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**S50H16**

**790.9**



**S=782-787**

**R=798-803**



กลยุทธ์: **OPEN SHORT** แถวๆกรอบแนวต้านที่ให้แล้วรอทำกำไรแถวๆกรอบแนวรับที่บอก โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาออกจากกรอบที่ให้เกิน **5 Points** เพื่อทำ Risk Control

**GFG16**

**18,440**

**S=18,250-18,350**

**R=18,530-18,630**



กลยุทธ์: **OPEN LONG** แถวๆกรอบแนวรับที่ให้แล้วรอทำกำไรแถวๆกรอบแนวต้านที่บอก โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาออกจากกรอบที่ให้เกิน **100** บาท เพื่อทำ Risk Control

ปล: หาก SET50, GOLD SPOT, FUTURE สามารถยืนยันปิดเหนือ MAV(10) ได้ทางขึ้นจะได้เปรียบกว่าทางลง

**สรุปตลาด SET50 Index Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50Z15	813.0	814.0	807.5	815.2	812.0	-2.87	48,949	27,278
S50F16	807.9	807.9	798.1	807.5	799.2	-8.5	29	76
S50G16	798.4	800.0	797.3	812.2	797.8	-14.4	6	17
S50H16	795.0	796.5	788.5	797.5	790.5	-6.6	74,453	269,787
S50M16	782.8	782.8	776.6	783.4	777.0	-5.6	1,699	7,891
S50U16	766.8	772.0	765.1	772.4	767.5	-4.4	521	3,737

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDZ15	36.09	36.12	36.09	36.10	36.11	0.02	242	6,749
USDF16	36.14	36.14	36.12	36.14	36.12	-0.02	3	326
USDG16	-	-	-	36.17	-	-0.01	-	95
USDH16	36.22	36.24	36.15	36.20	36.22	0.02	328	9,634

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	34,983	59,717	-24,734	41,872	17,359	24,513	49,013	48,792	221
Energy Futures	7	4	3	1	1	0	11	7	4
Metal Futures	532	1,848	-1,316	3,849	2,925	924	2,904	2,512	392
Single Stock Futures	1,159	547	612	45,658	42,554	3,104	44,448	48,164	-3,716
Currency Futures	54	70	-16	7	14	-7	591	568	23

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
<b>Future Bt50</b>							
GFZ15	18,440	18,410	18,420	18,430	-112	476	717
GFG16	18,510	18,450	18,460	18,520	-60	338	1,178
GFJ16	18,580	18,530	18,540	18,590	-50	47	311
<b>Future Bt10</b>							
GF10Z15	18,450	18,400	18,410	18,440	-122	2,461	4,499
GF10G16	18,530	18,450	18,460	18,530	-70	3,008	10,998
GF10J16	18,590	18,530	18,530	18,600	-70	894	4,779
<b>Brent Crude Oil Futures</b>							
BRF16	1,363	1,358	1,358	1,366	-8	7	282
BRG16	1,390	1,390	1,390	1,400	-10	4	95
BRH16	-	-	-	1,427	-7	-	3

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)
S50H16	30-Mar-16	91	1.58%	0.0	811.78	815.0	790.9	-24.1	-3.0	-20.9
S50M16	29-Jun-16	182	1.67%	15.2	811.78	803.5	777.8	-25.7	-3.2	-34.0
S50U16	29-Sep-16	274	1.79%	2.0	811.78	820.8	768	-52.8	-6.4	-43.8
S50Z16	29-Dec-16	365	1.65%	17.3	811.78	808.0	#NAME?	#NAME?	#NAME?	#NAME?

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 (%)
GFG16	26-Feb-16	58	1,069.8	2.50%	36.114	18,437	18,440	3	0.0%
GFJ16	28-Apr-16	120	1,069.8	2.53%	36.114	18,518	18,520	2	0.0%
GFM16	29-Jun-16	182	1,069.8	2.59%	36.114	18,603	18,630	27	0.1%

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 (%)
BRF16	29-Jan-16	30	37.32	2.50%	36.114	1,351	1,385	34	2.6%
BRG16	29-Feb-16	61	37.32	2.50%	36.114	1,353	1,390	37	2.7%
BRH16	31-Mar-16	92	37.32	2.53%	36.114	1,356	1,425	69	5.1%

USD									
	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)
USDF16	28-Jan-16	29	36.084	2.60%	0.11%	36.16	36.12	-0.04	-0.1%
USDG16	26-Feb-16	58	36.084	2.60%	0.11%	36.23	36.16	-0.07	-0.2%
USDH16	30-Mar-16	91	36.084	2.60%	0.11%	36.31	36.22	-0.09	-0.2%

\* 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)												
		1,020	1,030	1,040	1,050	1,060	1,070	1,080	1,090	1,100	1,110	1,120
THB/USD	35.83	17,370	17,541	17,711	17,881	18,051	18,222	18,392	18,562	18,733	18,903	19,073
	35.88	17,394	17,565	17,736	17,906	18,077	18,247	18,418	18,588	18,759	18,930	19,100
	35.93	17,419	17,589	17,760	17,931	18,102	18,273	18,443	18,614	18,785	18,956	19,127
	35.98	17,443	17,614	17,785	17,956	18,127	18,298	18,469	18,640	18,811	18,982	19,153
	36.03	17,467	17,638	17,810	17,981	18,152	18,324	18,495	18,666	18,837	19,009	19,180
	36.08	17,491	17,663	17,834	18,006	18,177	18,349	18,520	18,692	18,864	19,035	19,207
	36.13	17,516	17,687	17,859	18,031	18,203	18,374	18,546	18,718	18,890	19,061	19,233
	36.18	17,540	17,712	17,884	18,056	18,228	18,400	18,572	18,744	18,916	19,088	19,260
	36.23	17,564	17,736	17,909	18,081	18,253	18,425	18,597	18,770	18,942	19,114	19,286
	36.28	17,588	17,761	17,933	18,106	18,278	18,451	18,623	18,796	18,968	19,141	19,313
	36.33	17,613	17,785	17,958	18,131	18,303	18,476	18,649	18,821	18,994	19,167	19,340

### Fair Brent spot price

Brent spot (USD/bbl)												
		27	29	31	33	35	37	39	41	43	45	47
THB/USD	35.83	978	1,050	1,122	1,193	1,265	1,337	1,408	1,480	1,552	1,623	1,695
	35.88	980	1,051	1,123	1,195	1,267	1,338	1,410	1,482	1,554	1,625	1,697
	35.93	981	1,053	1,125	1,197	1,268	1,340	1,412	1,484	1,556	1,628	1,700
	35.98	982	1,054	1,126	1,198	1,270	1,342	1,414	1,486	1,558	1,630	1,702
	36.03	984	1,056	1,128	1,200	1,272	1,344	1,416	1,488	1,560	1,632	1,704
	36.08	985	1,057	1,129	1,202	1,274	1,346	1,418	1,490	1,562	1,635	1,707
	36.13	986	1,059	1,131	1,203	1,275	1,348	1,420	1,492	1,565	1,637	1,709
	36.18	988	1,060	1,132	1,205	1,277	1,350	1,422	1,494	1,567	1,639	1,711
	36.23	989	1,062	1,134	1,207	1,279	1,351	1,424	1,496	1,569	1,641	1,714
	36.28	990	1,063	1,136	1,208	1,281	1,353	1,426	1,498	1,571	1,644	1,716
	36.33	992	1,065	1,137	1,210	1,283	1,355	1,428	1,501	1,573	1,646	1,719