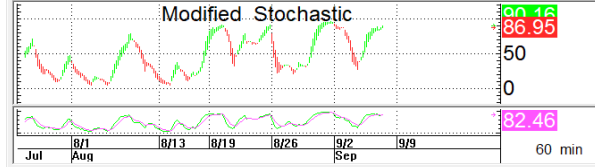
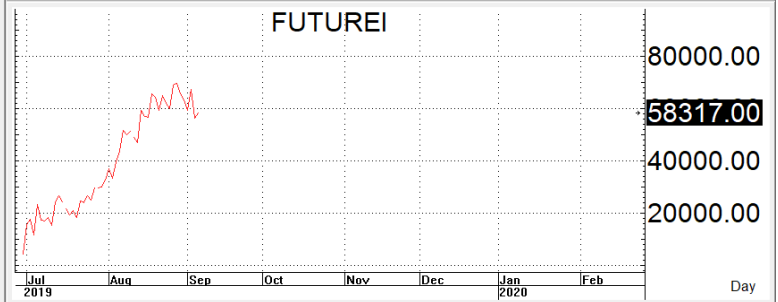
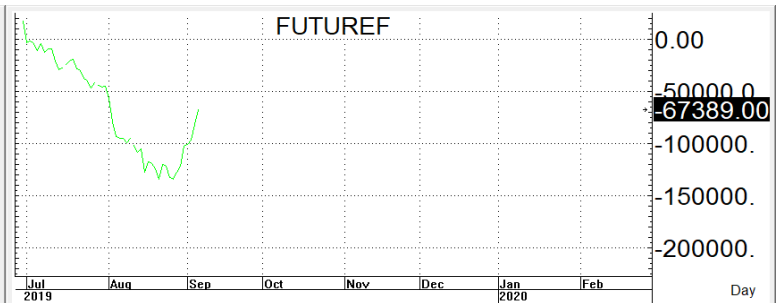
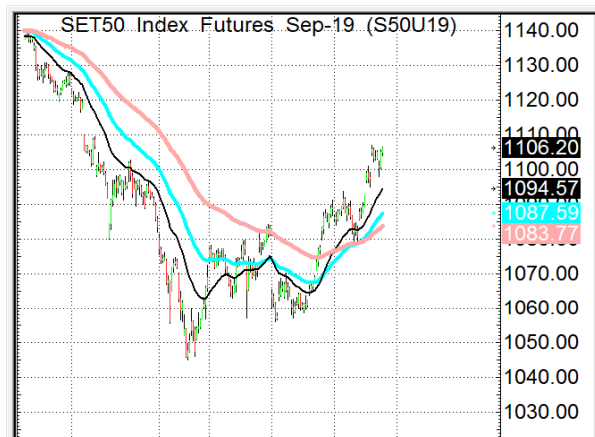
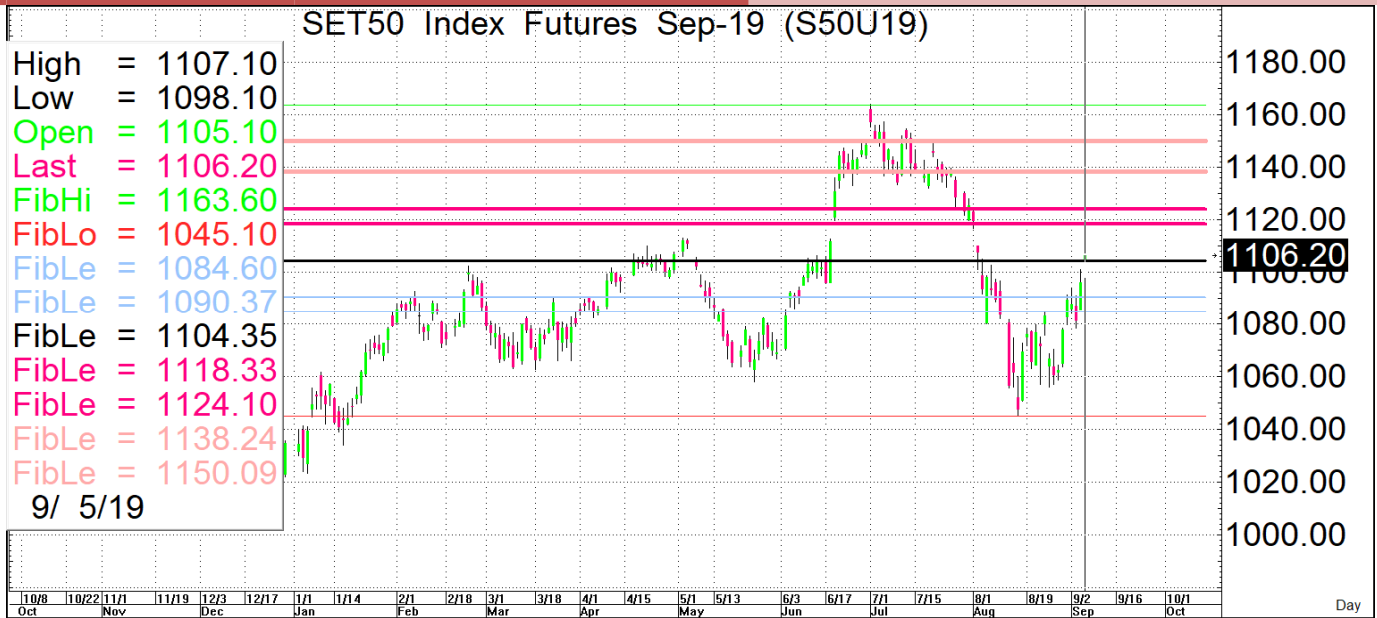




นักวิเคราะห์: กมลชัย พลอินทวงษ์
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06 กันยายน 2562

S50U19 **1,106.1** **S = 1,093-1,100** **R = 1,113-1,120**



กลยุทธ์: OPEN **SHORT** แถวๆกรอบแนวต้านที่ ให้เพื่อรอทำกำไรแถวๆ กรอบแนวรับที่บอก โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาออกจากต้นทุนเกิน 5Points เพื่อทำ Risk-Control **<S50U19 STOPLOSS when closed above 1,121>**
ปล:แต่ตราบไคที่ยังยืนปิดเหนือMAV<10>ที่ 1.081 ได้การเล่นแบบย่อ long แถวๆแนวรับที่ให้จะยังคงได้เปรียบกว่าแน่ครับ

สรุปตลาด SET50 Index Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|---------|---------|---------|------------------|---------|--------|---------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| S50U19 | 1,105.1 | 1,107.1 | 1,098.1 | 1,096.0 | 1,106.2 | 10.1 | 155,025 | 293,881 |
| S50V19 | 1,103.1 | 1,104.5 | 1,100.0 | 1,094.5 | 1,104.5 | 10.1 | 5 | 55 |
| S50X19 | - | - | - | 1,093.2 | - | 10.2 | - | 12 |
| S50Z19 | 1,104.4 | 1,105.8 | 1,097.0 | 1,094.7 | 1,104.7 | 9.9 | 19,149 | 52,198 |
| S50H20 | 1,101.7 | 1,102.5 | 1,093.9 | 1,091.5 | 1,101.3 | 9.6 | 3,000 | 9,933 |
| S50M20 | 1,098.0 | 1,099.0 | 1,091.0 | 1,088.7 | 1,097.0 | 8.9 | 1,104 | 6,065 |

สรุปตลาด Currency Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| USDU19 | 30.54 | 30.56 | 30.52 | 30.58 | 30.54 | -0.04 | 146 | 20,855 |
| USDV19 | - | - | - | 30.56 | - | -0.03 | - | 1 |
| USDX19 | - | - | - | 30.54 | - | -0.03 | - | - |
| USDZ19 | 30.51 | 30.52 | 30.49 | 30.52 | 30.51 | -0.02 | 312 | 8,612 |

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

| | Foreign | | | Institution | | | Local | | |
|----------------------|---------|--------|---------|-------------|---------|---------|---------|---------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net |
| SET50 Index Futures | 61,068 | 46,635 | 14,433 | 31,797 | 29,678 | 2,119 | 85,418 | 101,970 | -16,552 |
| Metal Futures | 7,470 | 7,477 | -7 | 11,511 | 9,905 | 1,606 | 21,816 | 23,415 | -1,599 |
| Single Stock Futures | 6,380 | 28,220 | -21,840 | 119,645 | 133,984 | -14,339 | 154,728 | 118,549 | 36,179 |
| Currency Futures | 10 | 10 | 0 | 0 | 265 | -265 | 448 | 183 | 265 |

สรุปตลาด Futures Gold & Oil Futures

| | Price | | | Settlement Price | | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
| | High | Low | Close | Prior | Change | | |
| GOU19 | 1,552 | 1,539 | 1,545 | 1,542 | 3 | 20,683 | 18,000 |
| GF10V19 | 22,590 | 22,450 | 22,480 | 22,490 | -10 | 10,084 | 16,741 |
| GFV19 | 22,590 | 22,460 | 22,480 | 22,470 | 10 | 446 | 1,134 |
| GF10Z19 | 22,650 | 22,530 | 22,540 | 22,560 | -20 | 3,347 | 13,232 |
| GFZ19 | 22,650 | 22,550 | 22,550 | 22,530 | 20 | 139 | 739 |
| GOZ19 | 1,562 | 1,549 | 1,554 | 1,552 | 3 | 5,118 | 4,252 |
| GF10G20 | 22,720 | 22,590 | 22,600 | 22,610 | -10 | 953 | 3,687 |
| GFG20 | 22,690 | 22,660 | 22,690 | 22,570 | 120 | 27 | 47 |

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) |
|--------|-----------------|------------------|-------|-------------------------|--------------|-------------------|----------------------|--|------------------------|--|
| S50U19 | 27-Sep-19 | 21 | 1.58% | 0.0 | 1108.91 | 1109.9 | 1106.1 | -3.8 | -0.3 | -2.8 |
| S50Z19 | 27-Dec-19 | 112 | 1.67% | 15.2 | 1108.91 | 1099.5 | 1104.6 | 5.1 | 0.5 | -4.3 |
| S50H20 | 30-Mar-20 | 206 | 1.79% | 2.0 | 1108.91 | 1118.2 | 1101.1 | -17.1 | -1.5 | -7.8 |
| S50M20 | 29-Jun-20 | 297 | 1.65% | 17.3 | 1108.91 | 1106.7 | 1097.6 | -9.1 | -0.8 | -11.3 |

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 (%) |
|-------|-----------------|------------------|--------------------|-------|------------|-------------------|----------------------|---|------------------------|
| GFV19 | 30-Oct-19 | 54 | 1,520.2 | 2.50% | 30.658 | 22,236 | 22,240 | 4 | 0.0% |
| GFZ19 | 27-Dec-19 | 112 | 1,520.2 | 2.53% | 30.658 | 22,326 | 22,300 | -26 | -0.1% |
| GFG20 | 27-Feb-20 | 174 | 1,520.2 | 2.59% | 30.658 | 22,429 | 22,370 | -59 | -0.3% |

USD

| | Expiration date | Days to maturity | Current FX | TH1YY | US1YY | Fair future price | Current future price | Premium / Discount from fair price (Bt) | premium / discount (%) |
|--------|-----------------|------------------|------------|-------|-------|-------------------|----------------------|---|------------------------|
| USDU19 | 27-Sep-19 | 21 | 30.655 | 2.60% | 0.11% | 30.70 | 30.54 | -0.16 | -0.5% |
| USDV19 | 30-Oct-19 | 54 | 30.655 | 2.60% | 0.11% | 30.77 | 30.53 | -0.24 | -0.8% |
| USDX19 | 28-Nov-19 | 83 | 30.655 | 2.60% | 0.11% | 30.83 | 30.51 | -0.32 | -1.0% |

* 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) | | | | | | | | | | |
|---------|-------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | | 1,469 | 1,479 | 1,489 | 1,499 | 1,509 | 1,519 | 1,529 | 1,539 | 1,549 | 1,559 | 1,569 |
| THB/USD | 30.41 | 21,232 | 21,376 | 21,521 | 21,666 | 21,810 | 21,955 | 22,099 | 22,244 | 22,388 | 22,533 | 22,677 |
| | 30.46 | 21,267 | 21,412 | 21,556 | 21,701 | 21,846 | 21,991 | 22,135 | 22,280 | 22,425 | 22,570 | 22,714 |
| | 30.51 | 21,302 | 21,447 | 21,592 | 21,737 | 21,882 | 22,027 | 22,172 | 22,317 | 22,462 | 22,607 | 22,752 |
| | 30.56 | 21,337 | 21,482 | 21,627 | 21,772 | 21,918 | 22,063 | 22,208 | 22,353 | 22,499 | 22,644 | 22,789 |
| | 30.61 | 21,372 | 21,517 | 21,663 | 21,808 | 21,954 | 22,099 | 22,244 | 22,390 | 22,535 | 22,681 | 22,826 |
| | 30.66 | 21,407 | 21,552 | 21,698 | 21,844 | 21,989 | 22,135 | 22,281 | 22,427 | 22,572 | 22,718 | 22,864 |
| | 30.71 | 21,441 | 21,587 | 21,733 | 21,879 | 22,025 | 22,171 | 22,317 | 22,463 | 22,609 | 22,755 | 22,901 |
| | 30.76 | 21,476 | 21,623 | 21,769 | 21,915 | 22,061 | 22,207 | 22,353 | 22,500 | 22,646 | 22,792 | 22,938 |
| | 30.81 | 21,511 | 21,658 | 21,804 | 21,951 | 22,097 | 22,243 | 22,390 | 22,536 | 22,683 | 22,829 | 22,976 |
| | 30.86 | 21,546 | 21,693 | 21,840 | 21,986 | 22,133 | 22,280 | 22,426 | 22,573 | 22,720 | 22,866 | 23,013 |
| | 30.91 | 21,581 | 21,728 | 21,875 | 22,022 | 22,169 | 22,316 | 22,463 | 22,609 | 22,756 | 22,903 | 23,050 |