

Independent Study Title	INVESTMENT PATTERNS, BEHAVIOR AND ANALYSIS OF INVESTOR GROUPS IN THAI STOCK MARKET
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ABSTRACT

The purpose of this study is to empirically identify the trading style of four different investor groups in the Stock Exchange of Thailand or SET and the Market for Alternative Investment or mai. Our unique dataset includes aggregate daily investment flow data from the Stock Exchange of Thailand (SET). We could see the increasingly more significant role and impact of trading of Institutes and Local investor in both SET and mai. In some major unexpected event that the market was in the highly volatile, we could see in many cases that Institutes and Local investor can play the significant role in stabilizing the market index. It could imply that the most recent data that we use in this study could prove that there are some degree of structural change of the role and trading style or strategy of each investor group in the Thai stock and the markets both the SET and the mai in comparison with the prior study since 1995-1998.

Keywords: Investment behavior, Investor group, Stock Exchange of Thailand (SET)