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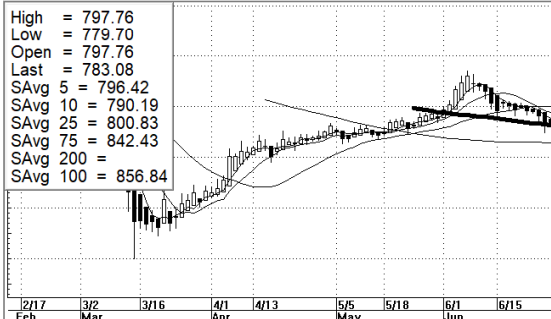
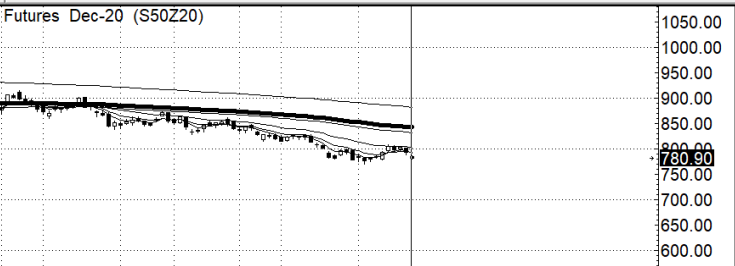
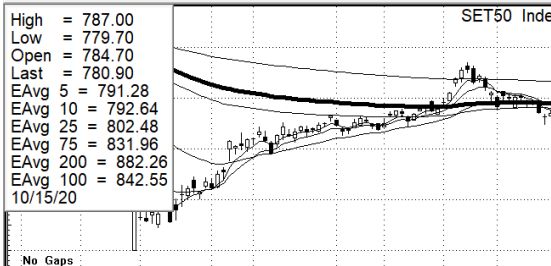
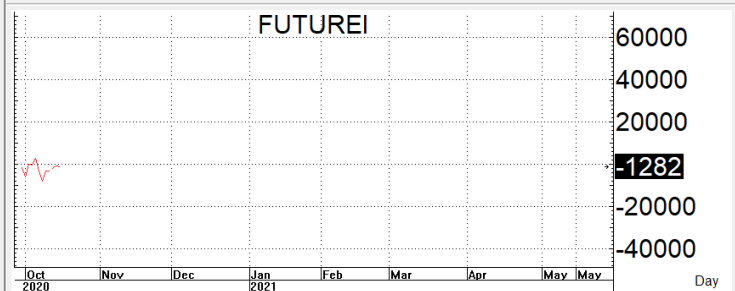
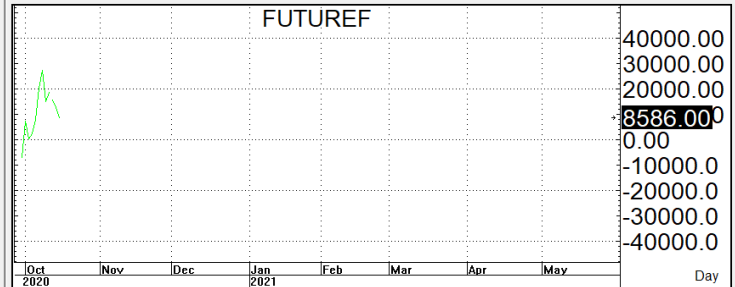
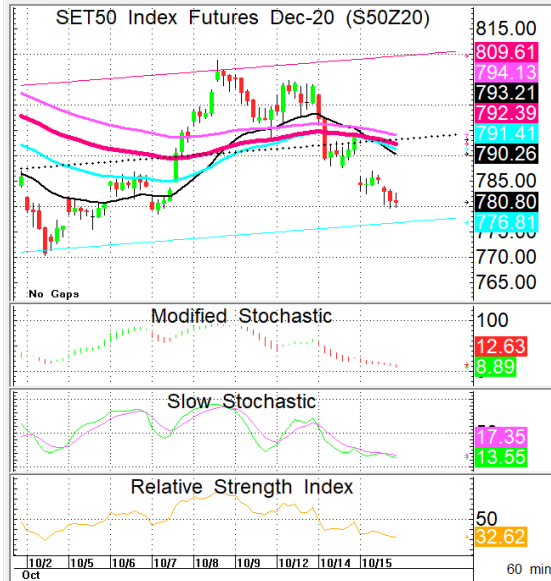
16 ตุลาคม 2563

S50Z20

780.9

S=771-778

R=785-792



กลยุทธ์: กลับลงมาปิดได้เส้น 10 วันใหม่จึงทำให้ทางลงกลับมาเป็นฝ่ายได้เปรียบต่อตามที่คาด **จึงยัง OPEN SHORT** แถวๆแนวต้านที่ ให้แล้วรอหากทำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาขาดทุนเกิน **5 Points** เพื่อทำ Risk-Control หรือเมื่อ **S50Z20 ปิดเหนือ 793**

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50V20	786.6	788.6	782.3	795.8	782.6	-12.7	68	675
S50X20	784.8	786.9	784.8	793.4	785.0	-8.4	5	105
S50Z20	784.7	787.0	779.7	793.8	780.8	-12.9	168,269	395,066
S50H21	780.0	782.5	775.1	788.9	776.0	-12.7	13,950	18,985
S50M21	776.5	778.0	771.1	785.2	772.3	-12.9	1,894	6,494
S50U21	774.9	774.9	766.4	780.2	767.1	-13.0	776	1,718

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDV20	31.15	31.22	31.15	31.17	31.22	-	39	23
USDX20	31.18	31.18	31.18	31.18	31.18	-0.01	40	70
USDZ20	31.16	31.26	31.14	31.20	31.24	0.04	8,725	48,501
USDH21	31.15	31.27	31.15	31.19	31.22	0.03	5,346	3,504

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	58,970	63,196	-4,226	31,484	31,809	-325	94,508	89,957	4,551
Metal Futures	12,024	14,368	-2,344	4,966	4,581	385	16,749	14,790	1,959
Single Stock Futures	8,585	10,064	-1,479	53,798	54,039	-241	56,389	54,669	1,720
Currency Futures	0	0	0	5,228	6,412	-1,184	8,922	7,738	1,184

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10V20	28,330	28,090	28,170	28,160	-	4,238	7,566
GFV20	28,330	28,100	28,230	28,160	20	218	898
GF10Z20	28,400	28,180	28,250	28,250	-10	2,620	9,507
GFZ20	28,380	28,180	28,220	28,230	-10	42	620
GOZ20	1,918	1,896	1,900	1,902	-2	22,854	18,087
GF10G21	28,470	28,240	28,310	28,300	-	750	5,048
GFG21	28,430	28,270	28,270	28,210	20	5	260
GOH21	1,924	1,902	1,906	1,907	-1	3,012	2,925

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	74	1.58%	0.0	782.02	784.6	780.9	-3.7	-0.5	-1.1
S50H21	30-Mar-21	165	1.67%	15.2	782.02	772.8	776.2	3.4	0.4	-5.8
S50M21	29-Jun-21	256	1.79%	2.0	782.02	789.9	772.3	-17.6	-2.2	-9.7
S50U21	29-Sep-21	348	1.65%	17.3	782.02	777.2	767.2	-10.0	-1.3	-14.8

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	13	1,903.2	2.50%	31.168	28,221	28,320	99	0.4%
GFZ20	29-Dec-20	74	1,903.2	2.53%	31.168	28,341	28,390	49	0.2%
GFG21	25-Feb-21	132	1,903.2	2.59%	31.168	28,462	28,450	-12	0.0%

USD

	Expiration date	Days to maturity	Current FX	TH1 Y Y	US1 Y Y	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)
USDV20	29-Oct-20	13	31.165	2.60%	0.11%	31.19	31.17	-0.02	-0.1%
USDX20	27-Nov-20	42	31.165	2.60%	0.11%	31.25	31.17	-0.08	-0.3%
USDZ20	29-Dec-20	74	31.165	2.60%	0.11%	31.32	31.24	-0.08	-0.3%

* 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)										
		1,853	1,863	1,873	1,883	1,893	1,903	1,913	1,923	1,933	1,943	1,953
THB/USD	30.92	27,232	27,379	27,526	27,673	27,820	27,967	28,114	28,261	28,408	28,555	28,702
	30.97	27,276	27,424	27,571	27,718	27,865	28,012	28,160	28,307	28,454	28,601	28,748
	31.02	27,320	27,468	27,615	27,763	27,910	28,058	28,205	28,352	28,500	28,647	28,795
	31.07	27,365	27,512	27,660	27,807	27,955	28,103	28,250	28,398	28,546	28,693	28,841
	31.12	27,409	27,556	27,704	27,852	28,000	28,148	28,296	28,444	28,592	28,740	28,888
	31.17	27,453	27,601	27,749	27,897	28,045	28,193	28,341	28,490	28,638	28,786	28,934
	31.22	27,497	27,645	27,793	27,942	28,090	28,239	28,387	28,535	28,684	28,832	28,980
	31.27	27,541	27,689	27,838	27,987	28,135	28,284	28,432	28,581	28,730	28,878	29,027
	31.32	27,585	27,734	27,882	28,031	28,180	28,329	28,478	28,627	28,776	28,924	29,073
	31.37	27,629	27,778	27,927	28,076	28,225	28,374	28,523	28,672	28,821	28,971	29,120
	31.42	27,673	27,822	27,971	28,121	28,270	28,419	28,569	28,718	28,867	29,017	29,166