



KS-Derivatives

Actions:

- ทาง technical, ปิดที่ Long ที่เหลือ และกลับมา Short เพื่อเล็งไปทำกำไรในเขต 484-480 โดย Stoploss ถ้าทะลุกลับขึ้นมาเหนือ 507 ระหว่างวัน
- จากรูปที่ 2 เปรียบมอง Upside Gain ระยะสั้นของ SET50 ที่ 527

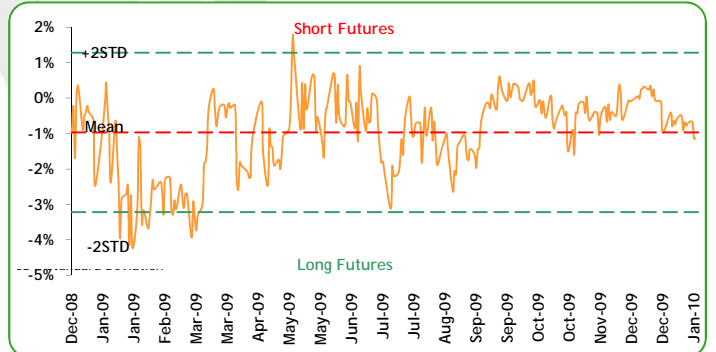
Figure 2: SET50 Top 10 Movers

Top 10 (Bt)	Current price (A)	%Mkt Cap	Direction	S-T Target (B)	Up/Downside (B-A)	Impact on SET50
PTT	229.0	14.8%	Up	254.0	25.0	7.5
PTTEP	137.0	10.3%	Up	151.5	14.5	5.1
ADVANC	84.8	5.7%	Up	89.5	4.8	1.5
BBL	114.5	5.0%	Up	118.5	4.0	0.8
SCC	225.0	6.1%	Up	242.0	17.0	2.2
SCB	80.3	6.2%	Up	88.3	8.0	2.9
BAY	19.8	2.7%	Up	22.6	2.8	1.8
DTAC	32.8	1.8%	Up	36.5	3.8	0.9
PTTCH	78.5	2.7%	Up	84.8	6.3	1.0
TOP	41.5	1.9%	Up	46.3	4.8	1.0
(Sum)		57.3%				24.6
Last	502.4		Up	527.1		

Figure 1: Technical Analysis



Figure 3: SET50 Futures Premium



TECHNICAL VIEW ON STOCK FUTURES

Figure 4: PTT10 Futures



- จากรูปที่ 4 ทาง Technical, ยังไม่ทำอะไรหลังจากปิดที่ Long PTT ไปแล้ว อาจลงต่อไป 218 แต่ Stoploss ไม่ขีดในภาพสั้น

Figure 5: PTTEP10 Futures



- จากรูปที่ 5 ส่วนหลังจากปิดที่ Long ใน PTTEP ไปแล้ว ตอนนี้อยู่ดูอาการที่แนวรับ 135-134 ในรูปก่อน

The information, statements, forecasts and projections contained herein, including any expression of opinion, are based upon sources believed to be reliable, but their accuracy, completeness or correctness are not guaranteed. Expressions of opinion herein were arrived at after due and careful consideration and they were based upon the best information known to us then, and in our opinion are fair and reasonable in the circumstances prevailing at the time. Expressions of opinion contained herein are subject to change without notice.

SET50 CHANGE & OPEN INTERESTS
Figure 6: SET50 Change & Open Interests

	Index	Change %	Net Long / Short Contracts		
			Institutions	Foreign	Retail
LAST	304.7		194	-1122	928
			Cumulative Net Long / Short Contracts		
-2D	298.9	1.9%	-812	-667	1,479
-1W	295.4	3.1%	-636	-1,184	1,820
-1M	309.6	-1.6%	-1,893	-1,801	3,694
YTD	316.5	-3.7%	-7,817	-3,234	11,051
Estimated Outstanding			-28,777	28,524	244

STATISTICS
Figure 7: SET50 Futures & Options Prices

Series	Exp Date	Last Price	1 Day Chg	1 Day %Chg	Open Int.	Volume	Fair Value	Fair/Spot(%)	
S50H10	31-Mar-10	496.2	-5.7	-1.1%	18,910	9,115	497.7	-0.3%	
S50M10	30-Jun-10	493.3	-4.5	-0.9%	2,416	914	497.1	-0.8%	
S50U10	30-Sep-10	492.5	-5.0	-1.0%	167	43	498.6	-1.2%	
S50Z10	31-Dec-10	490.6	-5.7	-1.1%	68	8	499.0	-1.7%	
Call Option	Strike Price	Premium	Volume	Open Int.	Put Option	Strike Price	Premium	Volume	Open Int.
H10	490	25.3	12	2	H10	490	18.0	67	253
H10	500	20.5	58	54	H10	500	23.0	42	178
H10	510	16.3	39	404	H10	510	29.8	12	340
H10	520	12.1	221	775	H10	520	33.0	15	160
H10	530	7.8	75	815	H10	530	39.5	14	279
H10	540	7.2	50	185	H10	540	46.0	1	13

Figure 8: Stock Futures Snapshot

Products	Stock Price	Settlement Price	Stock/ Settlement(%)	Trade Volume		Chg in Price	Open Int.	Chg in OI	Fair Value	Fair/Spot(%)
				Value (Btmn)	Contracts					
PTT	229.0									
PTTH10		227.0	0.9%	0.005	22	-3.0	59	6	231.3	-1.8%
PTTEP	137.0									
PTTEPH10		137.1	-0.1%	0.023	171	-1.8	372	-20	140.4	-2.3%
ADVANC	84.8									
ADVANCH10		85.1	-0.4%	0.001	13	1.6	84	-4	85.6	-0.6%
BANPU	574.0									
BANPUH10		578.0	-0.7%	-14.000	18	-14.0	21	-4	-	-
BBL	114.5									
BBLH10		117.0	-2.1%	-	-	-	3	-	-	-
ITD	2.9									
ITDH10		2.8	2.9%	-0.200	310	-0.2	2538	-306	-	-
KBANK	82.3									
KBANKH10		89.0	-7.6%	23.407	171	-1.8	372	-20	-	-
KTB	9.8									
KTBH10		9.9	-1.5%	2.195	224	-0.1	957	14	-	-
LH	5.8									
LHH10		5.8	-0.9%	0.665	117	-	638	-4	-	-
QH	2.4									
QHH10		2.4	0.8%	-	541	-	693	-47	-	-
SCB	80.3									
SCBH10		84.3	-4.8%	-	1	-	1	-	-	-
SCC	225.0									
SCCH10		225.0	0.0%	-	1	-	8	-	-	-
TTA	27.3									
TTAH10		27.2	0.2%	12.517	463	-0.4	1348	157	-	-

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