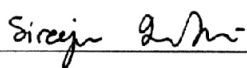


Sireejun Indranoi 2006: Analysis of Agribusiness Price Index Movement in Stock Exchange of Thailand in Year 2537-2547. Master of Science (Agricultural Economics), Major Field: Agricultural Economics, Department of Agricultural and Resource Economics. Thesis Advisor: Assistant Professor Boonjit Titapiwatanakun, Ph.D. 154 pages.  
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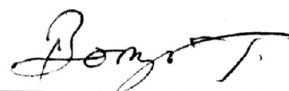
The main objective of this study was to compare returns, risk, movement and growth of Agribusiness stocks price with SET Index and top-5 stocks sectoral indices. The SET Index and such sectoral indices were collected by Stock Exchange of Thailand (SET) were used for the study. The methods of this study employed Logarithm method for estimating returns, and Parkinson's model for risk analysis.

Comparing with SET and top-5 stocks sectoral's returns, Agribusiness stocks' returns ranked the 3<sup>rd</sup> with return at -0.007 per cent that was slightly capital loss. The Skewness was the 4<sup>th</sup> ranking at 0.061 which was slightly positive. The Kurtosis was the 3<sup>rd</sup> ranking at of 3.496 that was more than 3 a bit. Agribusiness stock's volatility was comparatively the lowest at the 7<sup>th</sup> ranking. This volatility was computed by high-low price in the same day so that the lowest volatility exhibited unchanged of stock price for trading days.

Investors who buy Agribusiness stock sector are not speculators and risk avoidance. In order to promote Agribusiness stock will be popular for investor; the concerned organization such as SET should push the Agribusiness stocks' price movement and growth.



Student's signature



Thesis Advisor's signature

18 / Oct / 2006