

01 ตุลาคม 2564



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S50Z21

962.2

S=946-955

R=968-977



กลยุทธ์: ปิดได้เส้น 10 วันต่อทำให้หน้าสั้นกลับมาเป็นฝายได้เปรียบ ดังนั้นหากซิงติดกลับก่อนก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอ ปิดทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50Z21 ปิดเหนือ 978

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50V21	969.1	971.1	959.0	970.6	962.6	-8.3	1,594	422
S50X21	969.0	969.0	960.5	969.6	960.5	-9.1	23	130
S50Z21	973.0	973.0	958.4	971.1	962.0	-8.9	220,600	333,284
S50H22	970.5	970.7	955.1	967.9	958.6	-9.2	27,649	28,397
S50M22	967.4	967.4	953.5	965.6	956.6	-8.9	4,738	12,275
S50U22	973.0	973.0	951.1	961.8	953.4	-8.2	1,068	763

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDV21	33.90	33.97	33.80	33.86	33.80	-0.06	36	356
USDX21	33.84	33.97	33.84	33.84	33.91	-0.04	12	120
USDZ21	33.87	33.98	33.75	33.86	33.82	-0.04	24,257	121,760
USDH22	33.87	33.99	33.76	33.86	33.83	-0.03	1,144	4,415

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	78,393	117,429	-39,036	48,948	39,369	9,579	128,331	98,874	29,457
Metal Futures	17,888	20,878	-2,990	5,728	7,576	-1,848	40,588	35,750	4,838
Single Stock Futures	9,273	15,996	-6,723	144,901	180,869	-35,968	198,386	155,695	42,691
Currency Futures	0	0	0	6,587	6,223	364	18,862	19,226	-364

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10V21	28,090	27,810	27,850	28,040	-180	2,988	5,619
GFV21	28,090	27,850	27,870	28,030	-160	75	232
GF10Z21	28,130	27,850	27,890	28,080	-190	2,853	8,095
GFZ21	28,130	27,880	27,880	28,050	-170	26	146
GOZ21	1,747	1,726	1,732	1,746	-13	52,452	21,933
SVFZ21	22	21	22	22	-1	1,247	1,052
GF10G22	28,170	27,890	27,930	28,130	-200	1,493	3,166
GFG22	28,070	27,910	27,940	28,080	-160	35	67

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)
S50Z21	29-Dec-21	89	1.58%	0.0	964.35	968.1	962.2	-5.9	-0.6	-2.1
S50H22	30-Mar-22	180	1.67%	15.2	964.35	957.2	958.7	1.5	0.2	-5.6
S50M22	29-Jun-22	271	1.79%	2.0	964.35	975.3	956.7	-18.6	-1.9	-7.6
S50U22	29-Sep-22	363	1.65%	17.3	964.35	963.1	953.6	-9.5	-1.0	-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 (%)
GFV21	28-Oct-21	27	1,755.3	2.50%	33.656	28,133	28,120	-13	0.0%
GFZ21	29-Dec-21	89	1,755.3	2.53%	33.656	28,255	28,230	-25	-0.1%
GFG22	25-Feb-22	147	1,755.3	2.59%	33.656	28,375	28,200	-175	-0.6%

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 (%)
USDV21	28-Oct-21	27	33.65	2.60%	0.11%	33.71	33.67	-0.04	-0.1%
USDZ21	29-Dec-21	89	33.65	2.60%	0.11%	33.86	33.67	-0.19	-0.5%
USDH22	29-Dec-21	89	33.65	2.60%	0.11%	33.86	33.67	-0.19	-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)										
		1,705	1,715	1,725	1,735	1,745	1,755	1,765	1,775	1,785	1,795	1,805
THB/USD	33.40	27,073	27,232	27,391	27,550	27,708	27,867	28,026	28,185	28,343	28,502	28,661
	33.45	27,114	27,273	27,432	27,591	27,750	27,909	28,068	28,227	28,386	28,545	28,704
	33.50	27,154	27,314	27,473	27,632	27,791	27,951	28,110	28,269	28,428	28,587	28,747
	33.55	27,195	27,354	27,514	27,673	27,833	27,992	28,152	28,311	28,471	28,630	28,790
	33.60	27,235	27,395	27,555	27,715	27,874	28,034	28,194	28,353	28,513	28,673	28,833
	33.65	27,276	27,436	27,596	27,756	27,916	28,076	28,236	28,396	28,556	28,715	28,875
	33.70	27,316	27,477	27,637	27,797	27,957	28,117	28,278	28,438	28,598	28,758	28,918
	33.75	27,357	27,517	27,678	27,838	27,999	28,159	28,320	28,480	28,640	28,801	28,961
	33.80	27,398	27,558	27,719	27,880	28,040	28,201	28,361	28,522	28,683	28,843	29,004
	33.85	27,438	27,599	27,760	27,921	28,082	28,243	28,403	28,564	28,725	28,886	29,047
	33.90	27,479	27,640	27,801	27,962	28,123	28,284	28,445	28,607	28,768	28,929	29,090