



18 เมษายน 2559

นักวิเคราะห์: กมลชัย พลอินทวงษ์

เลขทะเบียนนักวิเคราะห์: 18239

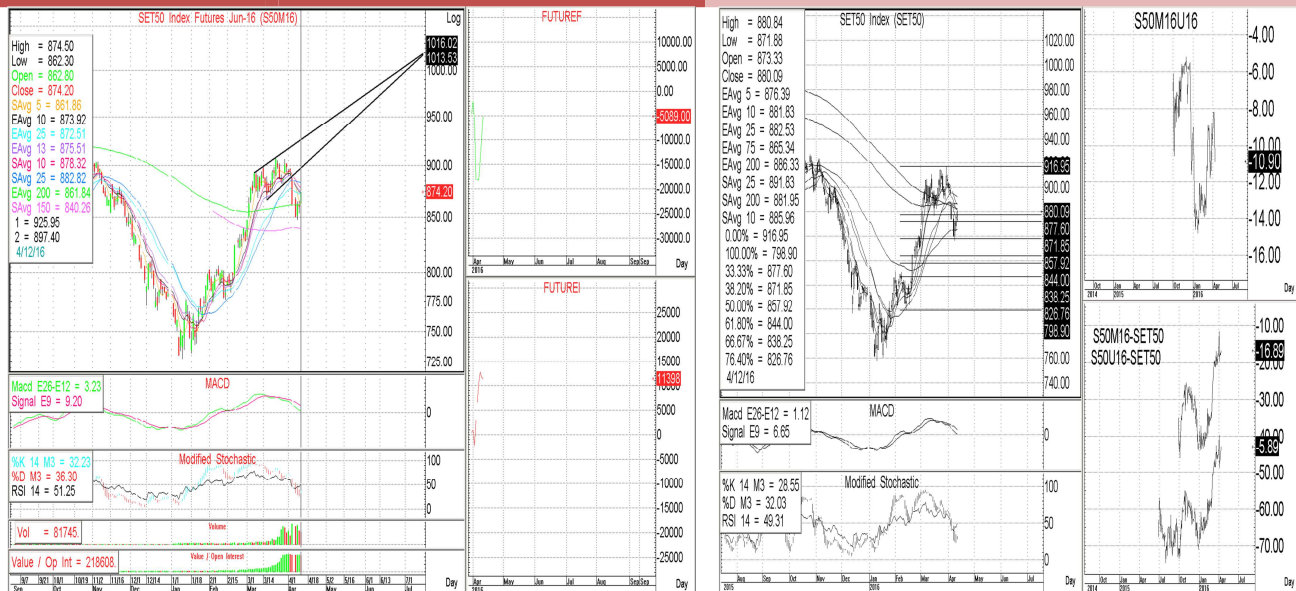
Tel. (662) 801 9341

S50M16

874.2

S= 860-865

R=875-883



กลยุทธ์: OPEN**LONG**แถวๆกรอบแนวรับที่1แล้วรอทำกำไรแถวๆ กรอบแนวต้านที่บอกโดยกำหนดจุดตัดขาดทุน (STOPLOSS)

เมื่อราคาออกจากกรอบที่1ให้เกิน 5 Points เพื่อทำ Risk Control

GFJ16

20,880

S=20,480-20,580

R=20,900-21,000



กลยุทธ์: OPEN**SHORT**แถวๆกรอบแนวต้านที่1แล้วรอทำกำไรแถวๆ กรอบแนวรับที่บอกโดยกำหนดจุดตัดขาดทุน (STOPLOSS)

เมื่อราคาออกจากกรอบที่1ให้เกิน 100 บาท เพื่อทำ Risk Control

ปล: หาก SET50, GOLD SPOT, TFEX ยังคงสามารถยืนยันปิดเหนือ MAV(10) ได้ต่อทางขึ้นก็จะได้เปรียบกว่าทางลงอยู่

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50J16	866.0	878.0	866.0	864.7	878.0	13.3	25	88
S50K16	876.5	876.5	876.5	862.9	876.5	13.3	1	15
S50M16	862.8	874.5	862.3	860.2	873.9	14	81,745	218,608
S50U16	853.0	863.6	852.7	850.6	863.0	12.6	3,875	8,703
S50Z16	851.9	861.4	851.4	849.3	860.9	11.6	567	3,688
S50H17	848.9	855.9	846.5	843.5	855.0	11.6	427	1,621

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDJ16	-	-	-	35.07	-	-	-	270
USDK16	-	-	-	35.11	-	-0.02	-	37
USDM16	35.10	35.12	35.06	35.17	35.10	-0.07	217	8,794
USDU16	35.18	35.20	35.18	35.18	35.19	-	56	1,843

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	16,714	12,235	4,479	14,427	14,672	-245	55,499	59,733	-4,234
Energy Futures	83	28	55	0	0	0	110	165	-55
Metal Futures	679	233	446	3,370	2,770	600	3,215	4,261	-1,046
Single Stock Futures	454	591	-137	14,997	33,268	-18,271	36,850	18,442	18,408
Currency Futures	0	1	-1	0	48	-48	273	224	49

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
Future Bt50							
GFJ16	21,010	20,820	20,960	20,830	130	271	1,142
GFM16	21,020	20,850	21,020	20,860	150	105	678
GFQ16	21,070	21,000	21,070	20,950	120	18	236
Future Bt10							
GF10J16	21,010	20,830	20,960	20,830	130	3,974	9,873
GF10M16	21,030	20,860	20,990	20,860	130	2,282	7,083
GF10Q16	21,110	20,910	21,050	20,920	130	614	3,046
Brent Crude Oil Futures							
BRJ16	1,528	1,475	1,525	1,467	58	90	170
BRK16	1,530	1,479	1,524	1,473	51	95	180
BRM16	1,542	1,515	1,534	1,490	44	8	13



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)
S50M16	29-Jun-16	72	1.58%	0.0	880.09	882.9	874.2	-8.7	-1.0	-5.9
S50U16	29-Sep-16	164	1.67%	15.2	880.09	871.6	863.2	-8.4	-1.0	-16.9
S50Z16	29-Dec-16	255	1.79%	2.0	880.09	889.2	860.9	-28.3	-3.2	-19.2
S50H17	30-Mar-17	346	1.65%	17.3	880.09	876.7	855.1	-21.6	-2.5	-25.0
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 (%)	
GFJ16	28-Apr-16	10	1,236.5	2.50%	35.097	20,642	20,960	318	1.5%	
GFM16	29-Jun-16	72	1,236.5	2.53%	35.097	20,731	21,010	279	1.3%	
GFQ16	30-Aug-16	134	1,236.5	2.59%	35.097	20,825	21,070	245	1.2%	
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 (%)	
BRJ16	29-Apr-16	11	40.91	2.50%	35.097	1,437	1,525	88	6.1%	
BRK16	31-May-16	43	40.91	2.50%	35.097	1,440	1,524	84	5.8%	
BRM16	30-Jun-16	73	40.91	2.53%	35.097	1,443	1,534	91	6.3%	
USD										
	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)	
USDJ16	28-Apr-16	10	35.067	2.60%	0.11%	35.09	35.07	-0.02	-0.1%	
USDK16	30-May-16	42	35.067	2.60%	0.11%	35.17	35.09	-0.08	-0.2%	
USDM16	29-Sep-16	164	35.067	2.60%	0.11%	35.46	35.10	-0.36	-1.0%	

* 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)												
	1,189	1,199	1,209	1,219	1,229	1,239	1,249	1,259	1,269	1,279	1,289	
THB/USD	34.82	19,672	19,838	20,003	20,169	20,334	20,500	20,665	20,831	20,996	21,162	21,327
	34.87	19,701	19,866	20,032	20,198	20,364	20,529	20,695	20,861	21,027	21,192	21,358
	34.92	19,729	19,895	20,061	20,227	20,393	20,559	20,725	20,891	21,057	21,223	21,389
	34.97	19,757	19,923	20,090	20,256	20,422	20,588	20,754	20,921	21,087	21,253	21,419
	35.02	19,785	19,952	20,118	20,285	20,451	20,618	20,784	20,951	21,117	21,283	21,450
	35.07	19,814	19,980	20,147	20,314	20,480	20,647	20,814	20,980	21,147	21,314	21,480
	35.12	19,842	20,009	20,176	20,343	20,510	20,677	20,843	21,010	21,177	21,344	21,511
	35.17	19,870	20,037	20,204	20,372	20,539	20,706	20,873	21,040	21,207	21,375	21,542
	35.22	19,898	20,066	20,233	20,401	20,568	20,735	20,903	21,070	21,238	21,405	21,572
	35.27	19,927	20,094	20,262	20,430	20,597	20,765	20,932	21,100	21,268	21,435	21,603
	35.32	19,955	20,123	20,291	20,459	20,626	20,794	20,962	21,130	21,298	21,466	21,634

Fair Brent spot price

Brent spot (USD/bbl)												
	31	33	35	37	39	41	43	45	47	49	51	
THB/USD	34.82	1,077	1,146	1,216	1,285	1,355	1,425	1,494	1,564	1,634	1,703	1,773
	34.87	1,078	1,148	1,218	1,287	1,357	1,427	1,496	1,566	1,636	1,706	1,775
	34.92	1,080	1,149	1,219	1,289	1,359	1,429	1,499	1,568	1,638	1,708	1,778
	34.97	1,081	1,151	1,221	1,291	1,361	1,431	1,501	1,571	1,641	1,711	1,781
	35.02	1,083	1,153	1,223	1,293	1,363	1,433	1,503	1,573	1,643	1,713	1,783
	35.07	1,084	1,154	1,225	1,295	1,365	1,435	1,505	1,575	1,645	1,715	1,786
	35.12	1,086	1,156	1,226	1,297	1,367	1,437	1,507	1,577	1,648	1,718	1,788
	35.17	1,087	1,158	1,228	1,298	1,369	1,439	1,509	1,580	1,650	1,720	1,791
	35.22	1,089	1,159	1,230	1,300	1,371	1,441	1,512	1,582	1,652	1,723	1,793
	35.27	1,090	1,161	1,232	1,302	1,373	1,443	1,514	1,584	1,655	1,725	1,796
	35.32	1,092	1,163	1,233	1,304	1,375	1,445	1,516	1,586	1,657	1,728	1,798