



นักวิเคราะห์: กมลชัย พลอินทวงษ์
เลขทะเบียนนักวิเคราะห์: 018239
Tel. (662) 088 9341

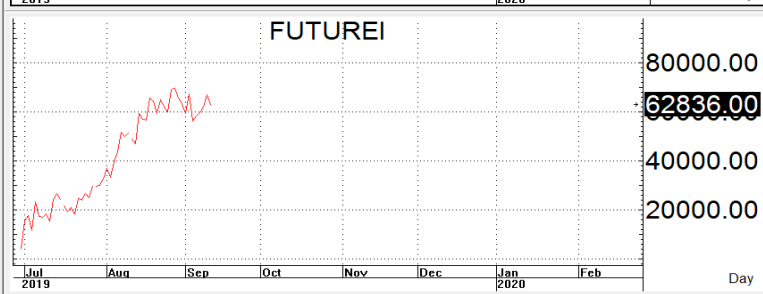
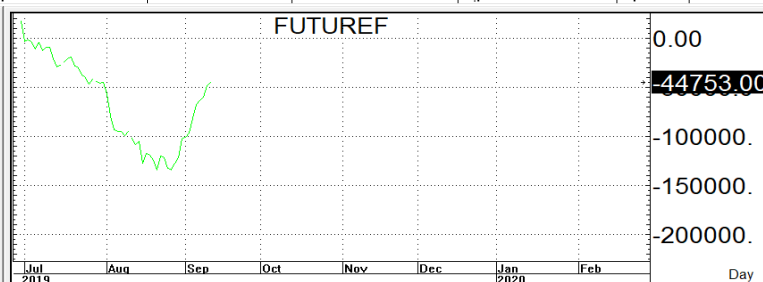
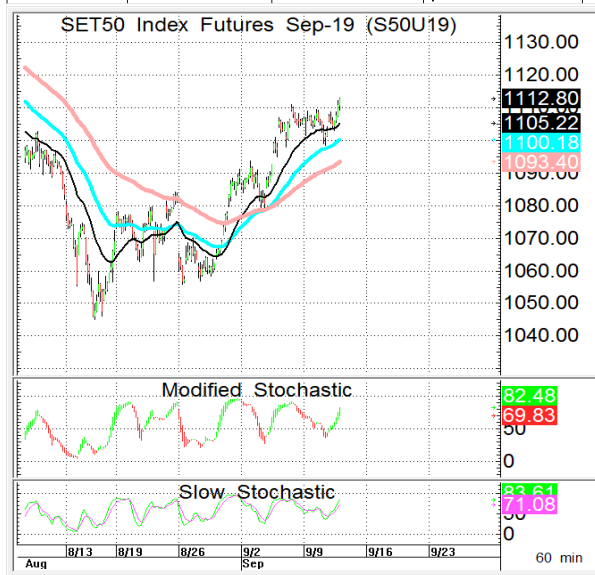
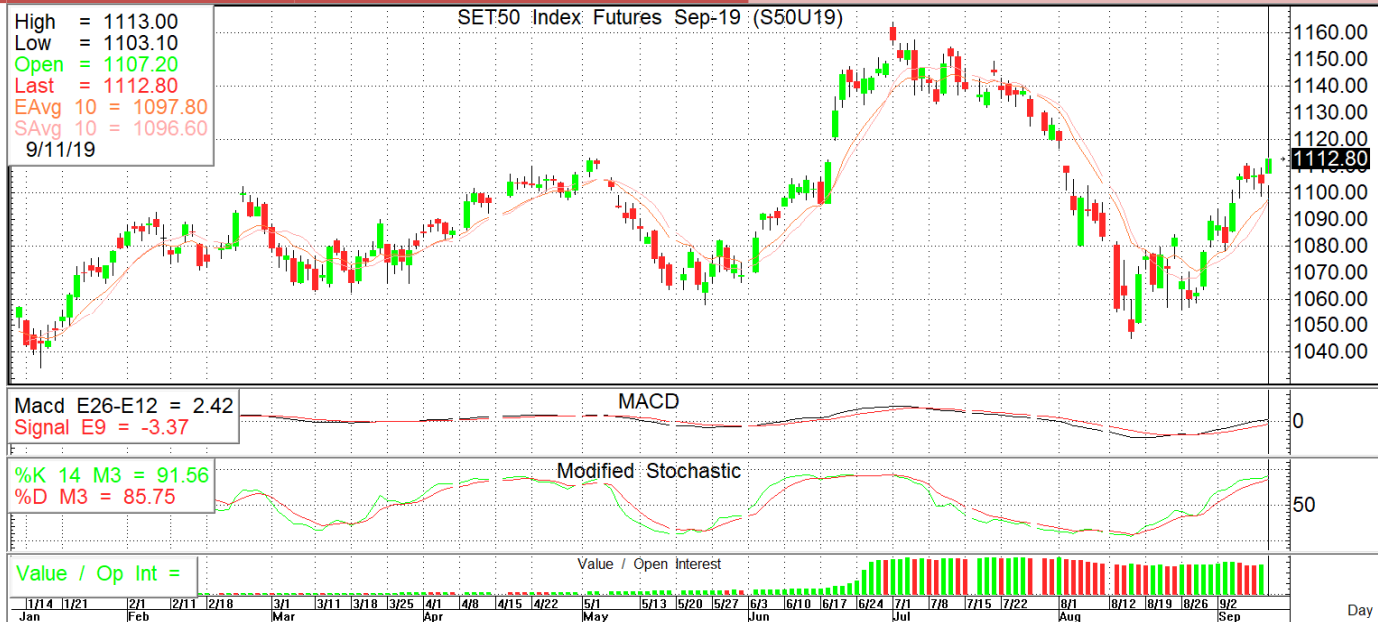
12 กันยายน 2562

S50U19

1,112.8

S = 1,101-1,106

R = 1,118-1,123



กลยุทธ์: OPENLONG แถวๆกรอบแนวรับที่ให้ <Positive-Bias> เพื่อรอทำกำไรแถวๆแนวต้านที่บอก โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control <S50U19 STOPLOSS when closed below 1,100>
ปล: แต่ก็สามารถ Short ได้หากเด็งมาเยือนแนวต้านที่ให้แล้ววาง trailing stop ที่ 1,125 แต่ทว่าตราบไต่ที่ยังยืนปิดเหนือ MAV<10> ที่ 1,096 ได้การเล่นแบบย่อ long จะยังคงได้เปรียบกว่าครับ

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50U19	1,107.2	1,113.0	1,103.1	1,103.7	1,112.8	8.8	152,252	268,094
S50V19	1,105.0	1,109.7	1,104.4	1,099.5	1,109.7	11.6	11	49
S50X19	1,103.2	1,103.2	1,103.2	1,101.0	1,103.2	8.8	2	14
S50Z19	1,106.0	1,111.3	1,101.5	1,102.3	1,110.9	8.5	21,525	52,882
S50H20	1,102.0	1,107.5	1,098.1	1,099.0	1,107.5	7.9	3,507	10,297
S50M20	1,098.1	1,103.8	1,095.0	1,095.3	1,103.8	8.0	1,469	6,295

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDU19	30.62	30.63	30.60	30.62	30.60	-0.02	271	19,788
USDV19	-	-	-	30.60	-	-0.02	-	1
USDX19	-	-	-	30.58	-	-0.02	-	-
USDZ19	30.60	30.60	30.56	30.59	30.57	-0.02	158	9,060

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	44,024	40,735	3,289	38,019	42,268	-4,249	96,723	95,763	960
Metal Futures	5,131	5,847	-716	9,316	10,883	-1,567	19,914	17,631	2,283
Single Stock Futures	8,741	7,151	1,590	96,104	99,079	-2,975	100,636	99,251	1,385
Currency Futures	58	58	0	84	0	84	287	371	-84

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GOU19	1,504	1,492	1,497	1,498	-2	16,106	22,277
GF10V19	21,910	21,750	21,780	21,830	-40	5,762	16,394
GFV19	21,900	21,760	21,790	21,830	-40	175	1,151
GF10Z19	21,980	21,810	21,840	21,890	-40	4,025	13,151
GFZ19	21,960	21,830	21,850	21,910	-60	43	731
GOZ19	1,514	1,502	1,506	1,508	-2	5,929	9,877
GF10G20	22,030	21,890	21,910	21,960	-50	2,235	3,662
GFG20	22,040	21,890	21,930	21,930	-	86	145

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	15	1.58%	0.0	1115.39	1116.1	1112.5	-3.6	-0.3	-2.9
S50Z19	27-Dec-19	106	1.67%	15.2	1115.39	1105.7	1110.8	5.1	0.5	-4.6
S50H20	30-Mar-20	200	1.79%	2.0	1115.39	1124.4	1106.9	-17.5	-1.6	-8.5
S50M20	29-Jun-20	291	1.65%	17.3	1115.39	1112.9	1103.3	-9.6	-0.9	-12.1

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	48	1,490.9	2.50%	30.568	21,734	21,780	46	0.2%
GFZ19	27-Dec-19	106	1,490.9	2.53%	30.568	21,822	21,870	48	0.2%
GFG20	27-Feb-20	168	1,490.9	2.59%	30.568	21,923	21,880	-43	-0.2%

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	15	30.565	2.60%	0.11%	30.60	30.60	0.00	0.0%
USDV19	30-Oct-19	48	30.565	2.60%	0.11%	30.67	30.58	-0.09	-0.3%
USDX19	28-Nov-19	77	30.565	2.60%	0.11%	30.73	30.56	-0.17	-0.5%

* 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)										
		1,441	1,451	1,461	1,471	1,481	1,491	1,501	1,511	1,521	1,531	1,541
THB/USD	30.32	20,764	20,908	21,052	21,197	21,341	21,485	21,629	21,773	21,917	22,061	22,205
	30.37	20,798	20,943	21,087	21,231	21,376	21,520	21,664	21,809	21,953	22,097	22,242
	30.42	20,833	20,977	21,122	21,266	21,411	21,556	21,700	21,845	21,989	22,134	22,278
	30.47	20,867	21,012	21,157	21,301	21,446	21,591	21,736	21,881	22,025	22,170	22,315
	30.52	20,901	21,046	21,191	21,336	21,481	21,626	21,771	21,917	22,062	22,207	22,352
	30.57	20,935	21,081	21,226	21,371	21,517	21,662	21,807	21,952	22,098	22,243	22,388
	30.62	20,970	21,115	21,261	21,406	21,552	21,697	21,843	21,988	22,134	22,279	22,425
	30.67	21,004	21,150	21,295	21,441	21,587	21,733	21,879	22,024	22,170	22,316	22,462
	30.72	21,038	21,184	21,330	21,476	21,622	21,768	21,914	22,060	22,206	22,352	22,498
	30.77	21,072	21,219	21,365	21,511	21,657	21,804	21,950	22,096	22,242	22,389	22,535
	30.82	21,107	21,253	21,400	21,546	21,693	21,839	21,986	22,132	22,278	22,425	22,571