.0697	0.0969	0.2006	0.1040	0.2153			
TMB	396.00	410.00				1	1.0354	0.0199	0.0206	0.1800	0.1864			
UT	590.00	674.00				1	1.1424	0.1043	0.1191	0.0736	0.0841			
BAP	264.00	193.00		55.00	1.00	1	1.2538	0.0000	0.0000	0.1136	0.1424			
SPI	697.00	881.00				1	1.2640	0.1262	0.1595	0.1899	0.2400			
Total								0.9999	1.4298	1.0005	1.3492			
Reinv.Payoffs									4.3246		3.5118			

PERIOD	0409		BUYING DATE		18/9/30		SELLING DATE		16/10/30		M3		M4	
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.			
BAY	382.00	510.00				1	1.3351	0.1023	0.1366	0.1000	0.1335			
BOA	164.00	220.00				1	1.3415	0.0310	0.0416	0.1000	0.1341			
PHA	1525.00	1861.00				1	1.2203	0.1407	0.1718	0.1000	0.1220			
TTP	1216.00	1510.00				1	1.2418	0.0612	0.0760	0.1000	0.1242			
JCC	579.00	643.00				1	1.1105	0.1431	0.1590	0.1000	0.1111			
SCC	1643.00	1915.00				1	1.1656	0.0020	0.0023	0.1000	0.1166			
TGCI	584.00	620.00				1	1.0616	0.1997	0.2120	0.1000	0.1062			
ATL	240.00	236.00				1	0.9833	0.0191	0.0188	0.1000	0.0983			
CTW	417.00	425.00				1	1.0192	0.1171	0.1193	0.1000	0.1019			
TPC	1520.00	1542.00				1	1.0145	0.1838	0.1865	0.1000	0.1014			
Total								1.0000	1.1237	1.0000	1.1493			
Reinv.Payoffs									2.3394		2.6321			

PERIOD	0409		BUYING DATE		18/9/30		SELLING DATE		16/10/30		M5			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.					
BBL	381.00	393.00				1	1.0315	0.1816	0.1873					
SUC	458.00	620.00				1	1.3537	0.1412	0.1911					
UAF	389.00	627.00				1	1.6118	0.1120	0.1805					
BAY	382.00	510.00				1	1.3351	0.1066	0.1424					
IFCT	306.00	338.00	9.00	200.00	0.23	1	1.2381	0.1007	0.1247					
TFB	405.00	413.00				1	1.0198	0.0929	0.0947					
JCC	579.00	643.00				1	1.1105	0.0890	0.0988					
SF3	45.00	65.25				1	1.4500	0.0752	0.1090					
GF	382.00	534.00				1	1.3979	0.0518	0.0725					
NFS	395.00	505.00				1	1.2785	0.0490	0.0627					
Total								1.0000	1.2636					
Reinv.Payoffs									2.8401					

ตารางที่ 1 (ต่อ)

PERIOD	0410	BUYING DATE	16/10/30			M1	M2				
		SELLING DATE	13/11/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	510.00	338.00		100.00	0.25	1	0.7794	0.1199	0.0934	0.0803	0.0626
PT	606.00	312.00				1	0.5149	0.1315	0.0677	0.0645	0.0332
UAF	627.00	307.00				1	0.4896	0.1179	0.0577	0.0872	0.0427
DTC	710.00	444.00				1	0.6254	0.2089	0.1306	0.0809	0.0506
BFIT	889.00	403.00				1	0.4533	0.2030	0.0920	0.1466	0.0665
SCB	850.00	562.00				1	0.6612	0.0230	0.0152	0.0894	0.0591
UT	674.00	356.00				1	0.5282	0.1032	0.0545	0.1714	0.0905
MBL	222.00	104.00				1	0.4685	0.0000	0.0000	0.1824	0.0854
TMB	410.00	336.00	5.00			1	0.8317	0.0325	0.0270	0.0016	0.0013
BRC	624.00	320.00				1	0.5128	0.0602	0.0309	0.0957	0.0491
Total								0.9999	0.5690	1.0000	0.5410
Reinv.Payoffs									2.4609		1.9000

PERIOD	0410	BUYING DATE	16/10/30			M3	M4				
		SELLING DATE	13/11/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BBL	393.00	327.00				1	0.8321	0.0381	0.0317	0.1000	0.0832
BAY	510.00	338.00		100.00	0.07	1	0.6961	0.1476	0.1027	0.1000	0.0696
TDB	443.00	331.00				1	0.7472	0.0709	0.0530	0.1000	0.0747
PHA	1861.00	1335.00				1	0.7174	0.1532	0.1099	0.1000	0.0717
JCC	643.00	423.00				1	0.6579	0.0514	0.0338	0.1000	0.0658
SCC	1915.00	1233.00				1	0.6439	0.0532	0.0343	0.1000	0.0644
TGCI	620.00	390.00				1	0.6290	0.1831	0.1152	0.1000	0.0629
UT	674.00	356.00				1	0.5282	0.1858	0.0981	0.1000	0.0528
SSC	1334.00	872.00				1	0.6537	0.0379	0.0248	0.1000	0.0654
SF3	55.25	30.25				1	0.4636	0.0788	0.0365	0.1000	0.0464
Total								1.0000	0.6400	1.0000	0.6569
Reinv.Payoffs									1.4972		1.7290

PERIOD	0410	BUYING DATE	16/10/30			M5						
		SELLING DATE	13/11/30									
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.			
BBL	393.00	327.00				1	0.9321	0.1874	0.1560			
SUC	620.00	356.00				1	0.5742	0.1495	0.0858			
UAF	627.00	307.00				1	0.4896	0.1114	0.0546			
BAY	510.00	338.00		100.00	0.25	1	0.7794	0.1100	0.0858			
IFCT	338.00	216.00				1	0.6391	0.1011	0.0646			
TFB	413.00	339.00				1	0.8208	0.0900	0.0739			
JCC	643.00	423.00				1	0.6579	0.0889	0.0585			
SF3	65.25	30.25				1	0.4636	0.0653	0.0303			
GF	534.00	318.00				1	0.5955	0.0537	0.0320			
NFS	505.00	223.00				1	0.4416	0.0426	0.0188			
Total								1.0000	0.6601			
Reinv.Payoffs									1.8749			

ตารางที่ 1 (ต่อ)

PERIOD	0411		BUYING DATE		13/11/30		SELLING DATE		11/12/30		M1	M2
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
GF	318.00	130.00				1	0.4088	0.5000	0.2044	0.3058	0.1250	
BIC	383.00	16.75				10	0.4373	0.2086	0.0912	0.1611	0.0705	
BAY	338.00	256.00				1	0.7574	0.0000	0.0000	0.0372	0.0282	
NTB	340.00	298.00		178.00	0.25	1	0.9647	0.0000	0.0000	0.1368	0.1320	
SPI	531.00	397.00				1	0.7476	0.0664	0.0497	0.0187	0.0140	
DTM	227.00	180.00				1	0.7930	0.0845	0.0670	0.1971	0.1563	
BRC	320.00	239.00				1	0.7438	0.0497	0.0370	0.0165	0.0123	
SUC	356.00	228.00		100.00	0.33	1	0.7603	0.0000	0.0000	0.0148	0.0112	
UAF	307.00	156.00				1	0.5081	0.0000	0.0000	0.0896	0.0455	
AFC	74.50	45.50				1	0.6107	0.0906	0.0554	0.0223	0.0136	

Total 0.9999 0.5047 1.0000 0.6086
Reinv.Payoffs 1.2419 1.1563

PERIOD	0411		BUYING DATE		13/11/30		SELLING DATE		11/12/30		M3	M4
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
NTB	340.00	298.00		178.00	0.25	1	0.9647	0.1251	0.1207	0.1000	0.0965	
BOA	156.00	114.00				1	0.7308	0.0875	0.0639	0.1000	0.0731	
AITCO	358.00	189.00				1	0.5279	0.0084	0.0044	0.1000	0.0528	
GF	318.00	130.00				1	0.4088	0.2624	0.1073	0.1000	0.0409	
TISCO	315.00	123.00				1	0.3905	0.0431	0.0168	0.1000	0.0390	
NFS	223.00	92.00				1	0.4126	0.0047	0.0019	0.1000	0.0413	
PHA	1335.00	1407.00				1	1.0539	0.2272	0.2395	0.1000	0.1054	
SCCC	1000.00	788.00				1	0.7880	0.0334	0.0264	0.1000	0.0788	
UI	307.00	199.00				1	0.6482	0.6573	0.0371	0.1000	0.0648	
TPC	1312.00	1018.00				1	0.7759	0.1509	0.1171	0.1000	0.0776	

Total 1.0000 0.7351 1.0000 0.6701
Reinv.Payoffs 1.1006 1.1586

PERIOD	0411		BUYING DATE		13/11/30		SELLING DATE		11/12/30		M5
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	327.00	275.00				1	0.8410	0.2196	0.1847		
SUC	356.00	228.00		100.00	0.33	1	0.7603	0.1492	0.1135		
BAY	338.00	256.00				1	0.7574	0.1127	0.0854		
TFB	339.00	295.00				1	0.8702	0.1065	0.0927		
UAF	307.00	156.00				1	0.5081	0.1027	0.0522		
IFCT	216.00	157.00				1	0.7269	0.0969	0.0705		
JCC	423.00	261.00				1	0.6170	0.0706	0.0435		
SF3	30.25	20.50				1	0.6777	0.0561	0.0380		
GF	318.00	130.00				1	0.4088	0.0489	0.0200		
PT	312.00	192.00				1	0.6154	0.0368	0.0226		

Total 1.0000 0.7230
Reinv.Payoffs 1.3555

ตารางที่ 1 (ต่อ)

PERIOD 0412		BUYING DATE 11/12/30				M1		M2			
		SELLING DATE 8/1/31									
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
DTM	180.00	218.00				1	1.2111	0.4138	0.5011	0.3055	0.3700
SPI	397.00	421.00				1	1.0605	0.3247	0.3443	0.2757	0.2924
BAY	256.00	328.00				1	1.2813	0.0240	0.0307	0.0033	0.0042
AFC	45.50	84.50				1	1.8571	0.2376	0.4412	0.0554	0.1029
BRC	238.00	348.00				1	1.4622	0.0000	0.0000	0.0946	0.1383
BIC	16.75	38.75				1	2.3134	0.0000	0.0000	0.0349	0.0807
EAC	237.00	295.00				1	1.2447	0.0000	0.0000	0.1027	0.1279
BOA	114.00	150.00				1	1.3158	0.0000	0.0000	0.0460	0.0605
SCC	1065.00	1587.00				1	1.4901	0.0000	0.0000	0.0046	0.0068
TMB	262.00	318.00				1	1.2137	0.0000	0.0000	0.0772	0.0938
Total								1.0000	1.3173	1.0000	1.2776
Reinv.Payoffs									1.6360		1.4773

PERIOD 0412		BUYING DATE 11/12/30				M3		M4			
		SELLING DATE 8/1/31									
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
TFB	295.00	351.00				1	1.1898	0.1179	0.1403	0.1000	0.1190
ACL	207.00	347.00				1	1.6763	0.0346	0.0580	0.1000	0.1676
DTM	180.00	218.00				1	1.2111	0.0538	0.0651	0.1000	0.1211
SP	148.00	266.00				1	1.7973	0.1797	0.3229	0.1000	0.1797
TGI	403.00	403.00				1	1.0000	0.0549	0.0549	0.1000	0.1000
TGCI	390.00	382.00				1	0.9795	0.1566	0.1534	0.1000	0.0979
TTM	600.00	716.00				1	1.1933	0.1153	0.1376	0.1000	0.1193
TICO	278.00	332.00				1	1.1942	0.0243	0.0291	0.1000	0.1194
BNC	165.00	190.00				1	1.1515	0.1161	0.1337	0.1000	0.1152
TF	602.00	678.00				1	1.1262	0.1468	0.1653	0.1000	0.1126
Total								1.0000	1.2603	1.0000	1.2519
Reinv.Payoffs									1.3871		1.4505

PERIOD 0412		BUYING DATE 11/12/30				M5			
		SELLING DATE 8/1/31							
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	275.00	321.00				1	1.1673	0.2329	0.2718
SUC	228.00	346.00				1	1.5175	0.1565	0.2375
TFB	295.00	351.00				1	1.1898	0.1157	0.1377
BAY	256.00	328.00				1	1.2813	0.1081	0.1385
IFCT	157.00	208.00				1	1.3248	0.1019	0.1350
UAF	156.00	326.00				1	2.0897	0.0884	0.1847
JCC	261.00	463.00				1	1.7739	0.0656	0.1164
SF3	20.50	35.50				1	1.7317	0.0483	0.0836
GF	130.00	39.75				10	3.0577	0.0459	0.1404
PT	192.00	344.00				1	1.7917	0.0367	0.0657
Total								1.0000	1.5114
Reinv.Payoffs									2.0487

ตารางที่ 2 ผลลัพธ์และผลลัพธ์สะสมจากการลงทุนแบบระยะเวลาถือหลักทรัพย์ 8 สัปดาห์

PERIOD	0801	BUYING DATE	6/2/30			M1	M2				
		SELLING DATE	3/4/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
NFS	113.75	149.75				1	1.3165	0.1360	0.1791	0.1306	0.1720
TISCO	1230.00	213.00	5.60	10.00	0.56	5	1.3514	0.2144	0.2897	0.0064	0.0086
BFIT	247.00	249.00	9.00			1	1.0445	0.1532	0.1600	0.2020	0.2110
TTP	538.00	968.00				1	1.7993	0.1399	0.2518	0.0721	0.1297
SPC	324.00	438.00				1	1.3519	0.0843	0.1140	0.0305	0.0412
TPC	624.00	768.00				1	1.2308	0.0711	0.0875	0.0622	0.0765
TFB	319.00	331.00	10.50			1	1.0705	0.0000	0.0000	0.1123	0.1202
TGCI	418.00	522.00				1	1.2488	0.1582	0.1976	0.1680	0.2098
BAY	177.00	182.00				1	1.0282	0.0000	0.0000	0.0838	0.0862
SFP	493.00	575.00				1	1.1663	0.0427	0.0498	0.1321	0.1541

Total 0.9999 1.3295 1.0000 1.2094
Reinv.Payoffs 1.3295 1.2094

PERIOD	0801	BUYING DATE	6/2/30			M3	M4				
		SELLING DATE	3/4/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	177.00	182.00				1	1.0282	0.0781	0.0803	0.1000	0.1028
SIC	372.00	450.00	24.00			1	1.2742	0.0001	0.0001	0.1000	0.1274
SUC	173.00	194.00	12.00			1	1.1908	0.1991	0.2371	0.1000	0.1191
TGCI	418.00	522.00				1	1.2488	0.1964	0.2452	0.1000	0.1249
UFM	123.00	115.00				1	0.9350	0.1655	0.1548	0.1000	0.0935
SSC	524.00	642.00				1	1.2252	0.1619	0.1983	0.1000	0.1225
THL	101.00	99.00				1	0.9802	0.0977	0.0958	0.1000	0.0980
ATL	192.00	200.00				1	1.0417	0.0014	0.0015	0.1000	0.1042
CTW	385.00	375.00	25.00			1	1.0390	0.0903	0.0938	0.1000	0.1039
TPC	624.00	768.00				1	1.2308	0.0095	0.0117	0.1000	0.1231

Total 1.0000 1.1186 1.0000 1.1194
Reinv.Payoffs 1.1186 1.1194

PERIOD	0801	BUYING DATE	6/2/30			M5					
		SELLING DATE	3/4/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	263.00	257.00	9.00	100.00	0.07	1	1.0512	0.2648	0.2783		
TFB	319.00	331.00	10.50			1	1.0705	0.1423	0.1523		
BAY	177.00	182.00				1	1.0282	0.1419	0.1459		
SUC	173.00	194.00	12.00			1	1.1908	0.0958	0.1141		
IFCT	189.00	177.00	13.50			1	1.0079	0.0955	0.0963		
PT	202.00	191.00				1	0.9455	0.0613	0.0580		
SF3	22.00	24.50				1	1.1136	0.0575	0.0640		
JCC	175.00	251.00				1	1.4343	0.0504	0.0723		
SCCC	698.00	818.00	40.00			1	1.2292	0.0466	0.0573		
SFP	493.00	575.00				1	1.1663	0.0439	0.0512		

Total 1.0000 1.0897
Reinv.Payoffs 1.0897

ตารางที่ 2 (ต่อ)

PERIOD	0802	BUYING DATE	3/4/30			M1	M2				
		SELLING DATE	29/5/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
TTP	968.00	962.00	30.00			1	1.0248	0.1736	0.1779	0.1270	0.1302
NFS	149.75	229.75				1	1.5342	0.1137	0.1745	0.1360	0.2087
TISCO	213.00	393.00				1	1.8451	0.1480	0.2730	0.1304	0.2406
BFIT	249.00	385.00				1	1.5462	0.1359	0.2101	0.1105	0.1709
SCCC	818.00	938.00				1	1.1467	0.1224	0.1403	0.0526	0.0603
TPC	768.00	864.00				1	1.1250	0.0545	0.0613	0.0953	0.1073
SPC	438.00	446.00				1	1.0183	0.0474	0.0483	0.0590	0.0601
WG	206.00	274.00				1	1.3301	0.0303	0.0403	0.0654	0.0870
FFT	672.00	804.00				1	1.1964	0.0615	0.0736	0.1259	0.1506
TGCI	522.00	656.00				1	1.2567	0.1126	0.1415	0.0979	0.1230
Total								0.9999	1.3408	1.0000	1.3385
Reinv.Payoffs									1.7826		1.6187

PERIOD	0802	BUYING DATE	3/4/30			M3	M4				
		SELLING DATE	29/5/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BBL	257.00	285.00				1	1.1089	0.1336	0.1482	0.1000	0.1109
TFB	331.00	369.00				1	1.1148	0.0049	0.0054	0.1000	0.1115
AITCO	290.00	300.00	15.00			1	1.0862	0.0947	0.1028	0.1000	0.1086
DS	382.00	420.00	8.00			1	1.1204	0.1234	0.1382	0.1000	0.1120
SIC	450.00	440.00				1	0.9778	0.2247	0.2197	0.1000	0.0978
UI	207.00	291.00				1	1.4058	0.0361	0.0508	0.1000	0.1406
UT	214.50	430.50				1	2.0070	0.0680	0.1366	0.1000	0.2007
AFC	613.00	643.00				1	1.0489	0.0592	0.0621	0.1000	0.1049
TF	610.00	628.00				1	1.0295	0.2143	0.2207	0.1000	0.1030
FFT	672.00	804.00				1	1.1964	0.0410	0.0490	0.1000	0.1196
Total								1.0000	1.1336	1.0000	1.2096
Reinv.Payoffs									1.2680		1.3540

PERIOD	0802	BUYING DATE	3/4/30			M5					
		SELLING DATE	29/5/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	257.00	285.00				1	1.1089	0.2378	0.2637		
TFB	331.00	369.00				1	1.1148	0.1555	0.1734		
BAY	182.00	242.00				1	1.3297	0.1207	0.1605		
IFCT	177.00	172.00				1	0.9718	0.0868	0.0843		
SUC	194.00	280.00				1	1.4433	0.0791	0.1141		
SF3	24.50	26.75				1	1.0918	0.0777	0.0848		
PT	191.00	234.00				1	1.2251	0.0678	0.0830		
JCC	251.00	331.00	11.00			1	1.3625	0.0654	0.0891		
NFS	149.75	229.75				1	1.5342	0.0606	0.0929		
UAF	156.00	221.00				1	1.4167	0.0487	0.0690		
Total								1.0000	1.2149		
Reinv.Payoffs									1.3239		

PERIOD 0803		BUYING DATE 29/5/30		SELLING DATE 24/7/30		M1		M2			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
TISCO	393.00	405.00				1	1.0305	0.1445	0.1489	0.1526	0.1573
NFS	229.75	367.75				1	1.6007	0.1164	0.1863	0.1407	0.2253
TTP	962.00	1106.00				1	1.1497	0.0852	0.0980	0.0806	0.0927
UT	430.50	434.50				1	1.0093	0.0560	0.0565	0.0216	0.0218
ICC	1035.00	2225.00				1	2.1498	0.1761	0.3785	0.0894	0.1923
DS	420.00	554.00				1	1.3190	0.0900	0.1187	0.1169	0.1542
BRC	328.00	414.00				1	1.2622	0.1220	0.1540	0.1474	0.1860
WG	247.00	284.00		130.00	0.17	1	1.2537	0.0000	0.0000	0.0502	0.0629
SF3	26.75	50.25				1	1.8785	0.0610	0.1146	0.0478	0.0898
TGCI	656.00	634.00				1	0.9665	0.1487	0.1437	0.1527	0.1476
Total								0.9999	1.3993	1.0000	1.3299
Reinv.Payoffs									2.4944		2.1527

PERIOD 0803		BUYING DATE 29/5/30		SELLING DATE 24/7/30		M3		M4			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
SCB	560.00	624.00				1	1.1143	0.0561	0.0625	0.1000	0.1114
ACL	325.00	355.00				1	1.0923	0.1791	0.1956	0.1000	0.1092
SINGER	32.00	39.75				1	1.2422	0.0407	0.0505	0.1000	0.1242
NC	186.00	251.00				1	1.3495	0.0228	0.0307	0.1000	0.1349
JCC	331.00	421.00				1	1.2719	0.0483	0.0614	0.1000	0.1272
SCCC	938.00	1274.00				1	1.3582	0.1770	0.2404	0.1000	0.1358
TF	628.00	940.00				1	1.4968	0.1924	0.2880	0.1000	0.1497
UFM	150.00	176.00				1	1.1733	0.0275	0.0323	0.1000	0.1173
TWC	311.00	389.00		100.00	0.25	1	1.4831	0.1025	0.1520	0.1000	0.1483
SF3	26.75	50.25				1	1.8785	0.1537	0.2888	0.1000	0.1879
Total								1.0000	1.4022	1.0000	1.3460
Reinv.Payoffs									1.7780		1.8225

PERIOD 0803		BUYING DATE 29/5/30		SELLING DATE 24/7/30		M5			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	285.00	339.00				1	1.1895	0.1926	0.2291
TFE	369.00	415.00		100.00	0.10	1	1.2100	0.1492	0.1805
BAY	242.00	326.00		200.00	0.17	1	1.4339	0.1202	0.1724
SF3	26.75	50.25				1	1.8785	0.1030	0.1934
SUC	280.00	388.00				1	1.3857	0.0899	0.1246
UAF	221.00	319.00				1	1.4434	0.0881	0.1271
JCC	331.00	421.00				1	1.2719	0.0748	0.0951
NFS	229.75	367.75				1	1.6007	0.0718	0.1149
IFCT	172.00	236.00				1	1.3721	0.0657	0.0901
PT	234.00	334.00				1	1.4274	0.0449	0.0641
Total								1.0000	1.3912
Reinv.Payoffs									1.8418

PERIOD	0804		BUYING DATE		24/7/30		SELLING DATE		18/9/30		M1		M2	
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.			
NFS	367.75	395.00				1	1.0741	0.1433	0.1540	0.1607	0.1726			
TISCO	405.00	451.00				1	1.1136	0.1776	0.1977	0.1607	0.1790			
ICC	2225.00	2061.00	10.00	466.67	0.25	1	1.1099	0.1779	0.1974	0.1796	0.1993			
GF	296.00	382.00	5.00			1	1.3074	0.1322	0.1729	0.0535	0.0699			
SPI	809.00	697.00				1	0.8616	0.1230	0.1060	0.0854	0.0736			
BRC	414.00	498.00				1	1.2029	0.0942	0.1134	0.1285	0.1546			
UT	434.50	590.00				1	1.3579	0.1041	0.1413	0.1128	0.1532			
SFT	1188.00	1196.00				1	1.0067	0.0000	0.0000	0.0039	0.0039			
SCCC	1274.00	1662.00				1	1.3046	0.0000	0.0000	0.0464	0.0605			
AFC	901.00	1249.00				1	1.3862	0.0476	0.0660	0.0685	0.0950			
Total								0.9999	1.1486	1.0000	1.1616			
Reinv.Payoffs									2.8651		2.5005			

PERIOD	0804		BUYING DATE		24/7/30		SELLING DATE		18/9/30		M3		M4	
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.			
BAY	326.00	382.00	10.00			1	1.2025	0.0821	0.0987	0.1000	0.1202			
BFIT	545.00	605.00	12.00			1	1.1321	0.2077	0.2351	0.1000	0.1132			
AITCO	346.00	396.00				1	1.1445	0.0800	0.0915	0.1000	0.1145			
SPC	646.00	604.00				1	0.9350	0.1315	0.1230	0.1000	0.0935			
UPF	357.00	433.00	72.00			1	1.4146	0.1538	0.2176	0.1000	0.1415			
BATA	305.00	313.00				1	1.0262	0.0791	0.0812	0.1000	0.1026			
TWC	389.00	355.00				1	0.9126	0.0450	0.0410	0.1000	0.0913			
POST	301.00	291.00				1	0.9668	0.0503	0.0486	0.1000	0.0967			
SF2	43.25	45.00	2.25			1	1.0925	0.1515	0.1656	0.1000	0.1092			
SF3	50.25	52.75				1	1.0498	0.0191	0.0200	0.1000	0.1050			
Total								1.0000	1.1223	1.0000	1.0876			
Reinv.Payoffs									1.9954		1.9822			

PERIOD	0407		BUYING DATE		24/7/29		SELLING DATE		21/8/29		M5	
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.			
BBL	339.00	381.00	11.00			1	1.1563	0.1686	0.1950			
SUC	386.00	458.00				1	1.1804	0.1412	0.1667			
UAF	319.00	389.00				1	1.2194	0.1108	0.1352			
TFB	415.00	405.00	11.00			1	1.0024	0.1061	0.1063			
SF3	50.25	52.75				1	1.0498	0.0939	0.0985			
BAY	326.00	382.00	10.00			1	1.2025	0.0906	0.1089			
JCC	421.00	579.00				1	1.3753	0.0903	0.1242			
IFCT	236.00	306.00				1	1.2966	0.0771	0.1000			
NFS	367.75	395.00				1	1.0741	0.0674	0.0724			
GF	296.00	382.00	5.00			1	1.3074	0.0539	0.0705			
Total								1.0000	1.1778			
Reinv.Payoffs									2.1693			

ตารางที่ 2 (ต่อ)

PERIOD	0805	BUYING DATE	18/9/30			M1	M2				
		SELLING DATE	13/11/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	382.00	338.00		100.00	0.25	1	1.0406	0.1370	0.1426	0.0023	0.0024
DTC	634.00	444.00				1	0.7003	0.2076	0.1454	0.1158	0.0811
NFS	395.00	223.00				1	0.5646	0.1068	0.0603	0.1228	0.0693
BIC	411.00	383.00				1	0.9319	0.1123	0.1046	0.0678	0.0632
UAF	389.00	307.00				1	0.7892	0.0889	0.0702	0.0308	0.0243
AFC	1249.00	74.50	4.00	10.00	0.50	10	0.8867	0.0969	0.0860	0.1040	0.0922
TMB	396.00	336.00	5.00			1	0.8611	0.0199	0.0172	0.1800	0.1550
UT	590.00	356.00				1	0.6034	0.1043	0.0629	0.0736	0.0444
BAP	264.00	87.00		55.00	1.00	1	0.4508	0.0000	0.0000	0.1131	0.0510
SPI	697.00	531.00				1	0.7618	0.1262	0.0961	0.1899	0.1447
Total								0.9999	0.7852	1.0000	0.7275
Reinv.Payoffs									2.2497		1.8192

PERIOD	0805	BUYING DATE	18/9/30			M3	M4				
		SELLING DATE	13/11/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	382.00	338.00		100.00	0.07	1	0.9293	0.1023	0.0951	0.1000	0.0929
BDA	164.00	156.00				1	0.9512	0.0310	0.0295	0.1000	0.0951
PHA	1525.00	1335.00				1	0.8754	0.1407	0.1232	0.1000	0.0875
TTP	1216.00	982.00				1	0.8076	0.0612	0.0494	0.1000	0.0808
JCC	579.00	423.00				1	0.7306	0.1431	0.1046	0.1000	0.0731
SCC	1643.00	1233.00				1	0.7505	0.0020	0.0015	0.1000	0.0750
TGCI	584.00	390.00				1	0.6678	0.1997	0.1334	0.1000	0.0668
ATL	240.00	173.00				1	0.7208	0.0191	0.0138	0.1000	0.0721
CTW	417.00	339.00				1	0.8129	0.1171	0.0952	0.1000	0.0813
TPC	1520.00	1312.00				1	0.8632	0.1838	0.1587	0.1000	0.0863
Total								1.0000	0.8042	1.0000	0.8109
Reinv.Payoffs									1.6046		1.6074

PERIOD	0805	BUYING DATE	18/9/30			M5			
		SELLING DATE	13/11/30						
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	381.00	327.00				1	0.8583	0.1816	0.1559
SUC	458.00	356.00				1	0.7773	0.1412	0.1098
UAF	389.00	307.00				1	0.7892	0.1120	0.0884
BAY	382.00	338.00	100.00	0.25		1	1.1466	0.1066	0.1223
IFCT	306.00	216.00	9.00	200.00	0.23	1	0.7474	0.1007	0.0753
TFB	405.00	339.00				1	0.8370	0.0929	0.0777
JCC	579.00	423.00				1	0.7306	0.0890	0.0650
SF3	45.00	30.25				1	0.6722	0.0752	0.0505
GF	382.00	318.00				1	0.8325	0.0518	0.0432
NFS	395.00	223.00				1	0.5646	0.0490	0.0277
Total								1.0000	0.8156
Reinv.Payoffs									1.7693

PERIOD	0806		BUYING DATE		13/11/30		SELLING DATE		8/1/31		M1	M2
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
GF	318.00	39.75				10	1.2500	0.5000	0.6250	0.3058	0.3823	
BIC	383.00	38.75				10	1.0117	0.2086	0.2110	0.1611	0.1630	
BAY	338.00	328.00				1	0.9704	0.0000	0.0000	0.0372	0.0361	
NTB	340.00	294.00		178.00	0.25	1	0.9500	0.0000	0.0000	0.1368	0.1300	
SPI	531.00	421.00				1	0.7928	0.0664	0.0527	0.0187	0.0148	
DTM	227.00	218.00				1	0.9604	0.0845	0.0811	0.1971	0.1893	
BRC	320.00	348.00				1	1.0875	0.0497	0.0541	0.0165	0.0180	
SUC	356.00	346.00		100.00	0.33	1	1.2022	0.0000	0.0000	0.0148	0.0177	
UAF	307.00	236.00				1	0.7687	0.0000	0.0000	0.0896	0.0689	
AFC	74.50	84.50				1	1.1342	0.0906	0.1028	0.0223	0.0253	
Total								0.9999	1.1268	1.0000	1.0454	
Reinv.Payoffs									2.5348		1.9018	

PERIOD	0806		BUYING DATE		13/11/30		SELLING DATE		8/1/31		M3	M4
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pav.	Prop.	Inv.Pav.	
NTB	340.00	294.00		178.00	0.25	1	0.9500	0.1251	0.1188	0.1000	0.0950	
BOA	156.00	150.00				1	0.9615	0.0875	0.0841	0.1000	0.0962	
AITCO	358.00	322.00				1	0.8994	0.0084	0.0076	0.1000	0.0899	
GF	318.00	39.75				10	1.2500	0.2624	0.3280	0.1000	0.1250	
TISCO	315.00	336.00				1	1.0667	0.0431	0.0459	0.1000	0.1067	
NFS	223.00	318.00				1	1.4260	0.0047	0.0067	0.1000	0.1426	
PHA	1335.00	1437.00				1	1.0764	0.2272	0.2446	0.1000	0.1076	
SCCC	1000.00	1390.00				1	1.3900	0.0334	0.0465	0.1000	0.1390	
UI	307.00	286.00				1	0.9316	0.0573	0.0533	0.1000	0.0932	
TPC	1312.00	922.00				1	0.7027	0.1509	0.1060	0.1000	0.0703	
Total								1.0000	1.0416	1.0000	1.0654	
Reinv.Payoffs									1.6715		1.7126	

PERIOD	0806		BUYING DATE		13/11/30		SELLING DATE		8/1/31		M5
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pav.		
BBL	327.00	321.00				1	0.9817	0.2196	0.2156		
SUC	356.00	346.00		100.00	0.33	1	1.2022	0.1492	0.1794		
BAY	338.00	328.00				1	0.9704	0.1127	0.1094		
TFB	339.00	351.00				1	1.0354	0.1065	0.1103		
UAF	307.00	326.00				1	1.0619	0.1027	0.1091		
IFCT	216.00	208.00				1	0.9630	0.0969	0.0934		
JCC	423.00	463.00				1	1.0946	0.0706	0.0772		
SF3	30.25	35.50				1	1.1736	0.0561	0.0658		
GF	318.00	39.75				10	1.2500	0.0489	0.0611		
PT	312.00	344.00				1	1.1026	0.0368	0.0406		
Total								1.0000	1.0618		
Reinv.Payoffs									1.8786		

ตารางที่ 3 ผลลัพธ์และผลลัพธ์สะสมจากการลงทุนแบบระยะเวลาถือหลักทรัพย์ 12 สัปดาห์

PERIOD	1201	BUYING DATE		6/2/30		SELLING DATE		30/4/30		M1	M2
SEC.	P(t-1)	P(t)	D _i	P _o	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
NFS	113.75	177.75	6.50			1	1.6198	0.1360	0.2204	0.1306	0.2116
TISCO	1230.00	291.00	5.60	10.00	0.56	5	1.8462	0.2144	0.3958	0.0064	0.0118
BFIT	247.00	385.00	9.00			1	1.5951	0.1532	0.2444	0.2020	0.3222
TTP	538.00	1014.00	30.00			1	1.9405	0.1399	0.2715	0.0721	0.1399
SPC	324.00	442.00		100.00	0.25	1	1.6281	0.0843	0.1373	0.0305	0.0497
TPC	624.00	816.00				1	1.3077	0.0711	0.0930	0.0622	0.0813
TFB	319.00	343.00	10.50			1	1.1082	0.0000	0.0000	0.1123	0.1244
TGCI	418.00	520.00	15.00			1	1.2799	0.1582	0.2025	0.1680	0.2150
BAY	177.00	228.00	6.00			1	1.3220	0.0000	0.0000	0.0839	0.1108
SFP	493.00	655.00				1	1.3286	0.0427	0.0567	0.1321	0.1755
Total								0.9999	1.6216	1.0000	1.4423
Reinv. Payoffs									1.6216		1.4423

PERIOD	1201	BUYING DATE		6/2/30		SELLING DATE		30/4/30		M3	M4
SEC.	P(t-1)	P(t)	D _i	P _o	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	177.00	228.00	6.00			1	1.3220	0.0781	0.1033	0.1000	0.1322
SIC	372.00	450.00	24.00			1	1.2742	0.0001	0.0001	0.1000	0.1274
SUC	173.00	230.00	12.00			1	1.3988	0.1991	0.2785	0.1000	0.1399
TGCI	418.00	520.00	15.00			1	1.2799	0.1964	0.2514	0.1000	0.1280
UFM	123.00	129.00				1	1.0488	0.1655	0.1736	0.1000	0.1049
SSC	524.00	744.00	22.00			1	1.4618	0.1619	0.2366	0.1000	0.1462
THL	101.00	96.00				1	0.9505	0.0977	0.0929	0.1000	0.0950
ATL	192.00	190.00				1	0.9896	0.0014	0.0014	0.1000	0.0990
CTW	385.00	395.00	25.00			1	1.0909	0.0903	0.0985	0.1000	0.1091
TPC	624.00	816.00				1	1.3077	0.0095	0.0124	0.1000	0.1308
Total								1.0000	1.2487	1.0000	1.2124
Reinv. Payoffs									1.2487		1.2124

PERIOD	1201	BUYING DATE		6/2/30		SELLING DATE		30/4/30		M5
SEC.	P(t-1)	P(t)	D _i	P _o	nr	ns	Payoffs	Prop.	Inv.Pay.	
BBL	263.00	265.00	9.00	100.00	0.07	1	1.0837	0.2648	0.2869	
TFB	319.00	343.00	10.50			1	1.1082	0.1423	0.1577	
BAY	177.00	228.00	6.00			1	1.3220	0.1419	0.1875	
SUC	173.00	230.00	12.00			1	1.3988	0.0958	0.1340	
IFCT	189.00	178.00	13.50			1	1.0132	0.0955	0.0968	
PT	202.00	226.00	14.00	135.00	0.50	1	1.4134	0.0613	0.0867	
SF3	22.00	25.50	2.00			1	1.2500	0.0575	0.0718	
JCC	175.00	289.00	11.00			1	1.7143	0.0504	0.0865	
SCCC	698.00	920.00	40.00			1	1.3754	0.0466	0.0641	
SFP	493.00	655.00				1	1.3286	0.0439	0.0583	
Total								1.0000	1.2304	
Reinv. Payoffs									1.2304	

PERIOD 1202		BUYING DATE 30/4/30		SELLING DATE 27/7/30		M1		M2				
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
NFS	177.75	367.75					1 2.0689	0.1296	0.2681	0.0789	0.1632	
TISCO	291.00	405.00					1 1.3918	0.1413	0.1967	0.1443	0.2008	
TTP	1014.00	1106.00					1 1.0907	0.0903	0.0985	0.0615	0.0671	
BFIT	385.00	545.00					1 1.4156	0.1476	0.2089	0.1537	0.2175	
UT	292.50	434.50					1 1.4855	0.0665	0.0988	0.1035	0.1538	
TGCI	520.00	634.00					1 1.2192	0.1630	0.1987	0.1468	0.1789	
WG	258.00	284.00		130.00	0.17		1 1.2003	0.0151	0.0181	0.0188	0.0226	
SF3	25.25	50.25					1 1.9901	0.1148	0.2284	0.1161	0.2310	
BRC	258.00	414.00					1 1.6047	0.1116	0.1790	0.1317	0.2113	
FFT	714.00	1188.00					1 1.6639	0.0203	0.0338	0.0448	0.0745	
Total								0.9999	1.5289	1.0000	1.5208	
Reinv.Payoffs									2.4792			2.1933

PERIOD 1202		BUYING DATE 30/4/30		SELLING DATE 27/7/30		M3		M4				
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
BAY	228.00	326.00		200.00	0.17	1	1.5219	0.0201	0.0305	0.1000	0.1522	
BOA	105.00	136.00		100.00	0.33	1	1.4095	0.1790	0.2523	0.1000	0.1410	
SINGER	34.25	39.75				1	1.1606	0.0321	0.0373	0.1000	0.1161	
TTP	1014.00	1106.00				1	1.0907	0.1836	0.2003	0.1000	0.1091	
JCC	289.00	421.00				1	1.4567	0.0584	0.0851	0.1000	0.1457	
SCC	991.00	1391.00				1	1.4036	0.0166	0.0234	0.1000	0.1404	
SCCC	920.00	1274.00				1	1.3848	0.2048	0.2836	0.1000	0.1385	
TTM	796.00	916.00				1	1.1508	0.1526	0.1756	0.1000	0.1151	
BATA	179.00	305.00				1	1.7039	0.0596	0.1015	0.1000	0.1704	
AFC	619.00	901.00				1	1.4556	0.0932	0.1356	0.1000	0.1456	
Total								1.0000	1.3252	1.0000	1.3738	
Reinv.Payoffs									1.6547			1.6657

PERIOD 1202		BUYING DATE 30/4/30		SELLING DATE 27/7/30		M5			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	265.00	339.00				1	1.2792	0.2051	0.2623
TFB	343.00	415.00		100.00	0.10	1	1.3017	0.1542	0.2007
BAY	228.00	326.00		200.00	0.17	1	1.5219	0.1239	0.1885
SF3	25.25	50.25				1	1.9901	0.0942	0.1875
UAF	205.00	319.00				1	1.5561	0.0785	0.1222
IFCT	178.00	236.00				1	1.3258	0.0731	0.0969
JCC	289.00	421.00				1	1.4567	0.0731	0.1065
SUC	230.00	388.00				1	1.6870	0.0721	0.1216
NFS	177.75	367.75				1	2.0689	0.0665	0.1376
PT	226.00	334.00				1	1.4779	0.0594	0.0878
Total								1.0000	1.5115
Reinv.Payoffs									1.8598

PERIOD	1203		BUYING DATE		24/7/30		SELLING DATE		16/10/30		M1	M2
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
NFS	367.75	505.00				1	1.3732	0.1433	0.1968	0.1607	0.2206	
TISCO	405.00	589.00				1	1.4543	0.1776	0.2582	0.1607	0.2338	
ICC	2225.00	1991.00	10.00	466.67	0.25	1	1.0706	0.1779	0.1904	0.1796	0.1923	
GF	296.00	534.00	5.00			1	1.8209	0.1322	0.2408	0.0535	0.0974	
SPI	809.00	881.00				1	1.0890	0.1230	0.1339	0.0854	0.0930	
BRC	414.00	624.00		275.00	0.67	1	2.0692	0.0942	0.1950	0.1285	0.2660	
UT	434.50	674.00				1	1.5512	0.1041	0.1614	0.1128	0.1750	
SFT	1188.00	1322.00	26.00			1	1.1347	0.0000	0.0000	0.0039	0.0044	
SCCC	1274.00	1854.00	25.00			1	1.4749	0.0000	0.0000	0.0464	0.0684	
AFC	901.00	173.00	4.00	10.00	0.50	10	2.8690	0.0476	0.1367	0.0685	0.1966	
Total								0.9999	1.5133	1.0000	1.5474	
Reinv.Payoffs									3.7517		3.3940	

PERIOD	1203		BUYING DATE		24/7/30		SELLING DATE		16/10/30		M3	M4
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.	
BAY	326.00	510.00	10.00			1	1.5951	0.0821	0.1309	0.1000	0.1595	
BFIT	545.00	889.00	12.00			1	1.6532	0.2077	0.3434	0.1000	0.1653	
AITCO	346.00	629.00				1	1.8179	0.0800	0.1453	0.1000	0.1818	
SPC	646.00	792.00				1	1.2260	0.1315	0.1612	0.1000	0.1226	
UPF	357.00	467.00	72.00			1	1.5098	0.1538	0.2322	0.1000	0.1510	
BATA	305.00	617.00				1	2.0230	0.0791	0.1601	0.1000	0.2023	
TWC	389.00	375.00				1	0.9640	0.0450	0.0433	0.1000	0.0964	
POST	301.00	277.00				1	0.9203	0.0503	0.0463	0.1000	0.0920	
SF2	43.25	49.50	2.25			1	1.1965	0.1515	0.1813	0.1000	0.1197	
SF3	50.25	56.25				1	1.1194	0.0191	0.0214	0.1000	0.1119	
Total								1.0000	1.4654	1.0000	1.4025	
Reinv.Payoffs									2.4248		2.3361	

PERIOD	1203		BUYING DATE		24/7/30		SELLING DATE		16/10/30		M5
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	339.00	393.00	11.00			1	1.1917	0.1686	0.2010		
SUC	388.00	620.00				1	1.5979	0.1412	0.2257		
UAF	319.00	627.00				1	1.9655	0.1108	0.2178		
TFB	415.00	413.00	11.00			1	1.0217	0.1061	0.1084		
SF3	50.25	65.25				1	1.2985	0.0939	0.1219		
BAY	326.00	510.00	10.00			1	1.5951	0.0906	0.1444		
JCC	421.00	643.00				1	1.5273	0.0903	0.1380		
IFCT	236.00	338.00	9.00	200.00	0.23	1	1.6053	0.0771	0.1238		
NFS	367.75	505.00				1	1.3732	0.0674	0.0926		
GF	296.00	534.00	5.00			1	1.8209	0.0539	0.0982		
Total								1.0000	1.4718		
Reinv.Payoffs									2.7371		

ตารางที่ 3 (ต่อ)

PERIOD	1204	BUYING DATE	16/10/30								
		SELLING DATE	8/1/31			M1		M2			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	510.00	328.00		100.00	0.25	1	0.7549	0.1199	0.0905	0.0803	0.0606
PT	606.00	344.00				1	0.5677	0.1315	0.0746	0.0645	0.0366
UAF	627.00	326.00				1	0.5199	0.1179	0.0613	0.0872	0.0453
DTC	710.00	476.00				1	0.6704	0.2089	0.1401	0.0809	0.0543
BFIT	889.00	401.00				1	0.4511	0.2030	0.0915	0.1466	0.0661
SCB	850.00	540.00				1	0.6353	0.0230	0.0146	0.0894	0.0568
UT	674.00	434.00				1	0.6439	0.1032	0.0664	0.1714	0.1104
MBL	222.00	137.00	1.50			1	0.6239	0.0000	0.0000	0.1824	0.1138
TMB	410.00	318.00	5.00			1	0.7878	0.0325	0.0256	0.0016	0.0012
BRC	624.00	348.00				1	0.5577	0.0602	0.0336	0.0957	0.0534
Total								0.9999	0.5982	1.0000	0.5985
Reinv.Payoffs									2.2442		2.0313

PERIOD	1204	BUYING DATE	16/10/30								
		SELLING DATE	8/1/31			M3		M4			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BBL	393.00	321.00				1	0.8168	0.0381	0.0311	0.1000	0.0817
BAY	510.00	328.00		100.00	0.07	1	0.6751	0.1476	0.0996	0.1000	0.0675
TDB	443.00	313.00				1	0.7065	0.0709	0.0501	0.1000	0.0707
PHA	1861.00	1437.00				1	0.7722	0.1532	0.1183	0.1000	0.0772
JCC	643.00	463.00				1	0.7201	0.0514	0.0370	0.1000	0.0720
SCC	1915.00	1587.00				1	0.8287	0.0532	0.0441	0.1000	0.0829
TGCI	620.00	382.00				1	0.6161	0.1831	0.1128	0.1000	0.0616
UT	674.00	434.00				1	0.6439	0.1858	0.1196	0.1000	0.0644
SSC	1334.00	916.00				1	0.6867	0.0379	0.0260	0.1000	0.0687
SF3	65.25	35.50				1	0.5441	0.0788	0.0429	0.1000	0.0544
Total								1.0000	0.6816	1.0000	0.7010
Reinv.Payoffs									1.6527		1.6376

PERIOD	1204	BUYING DATE	16/10/30								
		SELLING DATE	8/1/31			M5					
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BBL	393.00	321.00				1	0.8168	0.1874	0.1531		
SUC	620.00	346.00		100.00	0.33	1	0.6903	0.1495	0.1032		
UAF	627.00	326.00				1	0.5199	0.1114	0.0579		
BAY	510.00	328.00		100.00	0.25	1	0.7549	0.1100	0.0831		
IFCT	338.00	208.00				1	0.6154	0.1011	0.0622		
TFB	413.00	351.00				1	0.8499	0.0900	0.0765		
JCC	643.00	463.00				1	0.7201	0.0889	0.0640		
SF3	65.25	35.50				1	0.5441	0.0653	0.0355		
GF	534.00	39.75				10	0.7444	0.0537	0.0400		
MFS	505.00	318.00				1	0.6297	0.0426	0.0268		
Total								1.0000	0.7023		
Reinv.Payoffs									1.9224		

ตารางที่ 4 ผลลัพธ์และผลลัพธ์สะสมจากการลงทุนแบบระยะเวลาดึงหลักทรัพย์ 16 สัปดาห์

PERIOD	1601	BUYING DATE		6/2/30		SELLING DATE		29/5/30		M1	M2
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
NFS	113.75	229.75	6.50			1	2.0769	0.1360	0.2826	0.1306	0.2713
TISCO	1230.00	393.00	5.60	10.00	0.56	5	2.4934	0.2144	0.5345	0.0064	0.0159
BFIT	247.00	385.00	9.00			1	1.5951	0.1532	0.2444	0.2020	0.3222
TTP	538.00	962.00	30.00			1	1.8439	0.1399	0.2580	0.0721	0.1329
SPC	324.00	446.00		100.00	0.25	1	1.6435	0.0843	0.1386	0.0305	0.0501
TPC	624.00	864.00				1	1.3846	0.0711	0.0985	0.0622	0.0861
TFB	319.00	369.00	10.50			1	1.1897	0.0000	0.0000	0.1123	0.1336
TGCI	418.00	656.00	15.00			1	1.6053	0.1582	0.2540	0.1680	0.2697
BAY	177.00	242.00	6.00			1	1.4011	0.0000	0.0000	0.0838	0.1174
SFP	493.00	637.00				1	1.2921	0.0427	0.0551	0.1321	0.1707
Total								0.9999	1.8657	1.0000	1.5700
Reinv.Payoffs									1.8657		1.5700
PERIOD	1601	BUYING DATE		6/2/30		SELLING DATE		29/5/30		M3	M4
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	177.00	242.00	6.00			1	1.4011	0.0781	0.1094	0.1000	0.1401
SIC	372.00	440.00	24.00			1	1.2473	0.0001	0.0001	0.1000	0.1247
SUC	173.00	280.00	12.00			1	1.6879	0.1991	0.3361	0.1000	0.1688
TGCI	418.00	656.00	15.00			1	1.6053	0.1964	0.3152	0.1000	0.1605
UFM	123.00	150.00				1	1.2195	0.1655	0.2019	0.1000	0.1220
SSC	524.00	726.00	22.00			1	1.4275	0.1619	0.2311	0.1000	0.1427
THL	101.00	92.00				1	0.9109	0.0977	0.0890	0.1000	0.0911
ATL	192.00	190.00				1	0.9896	0.0014	0.0014	0.1000	0.0990
CTW	385.00	405.00	25.00			1	1.1169	0.0903	0.1009	0.1000	0.1117
TPC	624.00	864.00				1	1.3846	0.0095	0.0131	0.1000	0.1385
Total								1.0000	1.3982	1.0000	1.2991
Reinv.Payoffs									1.3982		1.2991
PERIOD	1601	BUYING DATE		6/2/30		SELLING DATE		29/5/30		M5	
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	263.00	285.00	9.00	100.00	0.07	1	1.1648	0.2648	0.3084		
TFB	319.00	369.00	10.50			1	1.1897	0.1423	0.1692		
BAY	177.00	242.00	6.00			1	1.4011	0.1419	0.1988		
SUC	173.00	280.00	12.00			1	1.6879	0.0958	0.1617		
IFCT	189.00	172.00	13.50			1	0.9815	0.0955	0.0938		
PT	202.00	234.00	14.00	135.00	0.50	1	1.4728	0.0613	0.0903		
SF3	22.00	26.75	2.00			1	1.3068	0.0575	0.0751		
JCC	175.00	331.00	11.00			1	1.9543	0.0504	0.0986		
SCCC	698.00	938.00	40.00			1	1.4011	0.0466	0.0653		
SFP	493.00	637.00				1	1.2921	0.0439	0.0567		
Total								1.0000	1.3179		
Reinv.Payoffs									1.3179		

ตารางที่ 4 (ต่อ)

PERIOD	1602	BUYING DATE	29/5/30			M1		M2			
		SELLING DATE	18/9/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
TISCO	393.00	451.00				1	1.1476	0.1445	0.1658	0.1526	0.1751
NFS	229.75	395.00				1	1.7193	0.1164	0.2002	0.1407	0.2420
TTP	962.00	1216.00				1	1.2640	0.0852	0.1077	0.0806	0.1019
UT	430.50	590.00				1	1.3705	0.0560	0.0767	0.0216	0.0296
ICC	1035.00	2061.00	10.00	466.67	0.25	1	2.3861	0.1761	0.4201	0.0894	0.2134
DS	420.00	650.00	12.00			1	1.5762	0.0900	0.1418	0.1169	0.1843
BRC	328.00	498.00				1	1.5183	0.1220	0.1853	0.1474	0.2238
WG	247.00	376.00		130.00	0.17	1	1.6883	0.0000	0.0000	0.0502	0.0847
SF3	26.75	52.75				1	1.9720	0.0610	0.1203	0.0478	0.0943
TGCI	656.00	584.00	12.00			1	0.9085	0.1487	0.1351	0.1527	0.1387
Total								0.9999	1.5530	1.0000	1.4878
Reinv.Payoffs									2.8974		2.3359

PERIOD	1602	BUYING DATE	29/5/30			M3		M4			
		SELLING DATE	18/9/30								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
SCB	560.00	722.00	14.00			1	1.3143	0.0561	0.0737	0.1000	0.1314
ACL	325.00	399.00				1	1.2277	0.1791	0.2199	0.1000	0.1228
SINGER	32.00	44.25				1	1.3828	0.0407	0.0562	0.1000	0.1383
NC	186.00	359.00				1	1.9301	0.0228	0.0440	0.1000	0.1930
JCC	331.00	579.00				1	1.7492	0.0483	0.0844	0.1000	0.1749
SCCC	938.00	1662.00				1	1.7719	0.1770	0.3137	0.1000	0.1772
TF	628.00	964.00				1	1.5350	0.1924	0.2953	0.1000	0.1535
UFM	150.00	175.00				1	1.1667	0.0275	0.0321	0.1000	0.1167
TWC	311.00	335.00		100.00	0.25	1	1.2661	0.1025	0.1297	0.1000	0.1266
SF3	26.75	52.75				1	1.9720	0.1537	0.3031	0.1000	0.1972
Total								1.0000	1.5521	1.0000	1.5316
Reinv.Payoffs									2.1702		1.9896

PERIOD	1602	BUYING DATE	29/5/30			M5			
		SELLING DATE	18/9/30						
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	285.00	381.00	11.00			1	1.3754	0.1926	0.2649
TFB	369.00	405.00	11.00	100.00	0.10	1	1.2100	0.1492	0.1805
BAY	242.00	382.00	10.00	200.00	0.17	1	1.7452	0.1202	0.2098
SF3	26.75	52.75				1	1.9720	0.1030	0.2030
SUC	280.00	458.00				1	1.6357	0.0899	0.1471
UAF	221.00	389.00				1	1.7602	0.0881	0.1550
JCC	331.00	579.00				1	1.7492	0.0748	0.1308
NFS	229.75	395.00				1	1.7193	0.0718	0.1234
IFCT	172.00	306.00				1	1.7791	0.0657	0.1168
PT	234.00	420.00				1	1.7949	0.0449	0.0806
Total								1.0000	1.6119
Reinv.Payoffs									2.1243

PERIOD 1603		BUYING DATE 18/9/30		SELLING DATE 8/1/31		M1		M2			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	382.00	328.00		100.00	0.25	1	1.0079	0.1370	0.1381	0.0023	0.0023
DTC	634.00	476.00				1	0.7508	0.2076	0.1559	0.1158	0.0869
NFS	395.00	318.00				1	0.8051	0.1068	0.0859	0.1228	0.0989
BIC	411.00	38.75				10	0.9428	0.1123	0.1059	0.0678	0.0639
UAF	389.00	326.00				1	0.8380	0.0889	0.0745	0.0308	0.0258
AFC	1249.00	84.50	4.00	10.00	0.50	10	1.0068	0.0969	0.0976	0.1040	0.1047
TMB	396.00	318.00	5.00			1	0.8157	0.0199	0.0163	0.1800	0.1468
UT	590.00	434.00				1	0.7356	0.1043	0.0767	0.0736	0.0541
BAP	264.00	94.00		55.00	1.00	1	0.5038	0.0000	0.0000	0.1131	0.0570
SPI	697.00	421.00				1	0.6040	0.1262	0.0762	0.1899	0.1147
Total								0.9999	0.8271	1.0000	0.7551
Reinv.Payoffs									2.3964		1.7639

PERIOD 1603		BUYING DATE 18/9/30		SELLING DATE 8/1/31		M3		M4			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	382.00	328.00		100.00	0.07	1	0.9013	0.1023	0.0922	0.1000	0.0901
BOA	164.00	150.00				1	0.9146	0.0310	0.0283	0.1000	0.0915
PHA	1525.00	1437.00				1	0.9423	0.1407	0.1326	0.1000	0.0942
TTP	1216.00	970.00				1	0.7977	0.0612	0.0488	0.1000	0.0798
JCC	579.00	463.00				1	0.7997	0.1431	0.1145	0.1000	0.0800
SCC	1643.00	1587.00				1	0.9659	0.0020	0.0019	0.1000	0.0966
TGCI	584.00	382.00				1	0.6541	0.1997	0.1306	0.1000	0.0654
ATL	240.00	169.00				1	0.7042	0.0191	0.0135	0.1000	0.0704
CTW	417.00	333.00				1	0.7986	0.1171	0.0935	0.1000	0.0799
TPC	1520.00	922.00				1	0.6066	0.1838	0.1115	0.1000	0.0607
Total								1.0000	0.7674	1.0000	0.8085
Reinv.Payoffs									1.6654		1.6086

PERIOD 1603		BUYING DATE 18/9/30		SELLING DATE 8/1/31		M5			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.
BBL	381.00	321.00				1	0.8425	0.1816	0.1530
SUC	458.00	346.00		100.00	0.33	1	0.9345	0.1412	0.1320
UAF	389.00	326.00				1	0.8380	0.1120	0.0938
BAY	382.00	328.00		100.00	0.25	1	1.0079	0.1066	0.1075
IFCT	306.00	208.00	9.00	200.00	0.23	1	0.7152	0.1007	0.0720
TFB	405.00	351.00				1	0.8667	0.0929	0.0805
JCC	579.00	463.00				1	0.7997	0.0890	0.0711
SF3	45.00	35.50				1	0.7889	0.0752	0.0593
GF	382.00	39.75				10	1.0406	0.0518	0.0539
NFS	395.00	318.00				1	0.8051	0.0490	0.0395
Total								1.0000	0.8626
Reinv.Payoffs									1.8325

ตารางที่ 5 ผลลัพธ์และผลลัพธ์สะสมจากการลงทุนแบบระยะเวลาถือหลักทรัพย์ 24 สัปดาห์

PERIOD	2401	BUYING DATE		6/2/30	SELLING DATE		24/7/30	M1	M2		
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
NFS	113.75	367.75	6.50			1	3.2901	0.1360	0.4476	0.1306	0.4298
TISCO	1230.00	405.00	5.60	10.00	0.56	5	2.5695	0.2144	0.5508	0.0064	0.0164
BFIT	247.00	545.00	9.00			1	2.2429	0.1532	0.3436	0.2020	0.4531
TTP	538.00	1106.00	30.00			1	2.1115	0.1399	0.2955	0.0721	0.1522
SPC	324.00	646.00		100.00	0.25	1	2.4151	0.0843	0.2036	0.0305	0.0737
TPC	624.00	1600.00				1	2.5641	0.0711	0.1824	0.0622	0.1594
TFB	319.00	415.00	10.50	100.00	0.10	1	1.4326	0.0000	0.0000	0.1123	0.1608
TGCI	418.00	634.00	15.00			1	1.5526	0.1582	0.2457	0.1680	0.2608
BAY	177.00	326.00	6.00	200.00	0.17	1	1.9944	0.0000	0.0000	0.0838	0.1671
SFP	493.00	769.00				1	1.5598	0.0427	0.0666	0.1321	0.2061
Total								0.9999	2.3358	1.0000	2.0796
Reinv.Payoffs									2.3358		2.0796
PERIOD	2401	BUYING DATE		6/2/30	SELLING DATE		24/7/30	M3	M4		
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	177.00	326.00	6.00	200.00	0.17	1	1.9944	0.0781	0.1558	0.1000	0.1994
SIC	372.00	512.00	24.00			1	1.4409	0.0001	0.0002	0.1000	0.1441
SUC	173.00	388.00	12.00			1	2.3121	0.1991	0.4604	0.1000	0.2312
TGCI	418.00	634.00	15.00			1	1.5526	0.1964	0.3049	0.1000	0.1553
UFM	123.00	176.00				1	1.4309	0.1655	0.2369	0.1000	0.1431
SSC	524.00	804.00	22.00			1	1.5763	0.1619	0.2552	0.1000	0.1576
THL	101.00	112.50				1	1.1139	0.0977	0.1088	0.1000	0.1114
ATL	192.00	192.00				1	1.0000	0.0014	0.0014	0.1000	0.1000
CTW	385.00	385.00	25.00			1	1.0649	0.0903	0.0962	0.1000	0.1065
TPC	624.00	1600.00				1	2.5641	0.0095	0.0243	0.1000	0.2564
Total								1.0000	1.6439	1.0000	1.6050
Reinv.Payoffs									1.6439		1.6050
PERIOD	2401	BUYING DATE		6/2/30	SELLING DATE		24/7/30	M5			
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	263.00	339.00	9.00	100.00	0.07	1	1.3838	0.2648	0.3664		
TFB	319.00	415.00	10.50	100.00	0.10	1	1.4326	0.1423	0.2038		
BAY	177.00	326.00	6.00	200.00	0.17	1	1.9944	0.1419	0.2829		
SUC	173.00	388.00	12.00			1	2.3121	0.0958	0.2215		
IFCT	189.00	236.00	13.50			1	1.3201	0.0955	0.1261		
PT	202.00	334.00	14.00	135.00	0.50	1	2.2153	0.0613	0.1358		
SF3	22.00	50.25	2.00			1	2.3750	0.0575	0.1365		
JCC	175.00	421.00	11.00			1	2.4686	0.0504	0.1245		
SCCC	698.00	1274.00	40.00			1	1.8825	0.0466	0.0878		
SFP	493.00	769.00				1	1.5598	0.0439	0.0685		
Total								1.0000	1.7539		
Reinv.Payoffs									1.7539		

ตารางที่ 5 (ต่อ)

PERIOD	2402	BUYING DATE	24/7/30			M1	M2				
		SELLING DATE	8/1/31								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
NFS	367.75	318.00				1	0.8647	0.1433	0.1239	0.1607	0.1389
TISCO	405.00	336.00				1	0.8296	0.1776	0.1473	0.1607	0.1334
ICC	2225.00	1219.00	10.00	466.67	0.25	1	0.6369	0.1779	0.1133	0.1796	0.1144
GF	296.00	39.75	0.50	10.00		10	1.3598	0.1322	0.1798	0.0535	0.0727
SPI	809.00	421.00				1	0.5204	0.1230	0.0640	0.0854	0.0444
BRC	414.00	348.00		275.00	0.67	1	0.9581	0.0942	0.0903	0.1285	0.1232
UT	434.50	434.00				1	0.9988	0.1041	0.1039	0.1128	0.1127
SFT	1188.00	706.00	26.00			1	0.6162	0.0000	0.0000	0.0039	0.0024
SCCC	1274.00	1390.00				1	1.0911	0.0000	0.0000	0.0464	0.0506
AFC	901.00	84.50	4.00	10.00	0.50	10	1.3957	0.0476	0.0665	0.0685	0.0956
Total								0.9999	0.8890	1.0000	0.8883
Reinv.Payoffs									2.0766		1.8472

PERIOD	2402	BUYING DATE	24/7/30			M3	M4				
		SELLING DATE	8/1/31								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.
BAY	326.00	328.00	10.00	100.00	0.07	1	1.0868	0.0821	0.0892	0.1000	0.1087
BFIT	545.00	401.00	12.00			1	0.7578	0.2077	0.1574	0.1000	0.0758
AITCO	346.00	322.00				1	0.9306	0.0800	0.0744	0.1000	0.0931
SPC	646.00	49.50				10	0.7663	0.1315	0.1008	0.1000	0.0766
UPF	357.00	291.00	72.00			1	1.0168	0.1538	0.1564	0.1000	0.1017
BATA	305.00	335.00				1	1.0984	0.0791	0.0869	0.1000	0.1098
TWC	389.00	239.00				1	0.6144	0.0450	0.0276	0.1000	0.0614
POST	301.00	294.00				1	0.9767	0.0503	0.0491	0.1000	0.0977
SF2	43.25	30.75	2.25			1	0.7630	0.1515	0.1156	0.1000	0.0763
SF3	50.25	35.50				1	0.7065	0.0191	0.0135	0.1000	0.0706
Total								1.0000	0.8709	1.0000	0.8717
Reinv.Payoffs									1.4317		1.3991

PERIOD	2402	BUYING DATE	24/7/30			M5					
		SELLING DATE	8/1/31								
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.		
BBL	339.00	321.00	11.00	100.00	0.33	1	1.1967	0.1686	0.2018		
SUC	388.00	346.00				1	0.8918	0.1412	0.1259		
UAF	319.00	326.00				1	1.0219	0.1108	0.1133		
TFB	415.00	351.00	11.00			1	0.8723	0.1061	0.0925		
SF3	50.25	35.50				1	0.7065	0.0939	0.0663		
BAY	326.00	306.00	10.00	100.00	0.25	1	1.1273	0.0906	0.1021		
JCC	421.00	463.00				1	1.0998	0.0903	0.0993		
IFCT	236.00	208.00	9.00	200.00	0.23	1	0.9273	0.0771	0.0715		
NFS	367.75	318.00				1	0.8647	0.0674	0.0583		
GF	296.00	39.75	0.50	10.00		10	1.3598	0.0539	0.0734		
Total								1.0000	1.0044		
Reinv.Payoffs									1.7616		

ตารางที่ 6 ผลลัพธ์และผลลัพธ์สะสมจากการลงทุนแบบระยะเวลาถือหลักทรัพย์ 48 สัปดาห์

PERIOD	4801	BUYING DATE	6/2/30			M1	M2						
		SELLING DATE	8/1/31										
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.		
NFS	113.75	318.00	6.50			1	2.8527	0.1360	0.3881	0.1306	0.3727		
TISCO	1230.00	336.00	5.60	10.00	0.56	5	2.1317	0.2144	0.4570	0.0064	0.0136		
BFIT	247.00	401.00	21.00			1	1.7985	0.1532	0.2617	0.2020	0.3451		
TTP	538.00	970.00	30.00			1	1.8587	0.1399	0.2601	0.0721	0.1340		
SPC	324.00	49.50		100.00	0.25	10	1.8233	0.0843	0.1537	0.0305	0.0556		
TPC	624.00	922.00	25.00	350.00	0.50	1	1.9760	0.0711	0.1405	0.0622	0.1229		
TFB	319.00	351.00	21.50	100.00	0.10	1	1.2464	0.0000	0.0000	0.1123	0.1399		
TGCI	418.00	382.00	27.00			1	0.9785	0.1582	0.1548	0.1680	0.1644		
BAY *	177.00	328.00				1	2.1672	0.0000	0.0000	0.0838	0.1816		
SFP	493.00	84.00	4.50	40.00	0.50	10	2.2414	0.0427	0.0957	0.1321	0.2961		
*BAY	XR: 1/6/30	Po=200,1:6	D=6.00				Total	0.9999	1.9117	1.0000	1.8260		
	XR: 28/10/30	Po=100,1:4	D=10.00				Reinv.Payoffs		1.9117		1.8260		

PERIOD	4801	BUYING DATE	6/2/30			M3	M4						
		SELLING DATE	8/1/31										
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.	Prop.	Inv.Pay.		
BAY *	177.00	328.00				1	2.1672	0.0781	0.1693	0.1000	0.2167		
SIC	372.00	602.00	24.00			1	1.6828	0.0001	0.0902	0.1000	0.1683		
SUC	173.00	346.00	12.00	100.00	0.33	1	2.5434	0.1991	0.5064	0.1000	0.2543		
TGCI	418.00	382.00	27.00			1	0.9785	0.1964	0.1922	0.1000	0.0978		
UFM	123.00	130.00				1	1.0569	0.1655	0.1750	0.1000	0.1057		
SSC	524.00	916.00	22.00			1	1.7901	0.1619	0.2898	0.1000	0.1790		
THL	101.00	104.00				1	1.0297	0.0977	0.1006	0.1000	0.1030		
ATL	192.00	169.00				1	0.8802	0.0014	0.0012	0.1000	0.0880		
CTW	385.00	333.00	25.00			1	0.9299	0.0903	0.0840	0.1000	0.0930		
TPC	624.00	922.00	25.00	350.00	0.50	1	1.9760	0.0095	0.0187	0.1000	0.1976		
*BAY	XR: 1/6/30	Po=200,1:6	D=6.00				Total	1.0000	1.5373	1.0000	1.5035		
	XR: 28/10/30	Po=100,1:4	D=10.00				Reinv.Payoffs		1.5373		1.5035		

PERIOD	4801	BUYING DATE	6/2/30			M5						
		SELLING DATE	8/1/31									
SEC.	P(t-1)	P(t)	Di	Po	nr	ns	Payoffs	Prop.	Inv.Pay.			
BBL	263.00	321.00	20.00	100.00	0.07	1	1.3526	0.2648	0.3581			
TFB	319.00	351.00	21.50	100.00	0.10	1	1.2464	0.1423	0.1773			
BAY *	177.00	328.00				1	2.1672	0.1419	0.3074			
SUC	173.00	346.00	12.00	100.00	0.33	1	2.5434	0.0958	0.2437			
IFCT	189.00	208.00	22.50	200.00	0.23	1	1.2293	0.0955	0.1175			
PT	202.00	344.00	14.00	135.00	0.50	1	2.2896	0.0613	0.1404			
SF3	22.00	35.50	2.00			1	1.7045	0.0575	0.0980			
JCC	175.00	463.00	11.00			1	2.7086	0.0504	0.1366			
SCCC	698.00	1390.00	40.00			1	2.0487	0.0466	0.0955			
SFP	493.00	84.00	4.50	40.00	0.50	10	2.2414	0.0439	0.0984			
*BAY	XR: 1/6/30	Po=200,1:6	D=6.00				Total	1.0000	1.7729			
	XR: 28/10/30	Po=100,1:4	D=10.00				Reinv.Payoffs		1.7729			

ภาคผนวก ง

การจำลองแบบและสัดส่วนเงินทุนเพื่อหาจำนวนรอบของการประมวลผล
โปรแกรมการจำลองแบบเพื่อหาหลักทรัพย์และสัดส่วนเงินทุน

รูปที่ 1 การจำลองแบบและสัดส่วนเงินทุนเพื่อหาจำนวนรอบของการประมวลผล

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED

NO. CYCLE TO GENERATE 500

OBJECTIVE FUNCTION VALUE = .9770873

PORTFOLIO RETURN = 3.065684E-02

PORTFOLIO RISK = 3.024995E-02

PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.030859
X 2	0.043068
X 3	0.011357
X 4	0.028012
X 5	0.200735
X 6	0.072394
X 7	0.192880
X 8	0.153437
X 9	0.108699
X 10	0.158560

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED

NO. CYCLE TO GENERATE 1000

OBJECTIVE FUNCTION VALUE = 1.101597

PORTFOLIO RETURN = 3.201222E-02

PORTFOLIO RISK = 2.806127E-02

PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.104955
X 2	0.015109
X 3	0.092094
X 4	0.047113
X 5	0.047155
X 6	0.185389
X 7	0.154644
X 8	0.207391
X 9	0.089281
X 10	0.056869

รูปที่ 1 (ต่อ)

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 1500
 OBJECTIVE FUNCTION VALUE = 1.32674
 PORTFOLIO RETURN = 3.576129E-02
 PORTFOLIO RISK = 2.612516E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.124828
X 2	0.122715
X 3	0.109588
X 4	0.129806
X 5	0.111131
X 6	0.087762
X 7	0.008246
X 8	0.121713
X 9	0.141043
X 10	0.043168

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 2000
 OBJECTIVE FUNCTION VALUE = 1.191631
 PORTFOLIO RETURN = 3.766285E-02
 PORTFOLIO RISK = 3.068302E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.170804
X 2	0.058219
X 3	0.042230
X 4	0.262161
X 5	0.143528
X 6	0.000116
X 7	0.166532
X 8	0.106396
X 9	0.026523
X 10	0.023490

รูปที่ 1 (ต่อ)

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 2500
 OBJECTIVE FUNCTION VALUE = 1.371493
 PORTFOLIO RETURN = 3.696567E-02
 PORTFOLIO RISK = 2.615081E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.136206
X 2	0.196674
X 3	0.083672
X 4	0.147910
X 5	0.097831
X 6	0.084483
X 7	0.044900
X 8	0.110381
X 9	0.059834
X 10	0.038109

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3000
 OBJECTIVE FUNCTION VALUE = 1.364861
 PORTFOLIO RETURN = 3.859039E-02
 PORTFOLIO RISK = 2.627457E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.146464
X 2	0.170189
X 3	0.150922
X 4	0.128152
X 5	0.040948
X 6	0.071268
X 7	0.019299
X 8	0.133384
X 9	0.034687
X 10	0.104687

รูปที่ 1 (ต่อ)

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 3500
 OBJECTIVE FUNCTION VALUE = 1.377724
 PORTFOLIO RETURN = 3.638973E-02
 PORTFOLIO RISK = 2.561451E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.134994
X 2	0.196174
X 3	0.188365
X 4	0.105707
X 5	0.060656
X 6	0.083248
X 7	0.067884
X 8	0.160499
X 9	0.001183
X 10	0.001289

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 4000
 OBJECTIVE FUNCTION VALUE = 1.372104
 PORTFOLIO RETURN = 3.225853E-02
 PORTFOLIO RISK = 2.677352E-02
 PROPORTION OF SECURITIES

NAME	VALUE
X 1	0.162037
X 2	0.179499
X 3	0.160781
X 4	0.153916
X 5	0.047055
X 6	0.079006
X 7	0.026116
X 8	0.093876
X 9	0.049383
X 10	0.048332

รูปที่ 1 (ต่อ)

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 4500
 OBJECTIVE FUNCTION VALUE = 1.380912
 PORTFOLIO RETURN = 3.397237E-02
 PORTFOLIO RISK = .0263084
 PROPORTION OF SECURITIES

NAME	VALUE

X 1	0.122124
X 2	0.149369
X 3	0.153493
X 4	0.153451
X 5	0.106591
X 6	0.098227
X 7	0.000344
X 8	0.133101
X 9	0.047565
X 10	0.035737

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 5000
 OBJECTIVE FUNCTION VALUE = 1.388393
 PORTFOLIO RETURN = 3.441202E-02
 PORTFOLIO RISK = 2.595237E-02
 PROPORTION OF SECURITIES

NAME	VALUE

X 1	0.135228
X 2	0.189753
X 3	0.212221
X 4	0.143186
X 5	0.055531
X 6	0.046978
X 7	0.016775
X 8	0.146555
X 9	0.024969
X 10	0.028804

รูปที่ 1 (ต่อ)

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 5500
 OBJECTIVE FUNCTION VALUE = 1.368916
 PORTFOLIO RETURN = 3.532885E-02
 PORTFOLIO RISK = 2.500434E-02
 PROPORTION OF SECURITIES

NAME	VALUE

X 1	0.094803
X 2	0.193578
X 3	0.123754
X 4	0.107461
X 5	0.094699
X 6	0.045668
X 7	0.026902
X 8	0.204825
X 9	0.019195
X 10	0.089115

SIMULATION MODEL FOR PORTFOLIO MANAGEMENT

 NO. OF SECURITIES IN THE PORTFOLIO 10
 SECURITIES ARE SELECTED
 NO. CYCLE TO GENERATE 6000
 OBJECTIVE FUNCTION VALUE = 1.379183
 PORTFOLIO RETURN = 3.593257E-02
 PORTFOLIO RISK = 2.642056E-02
 PROPORTION OF SECURITIES

NAME	VALUE

X 1	0.149770
X 2	0.151077
X 3	0.109671
X 4	0.154929
X 5	0.109663
X 6	0.052756
X 7	0.024657
X 8	0.153675
X 9	0.026556
X 10	0.067246

รูปที่ 2 โปรแกรมการจำลองแบบเพื่อหาหลักทรัพย์และสัดส่วนเงินทุน

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1 '----SIMULATION MODEL FOR PORTFOLIO MANAGEMENT-----
2 '----VICHAI MONGKOLPIYATHANA 1988 -----
3 '----VARIABLES
4 ' P = No. OF SECURITIES IN THE PORTFOLIO
5 ' N = No. OF MAXIMUM SECURITIES TO RANDOM
6 ' X = PROPORTION
7 ' R = RETURN OF SECURITIES
8 ' B = BETA COEFFICIENT
9 ' V = RESIDUAL VARIANCE
10 ' C = No. OF CYCLE TO GENERATE
11 ' RF= RISK FREE RATE
12 ' MX= UPPER BOUNDARY OF X
310 CLS
320 PRINT"HOW MANY SECURITIES ARE THERE IN THE PORTFOLIO ";
330 INPUT P
340 DIM SRND(P),S1(P)
350 SEC$="SELECTED"
400 PRINT"DO YOU WANT TO RANDOM SECURITIES (Y/N)";
410 INPUT A$
420 IF A$<>"Y" AND A$<>"N" THEN 400
430 IF A$="N" THEN 500
435 SEC$="GENERATED BY RANDOM" :PRINT"MAXIMUM SECURITIES TO RANDOM ";
445 INPUT N
446 FOR I=1 TO P
447 S1(I)=0
448 NEXT I
450 FOR I=1 TO P
455 RANDOMIZE VAL(MID$(TIMES$,4,2))*VAL(RIGHT$(TIMES$,2))
460 SRND(I)=INT(N*RND(1)+1)
461 FOR W=1 TO P
462 IF SRND(I)=S1(W) THEN 455
463 IF I=W THEN S1(W)=SRND(I):W=P
465 NEXT W
470 NEXT I
471 FOR I=1 TO P
472 PRINT SRND(I),
473 NEXT I
490 PRINT
500 DIM X(P),R(P),B(P),V(P),RAN(P),X1(P)
510 INPUT "NO. CYCLE TO GENERATE";C
520 FOR I=1 TO P
530 CLS
540 LOCATE 7,31:PRINT"SECURITY "I
550 LOCATE 9,37:PRINT"R ="
560 LOCATE 10,35:PRINT"BETA ="
570 LOCATE 11,33:PRINT"VAR(e) ="
580 LOCATE 9,42:INPUT"",R(I)
590 LOCATE 10,42:INPUT"",B(I)
600 LOCATE 11,42:INPUT"",V(I)
610 NEXT I
620 CLS
630 LOCATE 8,37:INPUT "Rf      =",RF
640 LOCATE 9,37:INPUT "VAR(Rm) =",VM
650 LOCATE 10,37:INPUT "Xi      <=",MX
651 M1=0:SUM=0
652 FOR I=1 TO P
653 X1(I)=0
654 NEXT I
660 FOR I=1 TO C
665 ACC=0
670 RANDOMIZE VAL(MID$(TIMES$,4,2))*VAL(RIGHT$(TIMES$,2))
680 FOR J=1 TO P

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รูปที่ 2 (ต่อ)

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690 RAN(J)=RND(1)
710 ACC=ACC+RAN(J)
720 NEXT J
721 FOR H=1 TO P
722 X(H)=RAN(H)/ACC
723 IF X(H)>MX THEN 660
724 NEXT H
740 SUM1=0:SM1=0
750 SUM2=0:SM2=0
760 SUM3=0:SM3=0
770 FOR K=1 TO P
780 SM1=X(K)*R(K)
790 SUM1=SUM1+SM1
800 SM2=X(K)*B(K)
810 SUM2=SUM2+SM2
820 SM3=(X(K)^2)*V(K)
830 SUM3=SUM3+SM3
840 NEXT K
850 MAX=(SUM1-RF)/(VM*(SUM2^2)+SUM3)^.5
860 IF MAX>M1 THEN GOSUB 1150
870 NEXT I
875 RISK=(SUM-RF)/M1
880 CLS:ROW=12
890 PRINT"SIMULATION MODEL FOR PORTFOLIO MANAGEMENT"
900 PRINT"-----"
910 PRINT"NO. OF SECURITIES IN THE PORTFOLIO";P
920 PRINT"SECURITIES ARE ";SEC$
930 PRINT"NO. CYCLE TO GENERATE";C
940 PRINT"OBJECTIVE FUNCTION VALUE = ";M1
950 PRINT"PORTFOLIO RETURN = ";SUM
960 PRINT"PORTFOLIO RISK = ";RISK
970 PRINT"PROPORTION OF SECURITIES"
980 PRINT"      NAME      VALUE"
990 PRINT"      -----"
1000 FOR I=1 TO P
1010 LOCATE ROW,10:PRINT"X";I
1020 LOCATE ROW,25:PRINT X1(I)
1030 ROW=ROW+1
1040 IF ROW<23 THEN 1070
1050 PRINT"-more-"
1060 INPUT"",RET$:ROW=1:CLS
1070 NEXT I
1071 INPUT "DO YOU WANT TO PRINT OUT";ANS
1072 IF ANS<>"Y" AND ANS<>"N" THEN 1071
1073 IF ANS="Y" THEN GOSUB 1200
1080 INPUT"DO YOU WANT TO ANALYZE ANOTHER PORTFOLIO (Y/N)";ANWS
1090 IF ANWS<>"Y" AND ANWS<>"N" THEN 1080
1100 IF ANWS="N" THEN END
1105 ERASE X,R,B,V,RAN,SRND,S1,X1
1110 GOTO 310
1150 M1=MAX:SUM=SUM1
1155 FOR J=1 TO P
1160 X1(J)=X(J)
1170 NEXT J
1180 RETURN
1200 LPRINT"SIMULATION MODEL FOR PORTFOLIO MANAGEMENT"
1210 LPRINT"-----"
1220 LPRINT"NO. OF SECURITIES IN THE PORTFOLIO";P
1230 LPRINT"SECURITIES ARE ";SEC$
1240 LPRINT"NO. CYCLE TO GENERATE";C
1250 LPRINT"OBJECTIVE FUNCTION VALUE = ";M1
1260 LPRINT"PORTFOLIO RETURN = ";SUM

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รูปที่ 2 (ต่อ)

```
1270 LPRINT"PORTFOLIO RISK          = ";RISK
1280 LPRINT"PROPORTION OF SECURITIES"
1290 LPRINT"          NAME          VALUE"
1300 LPRINT"          -----"
1310 FOR I=1 TO P
1320 LPRINT"          X";I;
1321 IF I>=10 THEN LPRINT "          "; ELSE LPRINT "          ";
1330 LPRINT USING "#.#####";X1(I)
1340 NEXT I
1350 RETURN
```



ประวัติผู้เขียน

นายวิชัย มงคลปิยะธนา สำเร็จการศึกษาวศวกรรมศาสตรบัณฑิตจากคณะวิศวกรรม-
ศาสตร์ จุฬาลงกรณ์มหาวิทยาลัย เมื่อ พ.ศ. 2522 เข้าศึกษาหลักสูตรบริหารธุรกิจมหาบัณฑิต
คณะพาณิชยศาสตร์และการบัญชี เมื่อปีการศึกษา 2527 เคยทำงานที่บริษัทเนวรัศน์พัฒนาการ
จำกัด และ บริษัทปิโตรเคมีแห่งชาติ จำกัด ปัจจุบันทำงานที่บริษัทเงินทุนหลักทรัพย์ไทยเม็กซ์
จำกัด