

Title : Comparative Analysis of Slow Stochastic Oscillator, MACD, and Bollinger Bands for Investment Returns in SET50 Index Futures

Author(s) : 1. Chanaporn Kongsuk

Student ID : 640510514

Major : Mathematics

Advisor(s) : 1. Assistant Professor Dr. Nattawat Sontichai

Type of presentation* (choose 1) :

<input type="checkbox"/>	Oral Presentation	(เฉพาะ ตัวแทนศ.ที่สาขาเลือกให้นำเสนอแบบบรรยาย)
<input checked="" type="checkbox"/>	Poster	(กรณี นำเสนอผลงานปัญหาพิเศษ/การค้นคว้าอิสระ)
<input type="checkbox"/>	Cooperative Education	(กรณี นำเสนอผลงานสหกิจศึกษา)

ABSTRACT

This independent study aims to analyze and compare investment returns on futures contracts linked to the price index (SET50) using three indicators namely, the Slow Stochastic Oscillator, Moving Average Convergence Divergence (MACD) and Bollinger Bands. Each tool has a different trading strategy, applying four trading signals daily. The study employs a three-year backtesting approach from 2022 to 2024. The results indicate that MACD generates the greatest returns in each of the three years when compared with the Slow Stochastic Oscillator and Bollinger Bands. Moreover, it also has the least standard deviation, reflecting reduced volatility as well as risk. The study also presents net returns, win rate, average returns and bar charts for a straightforward result comparisons. Nevertheless, daily trading decisions are made on the basis of the signals from every tool and an investors discretion. Therefore, individual risk tolerance has to be carefully evaluated when making investment decisions.

Keywords: Slow Stochastic Oscillator, Moving Average Crossover, Bollinger Bands, Futures Contracts Linked to the Price Index (SET50)

*Type of presentation must be matched with an option you choosing on student upload system.

**The abstract can be more than one page and must be approved by project advisor before upload.