

KS-Derivatives

Actions:

ทาง Technical, ถือที่ Short เพิ่มไปแล้ว เพื่อเส็งลงไปแบ่งทำกำไรอีกรอบที่ 460-455 โดย stop ขอดูจนปิด

Figure 1: Technical Analysis



TECHNICAL VIEW ON STOCK FUTURES

Figure 2: Technical View

Stock	Support	Resistance	Recommendation
PTTH10	204-200	222 & 227	อาจซีกแซกลงต่อไปทดสอบ 204-200 หรือต่ำกว่านั้น
PTTEPH10	125.5 & 117	133.50 & 135	อาจซีกแซกลงต่อไปทดสอบ 125.50 และ/หรือ 117 โดยเฉพาะถ้าหลุด 125
ADVANCH10	80 & 75.50	84 & 85.25	ดูเส็ง ถ้าหลุด 82 อาจลงไปต่อที่ 80 และ/หรือ 75.5 หรือต่ำกว่านั้น
KTBH10	9.3 & 9	9.8-10	ยังลงต่อได้อีก gap คือ ถ้าหลุด 9.3 ก็ลงไปได้ถึง 9
LHH10	5 & 7	5.8-5.9 & 6.2	อาจซีกแซกลงต่อไปทดสอบ 5 หรือต่ำกว่านั้น
TTAH10	24.7-24.5	26 & 26.50	อาจซีกแซกลงไปทดสอบ 25.4 และ/หรือ 24.7-24.5 หรือต่ำกว่านั้น

Figure 3: SET50 Change & Open Interests

	Index	Change %	Net Long / Short Contracts		
			Institutions	Foreign	Retail
LAST	312.5		67	-359	292
Cumulative Net Long / Short Contracts					
-2D	309.8	0.9%	716	-199	-517
-1W	298.9	4.5%	812	-2,474	1,662
-1M	313.7	-0.4%	138	-3,092	2,954
YTD	316.5	-1.2%	-7,156	-4,408	11,564
Estimated Outstanding			-28,116	27,350	757

Figure 4: PTTH10 Futures



Figure 5: PTTEPH10 Futures



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 FUTURE PREMIUM & TOP MOVERS

Figure 6: SET50 Futures Premium

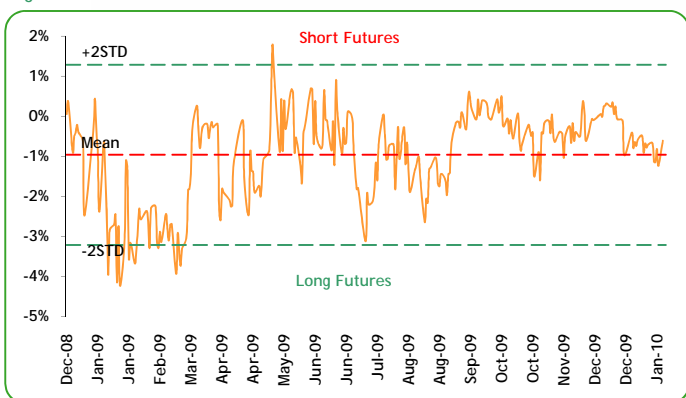


Figure 7: SET50 Top 10 Movers

Top 10 (Bt)	Current price (A)	%Mkt Cap	Direction	S-T Target (B)	Up/Downside (B-A)	Impact on SET50
PTT	220.0	14.7%	Down	211.0	-9.0	-2.8
PTTEP	131.5	10.3%	Down	125.5	-6.0	-2.2
ADVANC	82.8	5.8%	Down	81.5	-1.3	-0.4
BBL	112.0	5.0%	Down	109.5	-2.5	-0.5
SCC	217.0	6.1%	Down	213.0	-4.0	-0.5
SCB	79.5	6.4%	Down	79.0	-0.5	-0.2
BAY	19.0	2.7%	Down	18.8	-0.2	-0.1
DTAC	30.8	1.7%	Down	30.5	-0.3	-0.1
PTTCH	82.5	2.9%	Down	74.3	-8.3	-1.4
(Sum)		55.7%				-8.2
Last	485.5		Down	477.4		

*SD = Standard Deviation

STATISTICS

Figure 8: 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	482.0	0.8	0.2%	16,722	11,182	483.4	-0.3%
S50M10	30-Jun-10	479.6	1.4	0.3%	2,310	746	483.0	-0.7%
S50U10	30-Sep-10	479.5	1.7	0.4%	178	33	485.0	-1.1%
S50Z10	31-Dec-10	477.8	0.8	0.2%	79	12	485.3	-1.5%

Call Option	Strike Price	Premium	Volume	Open Int.	Put Option	Strike Price	Premium	Volume	Open Int.
H10	490	16.5	45	42	H10	490	26.0	35	277
H10	500	12.0	20	183	H10	500	32.0	41	189
H10	510	8.1	25	524	H10	510	38.5	16	342
H10	520	6.5	43	808	H10	520	43.0	1	154
H10	530	5.0	67	873	H10	530	50.1	3	285
H10	540	2.8	2	201	H10	540	58.8	0	18

Figure 9: 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	220.0									
PTTH10		216.0	1.9%	0.003	16	-1.0	105	6	222.2	-2.8%
PTTEP	131.5									
PTTEPH10		131.1	0.3%	0.027	206	2.0	457	21	134.8	-2.7%
ADVANC	82.8									
ADVANCH10		82.6	0.2%	0.001	12	-1.0	73	-10	83.6	-1.2%
BANPU	530.0									
BANPUH10		555.0	-4.5%	-	1	-	20	0	-	-
BBL	112.0									
BBLH10		117.0	-4.3%	-	1	-	1	-	-	-
ITD	2.7									
ITDH10		2.8	-5.0%	-	381	-	2317	-99	-	-
KBANK	81.5									
KBANKH10		82.8	-1.6%	26.835	206	2.0	457	21	-	-
KTB	9.5									
KTBH10		9.6	-1.0%	2.866	300	-	992	83	-	-
LH	5.5									
LHH10		5.4	0.9%	0.492	90	-0.3	632	-3	-	-
QH	2.1									
QHH10		2.2	-2.7%	-	729	-	605	-5	-	-
SCB	79.5									
SCBH10		84.3	-5.7%	-	-	-	2	-	-	-
SCC	217.0									
SCCH10		217.0	0.0%	-	-	-	11	-	-	-
TTA	26.0									
TTAH10		25.9	0.4%	5.829	226	0.3	1189	-67	-	-

Kavee Chukitkasem (kavee.c@kasikornsecurities.com; Tel +662 696-0030)