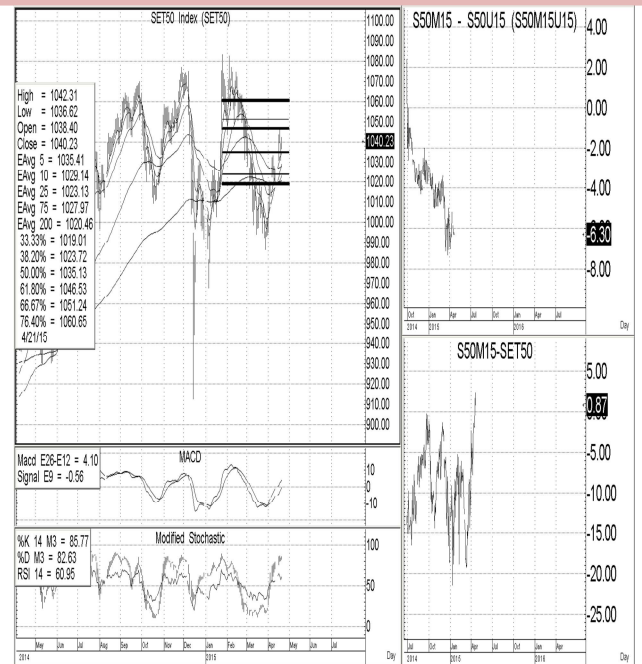


22 เมษายน 2558

 นักวิเคราะห์: กมลชัย พลอินทวงษ์
 เลขทะเบียนนักวิเคราะห์: 18239
 Tel. (662) 801 9341

S50M15 1,041.1

S=1,028-1,035 R=1,044-1,051


กลยุทธ์: OPEN**LONG** แถวๆกรอบแนวรับที่ให้แล้วรอทำกำไรแถวๆกรอบแนวต้านที่บอก โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาออกจากกรอบที่ให้เกิน 5 Points เพื่อทำ Risk Control

GFJ15 18,450

S=18,300-18,450 R=18,600-18,700


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

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50J15	1,038.5	1,041.8	1,037.0	1,034.9	1,040.2	5.3	26	358
S50K15	1,037.6	1,037.6	1,037.6	1,033.9	1,037.6	5.3	1	32
S50M15	1,038.4	1,042.0	1,037.7	1,036.1	1,041.1	5	44,779	204,475
S50U15	1,034.0	1,035.5	1,031.6	1,029.8	1,035.0	5.1	4,837	11,527
S50Z15	1,031.6	1,036.9	1,031.5	1,031.4	1,036.5	4.8	192	3,380
S50H16	1,030.2	1,032.3	1,029.1	1,027.1	1,032.1	5.0	86	583

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDM14	32.5	32.6	32.5	32.5	32.5	0.02	342	3,365
USDN14	32.7	32.7	32.5	32.5	32.5	0.01	4	276
USDQ14	-	-	-	32.6	-	0.04	-	65
USDU14	32.6	32.7	32.6	32.6	32.6	-	258	1,533

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	25,968	22,618	3,350	26,885	24,525	2,360	46,989	52,699	-5,710
Energy Futures	24	14	10	0	0	0	55	65	-10
Metal Futures	35	291	-256	3,188	4,109	-921	3,382	2,205	1,177
Single Stock Futures	1,583	381	1,202	15,000	22,343	-7,343	29,480	23,339	6,141
Currency Futures	0	0	0	0	0	0	38	38	0

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
Future Bt50							
GFJ15	18,490	18,390	18,450	18,540	-90	588	2,153
GFM15	18,580	18,490	18,540	18,630	-90	250	1,297
GFQ15	18,690	18,580	18,630	18,740	-110	76	208
Future Bt10							
GF10J15	18,480	18,390	18,440	18,520	-70	3,228	7,179
GF10M15	18,580	18,490	18,540	18,620	-70	1,506	6,030
GF10Q15	18,690	18,580	18,640	18,710	-70	957	2,160
Brent Crude Oil Futures							
BRK15	2,087	2,037	2,058	2,066	-11	51	159
BRM15	2,105	2,065	2,093	2,107	-22	26	102
BRN15	2,140	2,100	2,140	2,130	3	2	43

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)
S50M15	29-Jun-15	68	2.53%	1.0	1040.2	1044.1	986.1	-58.0	-5.6	-54.1
S50U15	29-Sep-15	160	2.59%	7.6	1040.2	1044.5	979.9	-64.6	-6.2	-60.3
S50Z15	26-Dec-15	248	2.59%	11.3	1040.2	1047.4	982.6	-64.8	-6.2	-57.6
S50H16	30-Mar-16	343	2.60%	11.2	1040.2	1054.7	1032.1	-22.6	-2.1	-8.1
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 (%)	
GFJ15	29-Apr-15	7	1,200.5	2.50%	32.363	18,476	0	-18,476	-100.0%	
GFM15	29-Jun-15	68	1,200.5	2.53%	32.363	18,555	0	-18,555	-100.0%	
GFQ15	29-Aug-15	129	1,200.5	2.59%	32.363	18,637	0	-18,637	-100.0%	
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 (%)	
BRK15	14-May-15	22	61.97	2.50%	32.363	2,009	0	-2,009	-100.0%	
BRM15	16-Jun-15	55	61.97	2.50%	32.363	2,013	0	-2,013	-100.0%	
BRN15	16-Jul-15	85	61.97	2.53%	32.363	2,017	0	-2,017	-100.0%	
USD										
	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)	
USDJ15	29-Apr-15	7	32.363	2.60%	0.11%	32.38	32.59	0.21	0.7%	
USDK15	28-May-15	36	32.363	2.60%	0.11%	32.44	32.63	0.19	0.6%	
USDM15	29-Jun-15	68	32.363	2.60%	0.11%	32.51	32.54	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)										
		1,153	1,163	1,173	1,183	1,193	1,203	1,213	1,223	1,233	1,243	1,253
THB/USD	32.11	17,601	17,754	17,906	18,059	18,212	18,364	18,517	18,670	18,822	18,975	19,128
	32.16	17,629	17,781	17,934	18,087	18,240	18,393	18,546	18,699	18,852	19,005	19,157
	32.21	17,656	17,809	17,962	18,115	18,268	18,422	18,575	18,728	18,881	19,034	19,187
	32.26	17,683	17,837	17,990	18,143	18,297	18,450	18,604	18,757	18,910	19,064	19,217
	32.31	17,711	17,864	18,018	18,172	18,325	18,479	18,632	18,786	18,940	19,093	19,247
	32.36	17,738	17,892	18,046	18,200	18,354	18,507	18,661	18,815	18,969	19,123	19,277
	32.41	17,766	17,920	18,074	18,228	18,382	18,536	18,690	18,844	18,998	19,152	19,306
	32.46	17,793	17,947	18,102	18,256	18,410	18,565	18,719	18,873	19,027	19,182	19,336
	32.51	17,820	17,975	18,130	18,284	18,439	18,593	18,748	18,902	19,057	19,211	19,366
	32.56	17,848	18,003	18,157	18,312	18,467	18,622	18,777	18,931	19,086	19,241	19,396
	32.61	17,875	18,030	18,185	18,340	18,495	18,650	18,805	18,960	19,115	19,270	19,425

Fair Brent spot price

		Brent spot (USD/bbl)										
		52	54	56	58	60	62	64	66	68	70	72
THB/USD	32.11	1,669	1,733	1,797	1,862	1,926	1,990	2,054	2,118	2,183	2,247	2,311
	32.16	1,672	1,736	1,800	1,864	1,929	1,993	2,057	2,122	2,186	2,250	2,315
	32.21	1,674	1,739	1,803	1,867	1,932	1,996	2,061	2,125	2,190	2,254	2,318
	32.26	1,677	1,741	1,806	1,870	1,935	1,999	2,064	2,128	2,193	2,257	2,322
	32.31	1,679	1,744	1,809	1,873	1,938	2,002	2,067	2,132	2,196	2,261	2,326
	32.36	1,682	1,747	1,811	1,876	1,941	2,006	2,070	2,135	2,200	2,264	2,329
	32.41	1,685	1,749	1,814	1,879	1,944	2,009	2,073	2,138	2,203	2,268	2,333
	32.46	1,687	1,752	1,817	1,882	1,947	2,012	2,077	2,142	2,207	2,271	2,336
	32.51	1,690	1,755	1,820	1,885	1,950	2,015	2,080	2,145	2,210	2,275	2,340
	32.56	1,692	1,757	1,823	1,888	1,953	2,018	2,083	2,148	2,213	2,278	2,344
	32.61	1,695	1,760	1,825	1,891	1,956	2,021	2,086	2,151	2,217	2,282	2,347