

20 สิงหาคม 2558

 นักวิเคราะห์: กมลชัย พลอินทวงษ์
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S50U15
884.9

S=870-876 R=890-896


กลยุทธ์: OPEN**LONG** แถวๆกรอบแนวรับที่ให้อั้วรอทำกำไรแถวๆ กรอบ แนวต้านที่บ่อกโดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อดัชนีออกจากกรอบที่ให้อั้ว 5 Points เพื่อทำ Risk Control

GFQ15
19,120
S=18,900-19,000 R=19,160-19,260


กลยุทธ์: OPEN**LONG** แถวๆกรอบแนวรับที่ให้อั้วรอทำกำไรแถวๆกรอบแนวต้านที่บ่อก โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาออกจากกรอบที่ให้อั้ว 100 บาท เพื่อทำ Risk Control

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50Q15	891.3	895.5	889.5	894.5	894.1	-0.4	15	73
S50U15	887.4	889.8	881.4	886.9	884.5	-2	112,365	306,561
S50V15	877.7	885.5	874.1	877.2	885.5	8.3	6	9
S50Z15	883.6	884.6	876.2	881.9	879.5	-2.1	8,343	29,818
S50H16	873.0	875.5	867.9	873.2	870.4	-2.5	540	5,087
S50M16	867.3	869.5	862.0	866.2	864.5	-1.2	111	1,457

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDQ15	35.66	35.66	35.61	35.61	35.61	-0.04	5	353
USDU15	35.74	35.75	35.68	35.73	35.72	-0.01	522	7,843
USDV15	35.76	35.76	35.75	35.75	35.75	-	23	259
USDZ15	35.82	35.82	35.78	35.81	35.78	-0.03	29	1,978

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	13,760	20,511	-6,751	33,235	25,491	7,744	74,385	75,378	-993
Energy Futures	1	29	-28	0	0	0	40	12	28
Metal Futures	634	51	583	3,207	2,743	464	2,199	3,246	-1,047
Single Stock Futures	1,410	945	465	17,551	13,621	3,930	18,063	22,458	-4,395
Currency Futures	9	10	-1	0	110	-110	570	459	111

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
Future Bt50							
GFQ15	19,020	18,850	19,010	18,990	20	213	1,038
GFV15	19,100	18,940	19,080	19,060	20	74	1,360
GFZ15	19,190	19,010	19,140	19,120	20	88	589
Future Bt10							
GF10Q15	19,050	18,850	19,020	18,990	20	3,419	6,225
GF10V15	19,120	18,940	19,080	19,070	10	1,573	7,304
GF10Z15	19,190	19,010	19,150	19,140	10	673	5,049
Brent Crude Oil Futures							
BRU15	1,757	1,739	1,746	1,736	10	14	211
BRV15	1,795	1,766	1,780	1,763	17	26	41
BRX15	1,806	1,806	1,806	1,820	-13	1	8

SET50										
	Expiration date	Days to maturity	Rf	FV of periodic dividend	Current spot	Fair future price	Current future price	Premium / Discount from fair price (pts)	premium / discount (%)	Premium / Discount from spot price (pts)
S50U15	29-Sep-15	40	1.58%	0.0	896.73	898.3	884.9	-13.4	-1.5	-11.8
S50Z15	26-Dec-15	128	1.67%	15.2	896.73	886.9	879.8	-7.1	-0.8	-16.9
S50H16	30-Mar-16	223	1.79%	2.0	896.73	904.6	870.7	-33.9	-3.7	-26.0
S50M16	29-Jun-16	314	1.65%	17.3	896.73	892.3	865	-27.3	-3.1	-31.7
Gold										
	Expiration date	Days to maturity	Current spot (USD)	Rf	Current FX	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)	
GFQ15	28-Aug-15	8	1,132.5	2.50%	35.552	19,148	19,010	-138	-0.7%	
GFV15	29-Oct-15	70	1,132.5	2.53%	35.552	19,231	19,080	-151	-0.8%	
GFZ15	29-Dec-15	131	1,132.5	2.59%	35.552	19,317	19,140	-177	-0.9%	
Brent										
	Expiration date	Days to maturity	Current spot (USD)	Rf	Current FX	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)	
BRU15	15-Sep-15	26	47.08	2.50%	35.552	1,677	1,746	69	4.1%	
BRV15	15-Oct-15	56	47.08	2.50%	35.552	1,680	1,780	100	5.9%	
BRX15	13-Nov-15	85	47.08	2.53%	35.552	1,684	1,807	123	7.3%	
USD										
	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)	
USDQ15	28-Aug-15	8	35.552	2.60%	0.11%	35.57	35.57	0.00	0.0%	
USDU15	29-Sep-15	40	35.552	2.60%	0.11%	35.65	35.72	0.07	0.2%	
USDV15	29-Oct-15	70	35.552	2.60%	0.11%	35.72	35.75	0.03	0.1%	
* In computing fair future price of oil, gold, and silver we disregard storage cost & convenience yield for simplicity reason										

Fair gold spot price

		Gold spot (USD/oz)										
		1,083	1,093	1,103	1,113	1,123	1,133	1,143	1,153	1,163	1,173	1,183
THB/USD	35.30	18,166	18,334	18,502	18,669	18,837	19,005	19,173	19,341	19,508	19,676	19,844
	35.35	18,192	18,360	18,528	18,696	18,864	19,032	19,200	19,368	19,536	19,704	19,872
	35.40	18,218	18,386	18,554	18,722	18,891	19,059	19,227	19,395	19,564	19,732	19,900
	35.45	18,243	18,412	18,580	18,749	18,917	19,086	19,254	19,423	19,591	19,760	19,928
	35.50	18,269	18,438	18,607	18,775	18,944	19,113	19,282	19,450	19,619	19,788	19,957
	35.55	18,295	18,464	18,633	18,802	18,971	19,140	19,309	19,478	19,647	19,816	19,985
	35.60	18,320	18,490	18,659	18,828	18,997	19,167	19,336	19,505	19,674	19,843	20,013
	35.65	18,346	18,516	18,685	18,855	19,024	19,194	19,363	19,532	19,702	19,871	20,041
	35.70	18,372	18,542	18,711	18,881	19,051	19,220	19,390	19,560	19,730	19,899	20,069
	35.75	18,398	18,568	18,738	18,907	19,077	19,247	19,417	19,587	19,757	19,927	20,097
	35.80	18,423	18,594	18,764	18,934	19,104	19,274	19,444	19,615	19,785	19,955	20,125

Fair Brent spot price

		Brent spot (USD/bbl)										
		37	39	41	43	45	47	49	51	53	55	57
THB/USD	35.30	1,309	1,380	1,451	1,521	1,592	1,662	1,733	1,804	1,874	1,945	2,015
	35.35	1,311	1,382	1,453	1,523	1,594	1,665	1,735	1,806	1,877	1,948	2,018
	35.40	1,313	1,384	1,455	1,525	1,596	1,667	1,738	1,809	1,879	1,950	2,021
	35.45	1,315	1,386	1,457	1,528	1,599	1,669	1,740	1,811	1,882	1,953	2,024
	35.50	1,317	1,388	1,459	1,530	1,601	1,672	1,743	1,814	1,885	1,956	2,027
	35.55	1,319	1,390	1,461	1,532	1,603	1,674	1,745	1,816	1,887	1,959	2,030
	35.60	1,320	1,392	1,463	1,534	1,605	1,676	1,748	1,819	1,890	1,961	2,033
	35.65	1,322	1,394	1,465	1,536	1,608	1,679	1,750	1,821	1,893	1,964	2,035
	35.70	1,324	1,396	1,467	1,538	1,610	1,681	1,753	1,824	1,895	1,967	2,038
	35.75	1,326	1,398	1,469	1,541	1,612	1,684	1,755	1,827	1,898	1,970	2,041
	35.80	1,328	1,400	1,471	1,543	1,614	1,686	1,758	1,829	1,901	1,972	2,044