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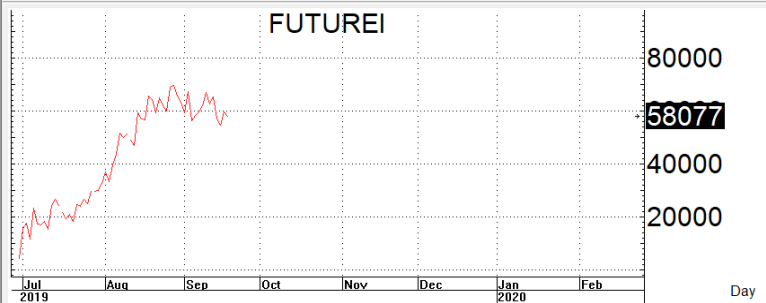
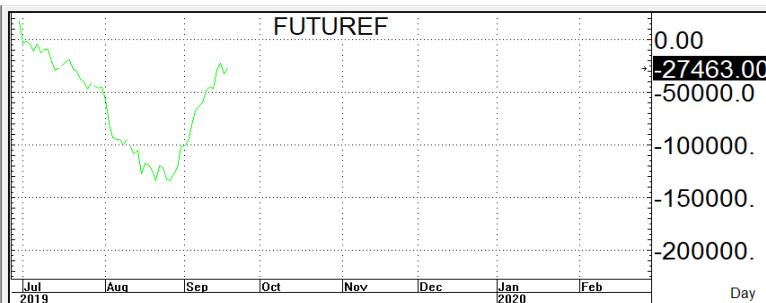
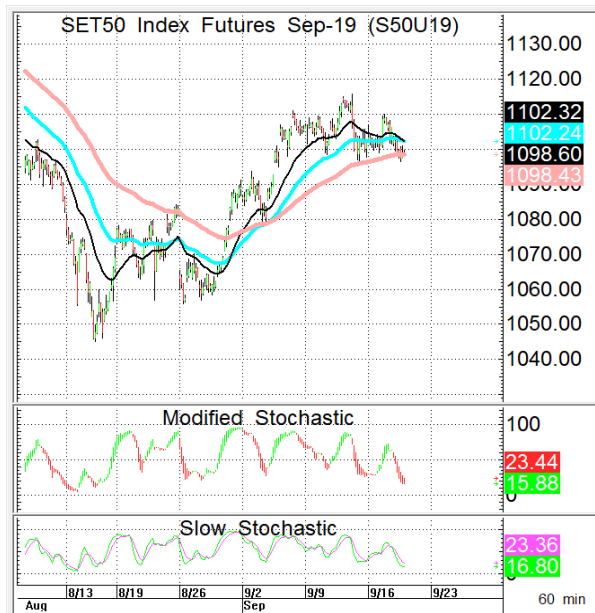
19 กันยายน 2562

S50U19

1,097.8

S = 1,087-1,093

R = 1,105-1,111



กลยุทธ์:วันนี้เล่นได้2แบบคือ OPEN **SHORTเป็นหลัก**แถวๆรอบแนวต้านที่ให้ เพื่อรอทำกำไรตอนย่อ โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาออกจากต้นทุนเกิน5Points เพื่อทำ Risk-Control **<S50U19 STOPLOSS when closed 1,112>**หรือดัก **ย่อLONG** แถวๆรอบแนวรับที่ให้เพื่อลุ้น Rebound **แต่ถ้าหากยังคงยืนปิดเหนือ MAV<10>ที่1,104 ไม่ได้แล้วละก็หน้าSHORTจะยังคงเป็นฝ่ายได้เปรียบอยู่**

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50U19	1,101.7	1,103.9	1,096.6	1,105.5	1,098.6	-6.9	144,849	260,809
S50V19	1,102.7	1,102.7	1,097.0	1,103.8	1,097.0	-6.8	4	42
S50X19	1,102.6	1,102.6	1,102.6	1,102.8	1,102.6	-6.9	1	14
S50Z19	1,101.5	1,103.3	1,096.0	1,104.4	1,097.8	-6.5	36,347	70,361
S50H20	1,098.0	1,100.1	1,093.0	1,101.5	1,094.6	-6.4	3,052	11,770
S50M20	1,095.0	1,095.4	1,089.4	1,097.0	1,090.5	-6.4	468	6,372

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDU19	30.52	30.53	30.48	30.53	30.48	-0.05	372	17,436
USDV19	-	-	-	30.54	-	-0.03	-	-
USDX19	-	-	-	30.52	-	-0.02	-	53
USDZ19	30.50	30.50	30.46	30.50	30.50	-	634	13,143

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	59,530	54,828	4,702	44,780	46,271	-1,491	80,411	83,622	-3,211
Metal Futures	6,203	3,393	2,810	7,686	8,491	-805	14,399	16,404	-2,005
Single Stock Futures	11,821	17,224	-5,403	73,749	77,257	-3,508	90,128	81,217	8,911
Currency Futures	0	0	0	257	393	-136	749	613	136

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GOU19	1,510	1,501	1,505	1,502	3	11,370	17,078
GF10V19	21,920	21,830	21,880	21,840	30	3,953	17,314
GFV19	21,910	21,830	21,860	21,820	50	129	1,205
GF10Z19	21,980	21,890	21,940	21,910	30	1,799	12,299
GFZ19	21,980	21,920	21,940	21,890	50	37	725
GOZ19	1,520	1,512	1,516	1,512	4	10,303	13,632
GF10G20	22,040	21,970	22,010	21,970	40	691	4,897
GFG20	22,040	22,000	22,000	21,970	30	6	199

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	8	1.58%	0.0	1100.54	1100.9	1098.6	-2.3	-0.2	-1.9
S50Z19	27-Dec-19	99	1.67%	15.2	1100.54	1090.4	1097.9	7.5	0.7	-2.6
S50H20	30-Mar-20	193	1.79%	2.0	1100.54	1109.0	1095.1	-13.9	-1.3	-5.4
S50M20	29-Jun-20	284	1.65%	17.3	1100.54	1097.5	1090.6	-6.9	-0.6	-9.9

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	41	1,490.4	2.50%	30.568	21,716	21,930	214	1.0%
GFZ19	27-Dec-19	99	1,490.4	2.53%	30.568	21,805	22,020	215	1.0%
GFG20	27-Feb-20	161	1,490.4	2.59%	30.568	21,904	22,080	176	0.8%

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	8	30.565	2.60%	0.11%	30.58	30.48	-0.10	-0.3%
USDV19	30-Oct-19	41	30.565	2.60%	0.11%	30.65	30.51	-0.14	-0.5%
USDX19	28-Nov-19	70	30.565	2.60%	0.11%	30.71	30.50	-0.21	-0.7%

* 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	20,758	20,903	21,047	21,191	21,335	21,479	21,623	21,767	21,911	22,055	22,199
	30.37	20,793	20,937	21,081	21,226	21,370	21,514	21,659	21,803	21,947	22,092	22,236
	30.42	20,827	20,971	21,116	21,261	21,405	21,550	21,694	21,839	21,983	22,128	22,273
	30.47	20,861	21,006	21,151	21,296	21,440	21,585	21,730	21,875	22,020	22,164	22,309
	30.52	20,895	21,040	21,185	21,331	21,476	21,621	21,766	21,911	22,056	22,201	22,346
	30.57	20,930	21,075	21,220	21,365	21,511	21,656	21,801	21,947	22,092	22,237	22,382
	30.62	20,964	21,109	21,255	21,400	21,546	21,691	21,837	21,983	22,128	22,274	22,419
	30.67	20,998	21,144	21,290	21,435	21,581	21,727	21,873	22,018	22,164	22,310	22,456
	30.72	21,032	21,178	21,324	21,470	21,616	21,762	21,908	22,054	22,200	22,346	22,492
	30.77	21,067	21,213	21,359	21,505	21,652	21,798	21,944	22,090	22,236	22,383	22,529
	30.82	21,101	21,247	21,394	21,540	21,687	21,833	21,980	22,126	22,273	22,419	22,566