



นักวิเคราะห์: กมลชัย พลอินทวงษ์  
เลขทะเบียนนักวิเคราะห์: 018239  
Tel. (662) 088 9341

04 ตุลาคม 2564

**S50Z21**

960.1

S=948-954

R=967-973



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Vol: 200.544K

CDC ActionZone V3 2020 (ohlc4, 10, 25, 1, Top, 0, 1) 966.355372 966.435072 0.000000 0.000000 n/a n/a n/a n/a



TradingView

กลยุทธ์: ปิดได้เส้น 10 วันต่อทำให้หน้าสั้นกลับมาเป็นฝ่ายได้เปรียบ ดังนั้นหากซิงติดกลับก่อนก็ OPEN SHORT แถวแนวต้านที่ให้แล้วรอ ปิดทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50Z21 ปิดเหนือ 973

**สรุปตลาด SET50 Index Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50V21	956.7	965.4	955.0	962.3	960.6	-1.4	1,178	400
S50X21	958.0	964.6	955.0	960.5	961.1	0.6	12	131
S50Z21	956.6	964.4	953.3	962.2	959.8	-2.1	200,544	322,308
S50H22	952.5	960.2	949.8	958.7	955.9	-2.7	25,866	35,971
S50M22	951.0	958.0	947.9	956.7	954.0	-2.5	5,273	12,361
S50U22	948.0	954.4	945.0	953.6	950.3	-3.1	1,114	971

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDV21	33.84	33.84	33.67	33.80	33.67	-0.16	157	446
USDX21	33.85	33.85	33.62	33.80	33.68	-0.12	17	124
USDZ21	33.88	33.88	33.59	33.82	33.63	-0.18	22,971	118,144
DUSDH22	33.87	33.87	33.63	33.83	33.65	-0.18	2,501	4,825

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	96,403	92,303	4,100	39,628	39,441	187	97,956	102,243	-4,287
Metal Futures	41,686	32,126	9,560	8,821	4,908	3,913	49,204	62,677	-13,473
Single Stock Futures	9,622	20,046	-10,424	151,435	113,091	38,344	129,657	157,577	-27,920
Currency Futures	0	0	0	1,982	1,458	524	23,664	24,188	-524

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10V21	28,200	27,830	28,080	27,860	220	3,986	5,018
GFV21	28,200	27,900	28,080	27,870	210	94	190
GF10Z21	28,250	27,890	28,120	27,890	230	3,945	8,040
GFZ21	28,230	28,000	28,090	27,880	220	28	131
GOZ21	1,767	1,728	1,759	1,733	26	80,496	15,837
SVFZ21	22	22	22	22	1	431	1,093
GF10G22	28,270	27,910	28,160	27,930	230	1,792	3,367
GFG22	28,270	28,100	28,120	27,920	210	45	62

**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	86	1.58%	0.0	964.99	968.6	960.1	-8.5	-0.9	-4.9
S50H22	30-Mar-22	177	1.67%	15.2	964.99	957.7	956	-1.7	-0.2	-9.0
S50M22	29-Jun-22	268	1.79%	2.0	964.99	975.8	954.2	-21.6	-2.2	-10.8
S50U22	29-Sep-22	360	1.65%	17.3	964.99	963.6	950.5	-13.1	-1.4	-14.5

**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	24	1,763.7	2.50%	33.666	28,270	28,150	-120	-0.4%
GFZ21	29-Dec-21	86	1,763.7	2.53%	33.666	28,392	28,210	-182	-0.6%
GFG22	25-Feb-22	144	1,763.7	2.59%	33.666	28,514	28,220	-294	-1.0%

**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	24	33.66	2.60%	0.11%	33.72	33.66	-0.06	-0.2%
USDZ21	29-Dec-21	86	33.66	2.60%	0.11%	33.86	33.65	-0.21	-0.6%
USDH22	29-Dec-21	86	33.66	2.60%	0.11%	33.86	33.66	-0.20	-0.6%

\* 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)										
		1,714	1,724	1,734	1,744	1,754	1,764	1,774	1,784	1,794	1,804	1,814
THB/USD	<b>33.41</b>	27,215	27,374	27,532	27,691	27,850	28,009	28,168	28,326	28,485	28,644	28,803
	<b>33.46</b>	27,256	27,415	27,574	27,733	27,892	28,051	28,210	28,369	28,528	28,687	28,846
	<b>33.51</b>	27,296	27,456	27,615	27,774	27,933	28,093	28,252	28,411	28,571	28,730	28,889
	<b>33.56</b>	27,337	27,497	27,656	27,816	27,975	28,135	28,294	28,454	28,613	28,773	28,932
	<b>33.61</b>	27,378	27,537	27,697	27,857	28,017	28,177	28,336	28,496	28,656	28,816	28,975
	<b>33.66</b>	27,418	27,578	27,738	27,898	28,058	28,218	28,378	28,538	28,698	28,858	29,018
	<b>33.71</b>	27,459	27,619	27,780	27,940	28,100	28,260	28,421	28,581	28,741	28,901	29,062
	<b>33.76</b>	27,500	27,660	27,821	27,981	28,142	28,302	28,463	28,623	28,784	28,944	29,105
	<b>33.81</b>	27,541	27,701	27,862	28,023	28,183	28,344	28,505	28,666	28,826	28,987	29,148
	<b>33.86</b>	27,581	27,742	27,903	28,064	28,225	28,386	28,547	28,708	28,869	29,030	29,191
	<b>33.91</b>	27,622	27,783	27,944	28,106	28,267	28,428	28,589	28,750	28,912	29,073	29,234