

Strategy

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รูปที่ 1: Bond yield ระยะสั้นของไทยปรับตัวขึ้นทำจุดสูงสุดใหม่



Source: Bloomberg

รูปที่ 2: 2s10s spread ของไทยทำจุดต่ำสุดใหม่



Source: Bloomberg

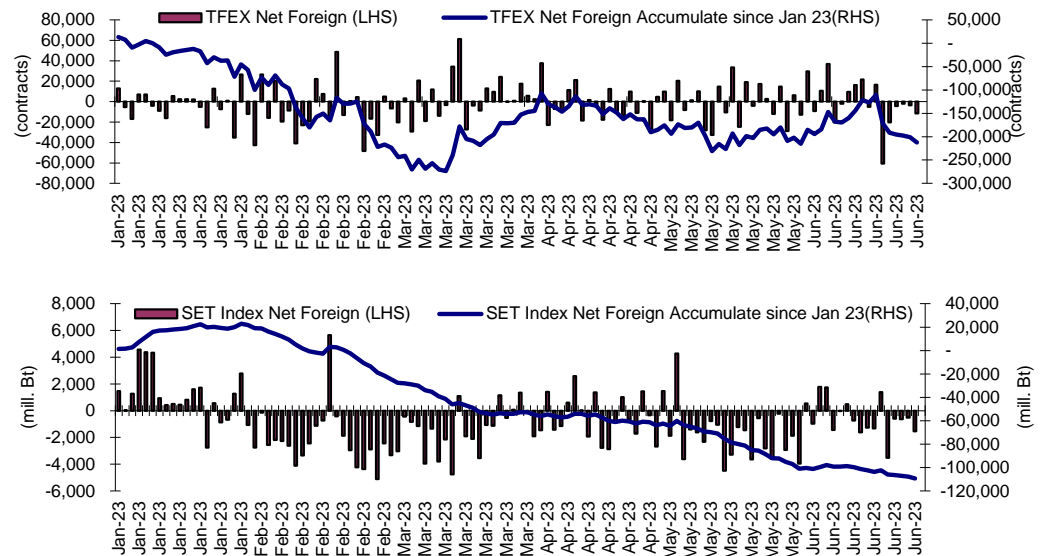
Fund Flow

Foreign Portfolio Investment in Equities (Asia ex. Japan)

	As at	Day	WTD Net	MTD Net	YTD Net
				Unit : US\$ mn	
India	26-Jun	-42.6	-42.6	3,244.6	7,693.2
Indonesia	27-Jun	5.2	12.8	-292.8	1,090.2
Malaysia	26-Jun	-6.2	-6.2	-220.1	-858.3
Philippines	27-Jun	10.0	22.7	94.8	-469.9
South Korea	28-Jun	-87.3	-215.0	-801.2	8,398.8
Sri Lanka	27-Jun	0.6	0.8	-2.1	0.8
Taiwan	27-Jun	-388.6	-1,265.9	1,322.8	11,945.1
Thailand	27-Jun	-49.0	-60.9	-358.1	-3,201.7
Vietnam	27-Jun	-19.9	-36.8	-47.9	-56.5

Source: Bloomberg

Net Foreign



Indicators to watch

	Last	Previous	% chg	1W Prior	1M Prior	Remark
VIX Index	26.52	24.80	6.9%	42.5%	30.4%	-
Ted Spread	0.37	0.27	38.8%	118.9%	219.5%	-
TTF (Thai Trust Fund)	11.27	11.25	0.2%	0.4%	6.1%	+
U.S.Dollar Index	102.49	102.75	-0.3%	0.0%	-1.7%	+
U.S.Bond Yield	3.76	3.71	1.3%	-1.4%	-0.9%	+
US Coal Index	7.5	6.87	9.2%	39.9%	58.2%	+
Emerging Asia Index (MXMS)	519.80	513.13	1.3%	-3.2%	-5.4%	+

Source: Bloomberg, Aspen