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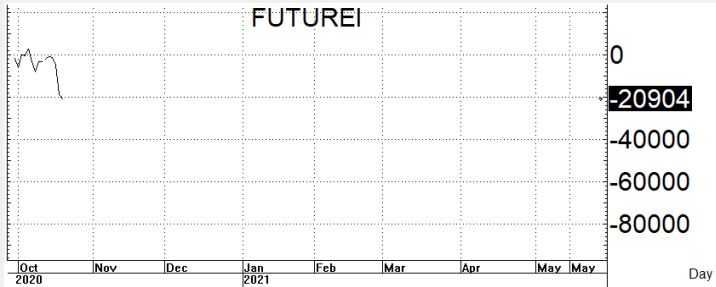
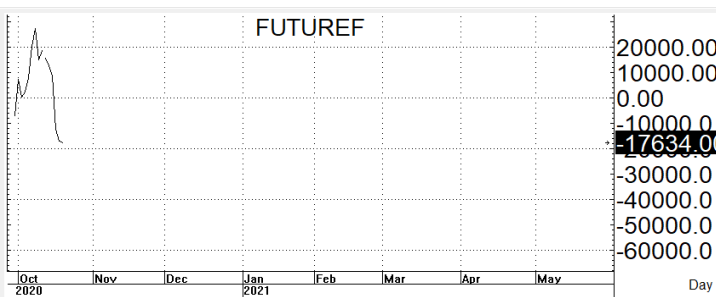
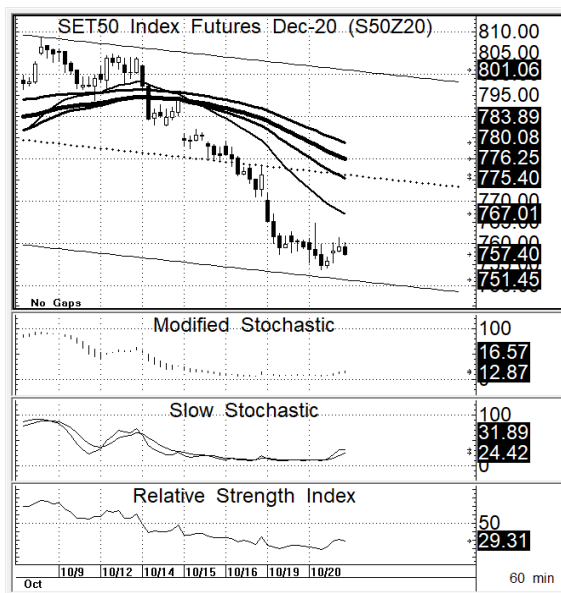
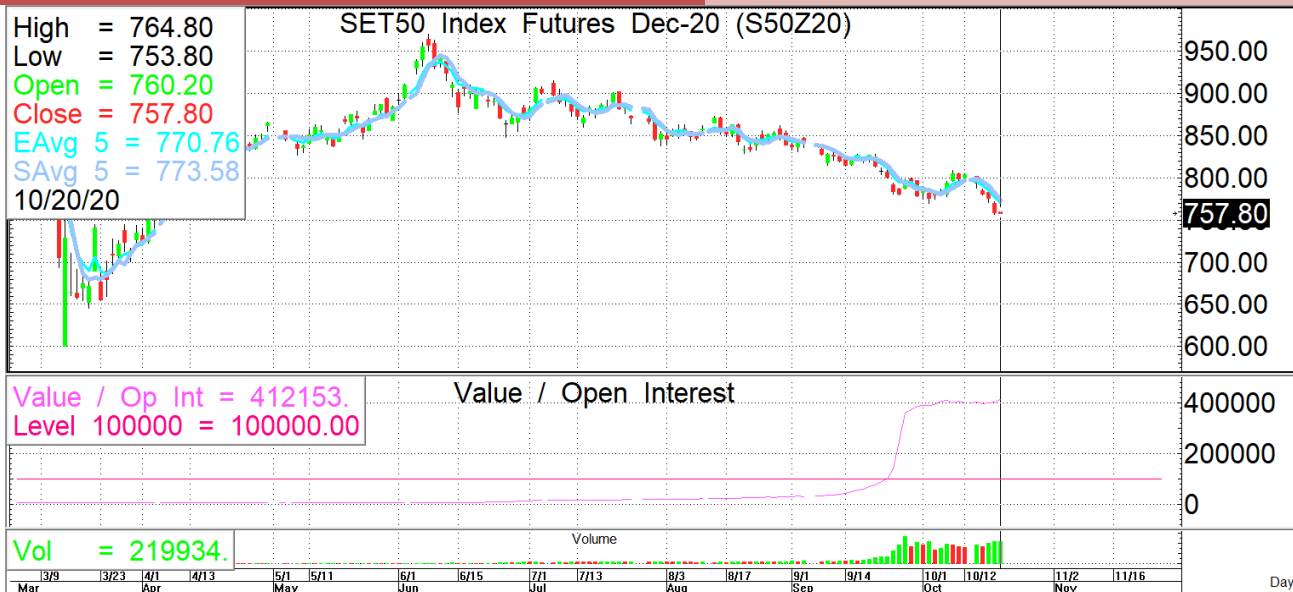
21 ตุลาคม 2563

**S50Z20**

**757.8**

**S=747-752**

**R=763-769**



กลยุทธ์: การเล่นใต้เส้น 10 วันต่อแม้จะทำให้ทางลงเป็นฝ่ายได้เปรียบอยู่ จึงควรใช้จังหวะที่ติดกลับ OPEN SHORT แถวๆ แนวด้านที่ไว้ แล้วรอทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50Z20 ปิดเหนือ 771

**สรุปตลาด SET50 Index Futures**

|        | Price |       |       | Settlement Price |       |        | Volume  | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|---------|---------------|
|        | Open  | High  | Low   | Prior            | Last  | Change |         |               |
| S50V20 | 759.8 | 766.2 | 756.6 | 760.6            | 759.6 | -1     | 205     | 683           |
| S50X20 | 759.3 | 765.2 | 757.5 | 761.0            | 759.4 | -1.6   | 83      | 89            |
| S50Z20 | 760.2 | 764.8 | 753.8 | 759.3            | 757.4 | -1.5   | 219,934 | 412,153       |
| S50H21 | 754.0 | 759.8 | 749.0 | 754.4            | 752.5 | -1.6   | 16,950  | 20,489        |
| S50M21 | 750.8 | 755.4 | 745.0 | 750.6            | 748.5 | -1.6   | 2,466   | 6,751         |
| S50U21 | 745.1 | 750.5 | 739.7 | 745.1            | 743.5 | -1.2   | 1,695   | 2,071         |

**สรุปตลาด Currency Futures**

|        | Price |       |       | Settlement Price |       |        | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
|        | Open  | High  | Low   | Prior            | Last  | Change |        |               |
| USDV20 | -     | -     | -     | 31.21            | -     | 0.06   | -      | 20            |
| USDX20 | 31.26 | 31.26 | 31.26 | 31.21            | 31.26 | 0.06   | 10     | 160           |
| USDZ20 | 31.25 | 31.29 | 31.22 | 31.21            | 31.29 | 0.08   | 11,002 | 49,391        |
| USDH21 | 31.25 | 31.30 | 31.24 | 31.21            | 31.28 | 0.07   | 282    | 4,479         |

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

|                      | Foreign |        |        | Institution |        |        | Local   |         |         |
|----------------------|---------|--------|--------|-------------|--------|--------|---------|---------|---------|
|                      | Long    | Short  | Net    | Long        | Short  | Net    | Long    | Short   | Net     |
| SET50 Index Futures  | 77,734  | 78,529 | -795   | 42,597      | 44,604 | -2,007 | 121,002 | 118,200 | 2,802   |
| Metal Futures        | 8,838   | 12,478 | -3,640 | 3,342       | 4,898  | -1,556 | 16,418  | 11,222  | 5,196   |
| Single Stock Futures | 7,003   | 2,990  | 4,013  | 66,638      | 55,359 | 11,279 | 36,013  | 51,305  | -15,292 |
| Currency Futures     | 0       | 0      | 0      | 7,650       | 2,648  | 5,002  | 3,644   | 8,646   | -5,002  |

**สรุปตลาด Futures Gold & Oil Futures**

|         | Price  |        |        | Settlement Price |        | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
|         | High   | Low    | Close  | Prior            | Change |        |               |
| GF10V20 | 28,450 | 28,220 | 28,370 | 28,380           | -20    | 2,216  | 6,663         |
| GFV20   | 28,460 | 28,240 | 28,360 | 28,380           | -10    | 80     | 760           |
| GF10Z20 | 28,530 | 28,300 | 28,440 | 28,460           | -10    | 2,081  | 10,066        |
| GFZ20   | 28,530 | 28,330 | 28,430 | 28,440           | -      | 37     | 623           |
| GOZ20   | 1,925  | 1,904  | 1,913  | 1,917            | -4     | 19,970 | 19,306        |
| GF10G21 | 28,590 | 28,380 | 28,510 | 28,530           | -30    | 587    | 4,776         |
| GFG21   | 28,550 | 28,400 | 28,400 | 28,530           | -80    | 4      | 260           |
| GOH21   | 1,930  | 1,910  | 1,919  | 1,923            | -4     | 3,623  | 3,498         |

**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) |
|--------|-----------------|------------------|-------|-------------------------|--------------|-------------------|----------------------|------------------------------------------|------------------------|------------------------------------------|
| S50Z20 | 29-Dec-20       | 69               | 1.58% | 0.0                     | 760.71       | 763.0             | 757.8                | -5.2                                     | -0.7                   | -2.9                                     |
| S50H21 | 30-Mar-21       | 160              | 1.67% | 15.2                    | 760.71       | 751.2             | 752.8                | 1.6                                      | 0.2                    | -7.9                                     |
| S50M21 | 29-Jun-21       | 251              | 1.79% | 2.0                     | 760.71       | 768.1             | 749                  | -19.1                                    | -2.5                   | -11.7                                    |
| S50U21 | 29-Sep-21       | 343              | 1.65% | 17.3                    | 760.71       | 755.3             | 743.9                | -11.4                                    | -1.5                   | -16.8                                    |

**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 (%) |
|-------|-----------------|------------------|--------------------|-------|------------|-------------------|----------------------|-----------------------------------------|------------------------|
| GFV20 | 29-Oct-20       | 8                | 1,910.4            | 2.50% | 31.198     | 28,345            | 28,430               | 85                                      | 0.3%                   |
| GFZ20 | 29-Dec-20       | 69               | 1,910.4            | 2.53% | 31.198     | 28,466            | 28,510               | 44                                      | 0.2%                   |
| GFG21 | 25-Feb-21       | 127              | 1,910.4            | 2.59% | 31.198     | 28,587            | 28,560               | -27                                     | -0.1%                  |

**USD**

|        | Expiration date | Days to maturity | Current FX | TH1 YY | US1YY | Fair future price | Current future price | Premium / Discount from fair price (Bt) | premium / discount (%) |
|--------|-----------------|------------------|------------|--------|-------|-------------------|----------------------|-----------------------------------------|------------------------|
| USDV20 | 29-Oct-20       | 8                | 31.195     | 2.60%  | 0.11% | 31.21             | 31.27                | 0.06                                    | 0.2%                   |
| USDX20 | 27-Nov-20       | 37               | 31.195     | 2.60%  | 0.11% | 31.27             | 31.27                | 0.00                                    | 0.0%                   |
| USDZ20 | 29-Dec-20       | 69               | 31.195     | 2.60%  | 0.11% | 31.34             | 31.29                | -0.05                                   | -0.2%                  |

\* 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) |        |        |        |        |        |        |        |        |        |        |
|---------|-------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|         |       | 1,860              | 1,870  | 1,880  | 1,890  | 1,900  | 1,910  | 1,920  | 1,930  | 1,940  | 1,950  | 1,960  |
| THB/USD | 30.95 | 27,365             | 27,512 | 27,659 | 27,806 | 27,953 | 28,100 | 28,247 | 28,394 | 28,541 | 28,689 | 28,836 |
|         | 31.00 | 27,409             | 27,556 | 27,704 | 27,851 | 27,998 | 28,146 | 28,293 | 28,440 | 28,588 | 28,735 | 28,882 |
|         | 31.05 | 27,453             | 27,601 | 27,748 | 27,896 | 28,043 | 28,191 | 28,339 | 28,486 | 28,634 | 28,781 | 28,929 |
|         | 31.10 | 27,497             | 27,645 | 27,793 | 27,941 | 28,089 | 28,236 | 28,384 | 28,532 | 28,680 | 28,828 | 28,975 |
|         | 31.15 | 27,542             | 27,690 | 27,838 | 27,986 | 28,134 | 28,282 | 28,430 | 28,578 | 28,726 | 28,874 | 29,022 |
|         | 31.20 | 27,586             | 27,734 | 27,882 | 28,031 | 28,179 | 28,327 | 28,475 | 28,624 | 28,772 | 28,920 | 29,069 |
|         | 31.25 | 27,630             | 27,779 | 27,927 | 28,076 | 28,224 | 28,373 | 28,521 | 28,670 | 28,818 | 28,967 | 29,115 |
|         | 31.30 | 27,674             | 27,823 | 27,972 | 28,120 | 28,269 | 28,418 | 28,567 | 28,715 | 28,864 | 29,013 | 29,162 |
|         | 31.35 | 27,718             | 27,867 | 28,016 | 28,165 | 28,314 | 28,463 | 28,612 | 28,761 | 28,910 | 29,059 | 29,208 |
|         | 31.40 | 27,763             | 27,912 | 28,061 | 28,210 | 28,360 | 28,509 | 28,658 | 28,807 | 28,956 | 29,106 | 29,255 |
|         | 31.45 | 27,807             | 27,956 | 28,106 | 28,255 | 28,405 | 28,554 | 28,704 | 28,853 | 29,003 | 29,152 | 29,302 |