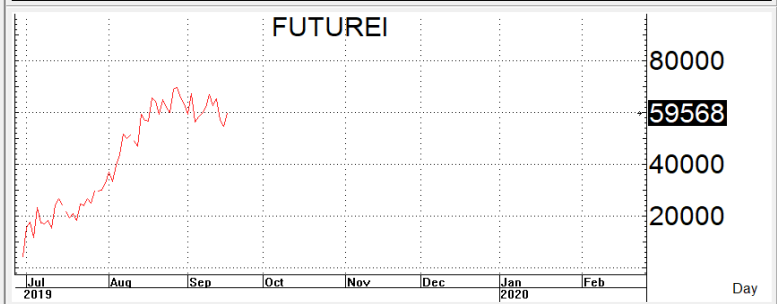
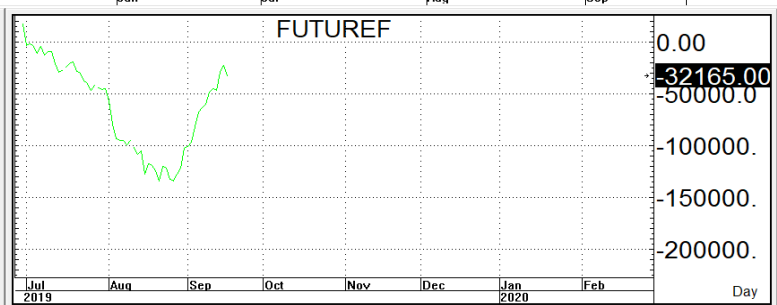
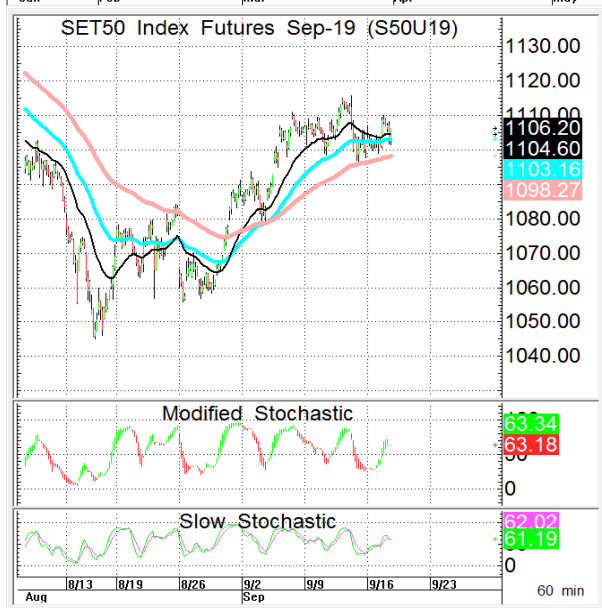




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18 กันยายน 2562

**S50U19**      **1,105.5**      **S = 1,095-1,100**      **R = 1,110-1,115**



กลยุทธ์: OPEN **SHORT** แถวๆกรอบแนวต้านที่ ให้เพื่อรอทำกำไรแถวๆ กรอบแนวรับที่บิอก โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาออกจากต้นทุนเกิน 5Points เพื่อทำ Risk-Control **<S50U19 STOPLOSS when closed above 1,118>**  
ปล:แต่ตราบเท่าที่ยังยืนปิดเหนือMAV<10>ที่ 1,100 ได้อยู่การ Short เลยยังดูเสียเปรียบก่อน

**สรุปตลาด SET50 Index Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50U19	1,103.0	1,110.0	1,100.6	1,102.6	1,106.2	2.9	157,842	259,844
S50V19	1,103.0	1,104.4	1,102.3	1,102.0	1,103.8	1.8	7	43
S50X19	1,102.0	1,102.0	1,102.0	1,099.9	1,102.0	2.9	2	15
S50Z19	1,102.5	1,108.4	1,100.3	1,102.1	1,104.8	2.3	32,322	62,068
S50H20	1,097.0	1,104.6	1,097.0	1,098.7	1,101.9	2.8	3,819	11,247
S50M20	1,093.0	1,100.4	1,093.0	1,094.7	1,097.5	2.3	962	6,372

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDU19	30.54	30.56	30.53	30.48	30.53	0.05	826	17,438
USDV19	-	-	-	30.46	-	0.08	-	-
USDX19	-	-	-	30.45	-	0.07	-	53
USDZ19	30.49	30.52	30.48	30.45	30.49	0.05	629	12,690

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	49,701	59,739	-10,038	45,665	40,692	4,973	99,588	94,523	5,065
Metal Futures	3,654	4,274	-620	6,885	7,636	-751	14,262	12,891	1,371
Single Stock Futures	9,989	28,596	-18,607	151,721	130,028	21,693	136,378	139,464	-3,086
Currency Futures	0	0	0	646	0	646	809	1,455	-646

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GOU19	1,509	1,498	1,501	1,506	-4	9,988	17,963
GF10V19	21,890	21,760	21,840	21,850	-10	4,600	17,042
GFV19	21,880	21,770	21,820	21,850	-30	116	1,159
GF10Z19	21,960	21,830	21,910	21,920	-10	2,686	12,363
GFZ19	21,900	21,850	21,850	21,910	-20	21	738
GOZ19	1,519	1,508	1,512	1,516	-4	6,521	13,337
GF10G20	22,020	21,900	21,970	21,980	-10	866	4,570
GFG20	22,000	21,970	21,970	21,920	50	3	198

**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	9	1.58%	0.0	1107.82	1108.3	1105.5	-2.8	-0.2	-2.3
S50Z19	27-Dec-19	100	1.67%	15.2	1107.82	1097.8	1104.4	6.6	0.6	-3.4
S50H20	30-Mar-20	194	1.79%	2.0	1107.82	1116.4	1101.5	-14.9	-1.3	-6.3
S50M20	29-Jun-20	285	1.65%	17.3	1107.82	1105.0	1097	-8.0	-0.7	-10.8

**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	42	1,502.2	2.50%	30.508	21,847	21,910	63	0.3%
GFZ19	27-Dec-19	100	1,502.2	2.53%	30.508	21,936	21,970	34	0.2%
GFG20	27-Feb-20	162	1,502.2	2.59%	30.508	22,036	22,010	-26	-0.1%

**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	9	30.505	2.60%	0.11%	30.52	30.53	0.01	0.0%
USDV19	30-Oct-19	42	30.505	2.60%	0.11%	30.59	30.54	-0.05	-0.2%
USDX19	28-Nov-19	71	30.505	2.60%	0.11%	30.65	30.52	-0.13	-0.4%

\* 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)										
		1,452	1,462	1,472	1,482	1,492	1,502	1,512	1,522	1,532	1,542	1,552
THB/USD	30.26	20,881	21,025	21,169	21,313	21,457	21,600	21,744	21,888	22,032	22,176	22,319
	30.31	20,916	21,060	21,204	21,348	21,492	21,636	21,780	21,924	22,068	22,212	22,356
	30.36	20,950	21,095	21,239	21,383	21,527	21,672	21,816	21,960	22,105	22,249	22,393
	30.41	20,985	21,129	21,274	21,418	21,563	21,707	21,852	21,996	22,141	22,286	22,430
	30.46	21,019	21,164	21,309	21,454	21,598	21,743	21,888	22,033	22,177	22,322	22,467
	30.51	21,054	21,199	21,344	21,489	21,634	21,779	21,924	22,069	22,214	22,359	22,504
	30.56	21,088	21,234	21,379	21,524	21,669	21,815	21,960	22,105	22,250	22,395	22,541
	30.61	21,123	21,268	21,414	21,559	21,705	21,850	21,996	22,141	22,287	22,432	22,578
	30.66	21,157	21,303	21,449	21,595	21,740	21,886	22,032	22,177	22,323	22,469	22,614
	30.71	21,192	21,338	21,484	21,630	21,776	21,922	22,068	22,214	22,359	22,505	22,651
	30.76	21,226	21,373	21,519	21,665	21,811	21,957	22,104	22,250	22,396	22,542	22,688