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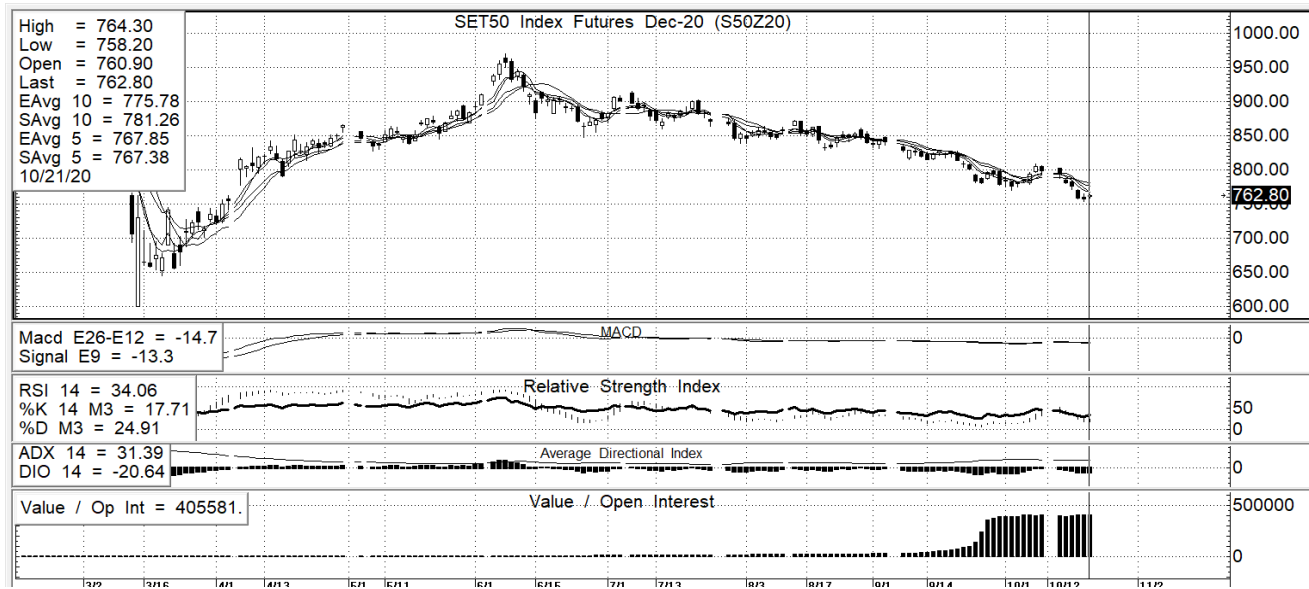
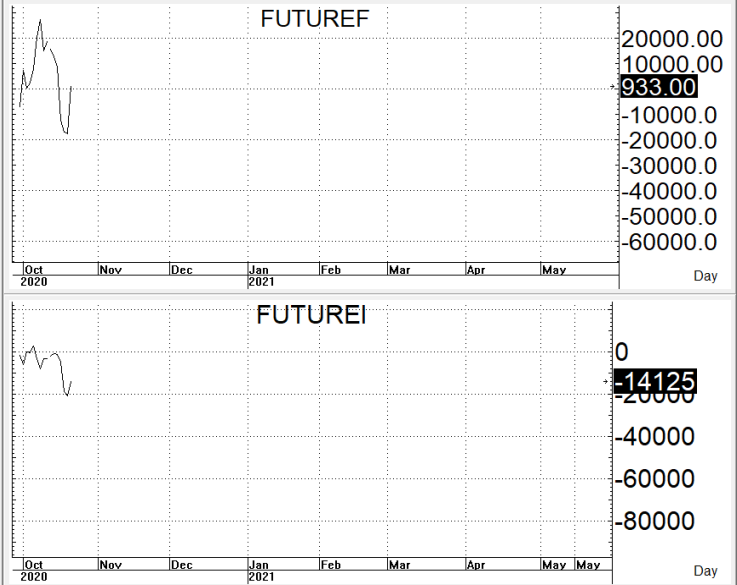
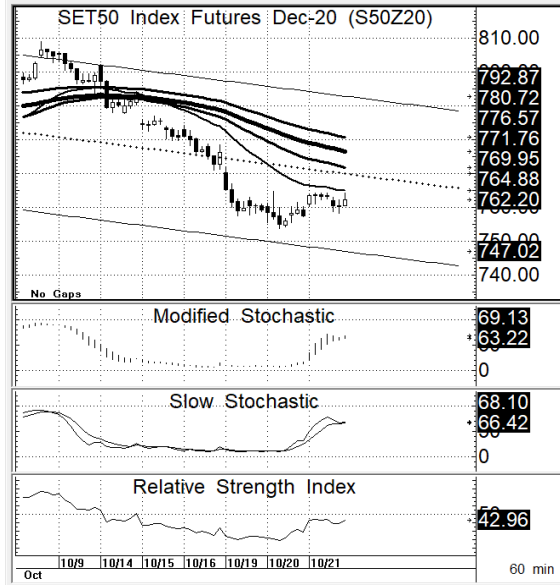
22 ตุลาคม 2563

S50Z20

762.8

S=750-755

R=767-772



กลยุทธ์: การเล่นใต้เส้น 10 วันอยู่เลยทำให้ทางลงยังคงเป็นฝ่ายได้เปรียบต่อ จึงควรใช้จังหวะที่ติดกลับ OPEN SHORT แถวๆ แนวต้านที่ ให้ แล้วรอทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50Z20 ปิดเหนือ 773

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
GF10V20	28,570	28,270	28,480	28,360	130	2,166	6,384	GF10V20
GFV20	28,540	28,310	28,490	28,370	120	149	667	GFV20
GF10Z20	28,650	28,360	28,570	28,450	130	2,594	10,092	GF10Z20
GFZ20	28,630	28,380	28,570	28,440	130	27	622	GFZ20
GOZ20	1,929	1,904	1,923	1,913	11	22,600	18,762	GOZ20
GF10G21	28,700	28,420	28,640	28,500	140	639	4,951	GF10G21

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDV20	-	-	-	31.27	-	-0.04	-	20
USDX20	-	-	-	31.27	-	-0.04	-	160
USDZ20	31.22	31.27	31.20	31.29	31.24	-0.05	6,258	47,551
USDH21	31.24	31.27	31.22	31.28	31.25	-0.03	1,848	4,876

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	72,985	54,418	18,567	37,923	31,144	6,779	85,432	110,778	-25,346
Metal Futures	14,504	11,310	3,194	5,734	3,030	2,704	12,416	18,314	-5,898
Single Stock Futures	5,860	3,780	2,080	35,248	31,812	3,436	33,110	38,626	-5,516
Currency Futures	0	0	0	3,806	2,584	1,222	4,300	5,522	-1,222

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
S50V20	765.6	765.6	760.8	759.6	765.0	5.4	27
S50X20	763.9	765.7	761.0	759.4	765.7	6.3	63
S50Z20	760.9	764.3	758.2	757.8	762.2	5	179,073
S50H21	757.0	759.3	753.3	752.8	757.2	4.9	13,802
S50M21	753.0	755.2	749.4	749.0	753.4	4.8	1,859
S50U21	743.9	750.1	743.9	743.9	748.1	4.6	1,516
S50V20	765.6	765.6	760.8	759.6	765.0	5.4	27
S50X20	763.9	765.7	761.0	759.4	765.7	6.3	63

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	68	1.58%	0.0	765.1	767.4	762.8	-4.6	-0.6	-2.3
S50H21	30-Mar-21	159	1.67%	15.2	765.1	755.6	757.7	2.1	0.3	-7.4
S50M21	29-Jun-21	250	1.79%	2.0	765.1	772.5	753.8	-18.7	-2.4	-11.3
S50U21	29-Sep-21	342	1.65%	17.3	765.1	759.8	748.5	-11.3	-1.5	-16.6

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	7	1,924.6	2.50%	31.218	28,572	28,530	-42	-0.1%
GFZ20	29-Dec-20	68	1,924.6	2.53%	31.218	28,694	28,670	-24	-0.1%
GFG21	25-Feb-21	126	1,924.6	2.59%	31.218	28,816	28,650	-166	-0.6%

USD

	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)
USDV20	29-Oct-20	7	31.215	2.60%	0.11%	31.23	31.23	0.00	0.0%
USDX20	27-Nov-20	36	31.215	2.60%	0.11%	31.29	31.23	-0.06	-0.2%
USDZ20	29-Dec-20	68	31.215	2.60%	0.11%	31.36	31.24	-0.12	-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)										
		1,875	1,885	1,895	1,905	1,915	1,925	1,935	1,945	1,955	1,965	1,975
THB/USD	30.97	27,596	27,743	27,890	28,037	28,185	28,332	28,479	28,626	28,774	28,921	29,068
	31.02	27,640	27,788	27,935	28,083	28,230	28,378	28,525	28,673	28,820	28,967	29,115
	31.07	27,685	27,833	27,980	28,128	28,276	28,423	28,571	28,719	28,866	29,014	29,162
	31.12	27,730	27,877	28,025	28,173	28,321	28,469	28,617	28,765	28,913	29,061	29,209
	31.17	27,774	27,922	28,070	28,219	28,367	28,515	28,663	28,811	28,959	29,107	29,256
	31.22	27,819	27,967	28,115	28,264	28,412	28,561	28,709	28,857	29,006	29,154	29,303
	31.27	27,863	28,012	28,160	28,309	28,458	28,606	28,755	28,904	29,052	29,201	29,350
	31.32	27,908	28,057	28,205	28,354	28,503	28,652	28,801	28,950	29,099	29,248	29,396
	31.37	27,952	28,101	28,250	28,400	28,549	28,698	28,847	28,996	29,145	29,294	29,443
	31.42	27,997	28,146	28,296	28,445	28,594	28,744	28,893	29,042	29,192	29,341	29,490
31.47	28,041	28,191	28,341	28,490	28,640	28,789	28,939	29,088	29,238	29,388	29,537	