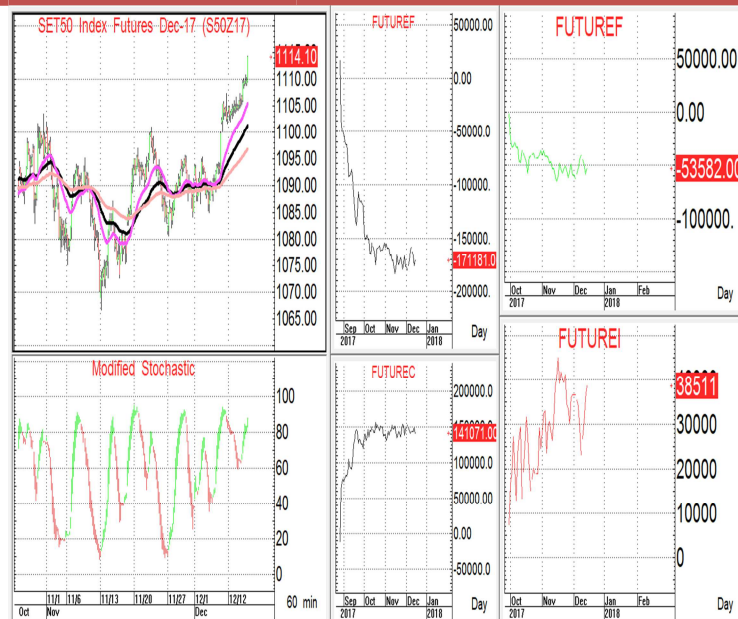
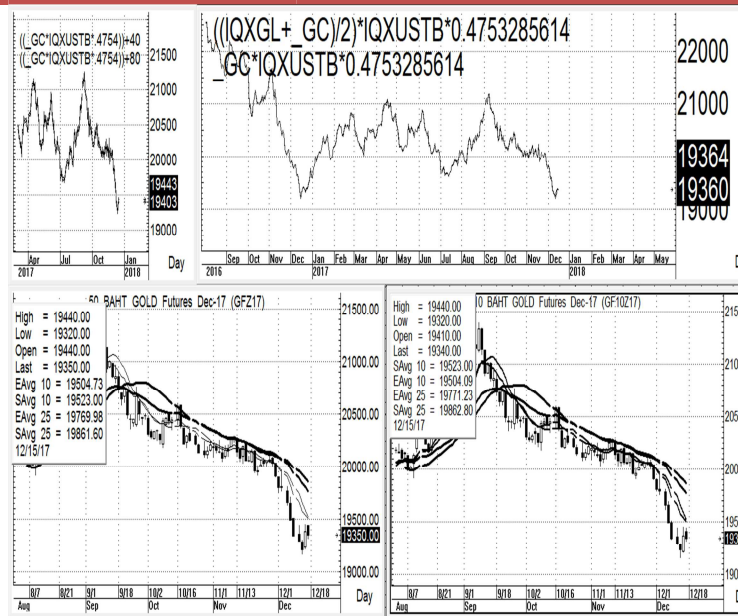


15 ธันวาคม 2560

S50Z17
1,114.1

S = 1,102-1,108
R = 1,117-1,123


กลยุทธ์: OPEN**LONG** แถวๆรอบแนวรับที่ให้<Positive-Bias>แล้วรอทำกำไรแถวๆรอบแนวต้านที่บอกโดยกำหนดจุดตัดขาดทุน(STOPLLOSS) เมื่อราคาออกจากกรอบที่ให้เกิน5Pointsเพื่อทำRisk-Control <S50Z17 STOPLLOSS when closed below 1,100>

GFZ17
19,350

S = 19,170-19,270
R = 19,450-19,550


กลยุทธ์: OPEN**LONG** แถวๆรอบแนวรับที่ให้<Positive-Bias>แล้วรอทำกำไรแถวๆรอบแนวต้านที่บอกโดยกำหนดจุดตัดขาดทุน(STOPLLOSS) เมื่อราคาออกจากกรอบที่ให้เกิน100บาทเพื่อทำRisk-Control {GOLD-SPOT STOPLLOSS when closed below 1,235 \$ +/-}

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

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50Z17	1,106.6	1,114.4	1,105.3	1,105.3	1,114.2	8.8	79,090	308,161
S50F18	1,108.8	1,112.0	1,108.5	1,103.9	1,112.0	8.8	5	17
S50G18	1,108.5	1,111.0	1,108.5	1,102.7	1,111.0	8.8	4	6
S50H18	1,105.9	1,114.3	1,105.9	1,105.9	1,114.3	8.1	14,629	46,602
S50M18	1,102.0	1,110.5	1,102.0	1,101.9	1,110.5	8.4	987	4,454
S50U18	1,100.6	1,108.1	1,099.5	1,099.2	1,107.7	8.6	424	4,629

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDZ17	32.51	32.52	32.37	32.55	32.40	-0.15	1259	18,554
USDF18	32.50	32.50	32.44	32.57	32.44	-0.13	5	50
USDG18	32.51	32.51	32.42	32.53	32.42	-0.11	11	75
USDH18	32.49	32.51	32.35	32.54	32.40	-0.14	564	7,802

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	18,679	13,908	4,771	25,123	22,480	2,643	51,337	58,751	-7,414
Metal Futures	2,046	3,878	-1,832	9,051	8,469	582	9,448	8,198	1,250
Single Stock Futures	8,148	5,284	2,864	87,580	157,994	-70,414	149,502	81,952	67,550
Currency Futures	66	20	46	835	213	622	938	1,606	-668

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
Future Bt50							
GFZ17	19,450	19,220	19,370	19,210	170	636	2,750
GFG18	19,480	19,250	19,410	19,270	140	381	1,155
GFJ18	19,530	19,290	19,460	19,330	130	396	629
Future Bt10							
GF10Z17	19,450	19,210	19,380	19,230	140	7,582	35,099
GF10G18	19,490	19,250	19,420	19,260	150	5,248	22,514
GF10J18	19,540	19,290	19,460	19,310	150	6,302	11,634

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)
S50Z17	28-Dec-17	13	1.58%	0.0	1111.49	1112.1	1114.1	2.0	0.2	2.6
S50H18	30-Mar-18	105	1.67%	15.2	1111.49	1101.7	1114	12.3	1.1	2.5
S50M18	28-Jun-18	195	1.79%	2.0	1111.49	1120.2	1110.3	-9.9	-0.9	-1.2
S50U18	27-Sep-18	286	1.65%	17.3	1111.49	1108.7	1107.8	-0.9	-0.1	-3.7

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 (%)
GFZ17	28-Dec-17	13	1,253.1	2.50%	32.5065	19,379	19,350	-29	-0.2%
GFG18	27-Feb-18	74	1,253.1	2.53%	32.5065	19,462	19,390	-72	-0.4%
GFJ18	27-Apr-18	133	1,253.1	2.59%	32.5065	19,546	19,400	-146	-0.7%

USD

	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)
USDZ17	28-Dec-17	13	32.5025	2.60%	0.11%	32.53	32.40	-0.13	-0.4%
USDF18	30-Jan-18	46	32.5025	2.60%	0.11%	32.60	32.44	-0.16	-0.5%
USDH18	29-Mar-18	104	32.5025	2.60%	0.11%	32.73	32.40	-0.33	-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)										
		1,203	1,213	1,223	1,233	1,243	1,253	1,263	1,273	1,283	1,293	1,303
THB/USD	32.25	18,444	18,597	18,751	18,904	19,057	19,211	19,364	19,517	19,671	19,824	19,977
	32.30	18,473	18,626	18,780	18,933	19,087	19,240	19,394	19,548	19,701	19,855	20,008
	32.35	18,501	18,655	18,809	18,963	19,116	19,270	19,424	19,578	19,732	19,885	20,039
	32.40	18,530	18,684	18,838	18,992	19,146	19,300	19,454	19,608	19,762	19,916	20,070
	32.45	18,559	18,713	18,867	19,021	19,176	19,330	19,484	19,638	19,793	19,947	20,101
	32.50	18,587	18,742	18,896	19,051	19,205	19,360	19,514	19,669	19,823	19,978	20,132
	32.55	18,616	18,770	18,925	19,080	19,235	19,389	19,544	19,699	19,854	20,008	20,163
	32.60	18,644	18,799	18,954	19,109	19,264	19,419	19,574	19,729	19,884	20,039	20,194
	32.65	18,673	18,828	18,983	19,139	19,294	19,449	19,604	19,759	19,915	20,070	20,225
	32.70	18,702	18,857	19,012	19,168	19,323	19,479	19,634	19,790	19,945	20,101	20,256
	32.75	18,730	18,886	19,041	19,197	19,353	19,509	19,664	19,820	19,976	20,131	20,287