

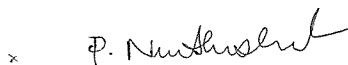
Atikan Somnuek 2020: The Relationship between Market Value Ratio and Stock Price Change Rate: High Dividend 30 index (SETHD) in the Stock Exchange of Thailand. Master of Arts, Major Field: Applied Finance, Independent Study Advisor: Assistant Professor Dr. Pornwan Nantapad, D.B.A. 108 Pages

The purpose of this was to study the relationship between the measurement ratio and the price change rate of securities in the stock index group SET High Dividend 30 Index (SETHD) by using secondary data during the first quarter of 2015 to the 4th quarter of the year 2019, a total of 30 companies by studying the variables of the market value measurement in all 6 ratios. Which consists of Price to earnings ratio (PE), Dividend Yield (DY), Turnover ratio (Turnover), Earnings per Share (EPS), Book Value per Share (BV) and Price to Book Value ratio (PBV).

Analyzed by statistical methods such as average, standard deviation and correlations from multiple linear regression analysis. The study concluded that changes in the prices of common stock of companies in the SET High Dividend 30 Index (SETHD) are significantly correlated. And the Market Value Ratio, which is the Dividend yield (DY), the Turnover ratio (Turnover), the Earnings per Share (EPS), the Book Value per Share (BV) and the Price to Book Value (PBV). The market value ratios that resulting in the highest Dividend yield (DY) and Turnover ratio (Turnover). Showed that the Dividend yield ratio (DY) and Turnover ratio (Turnover) can be used as an important variable to describe the trend of the price of common stock in the SETHD Index at a confidence level of 99%. Which has a relationship with the rate of change of stock prices with statistical significance.



Student's signature



Signature of Independent Study Advisor