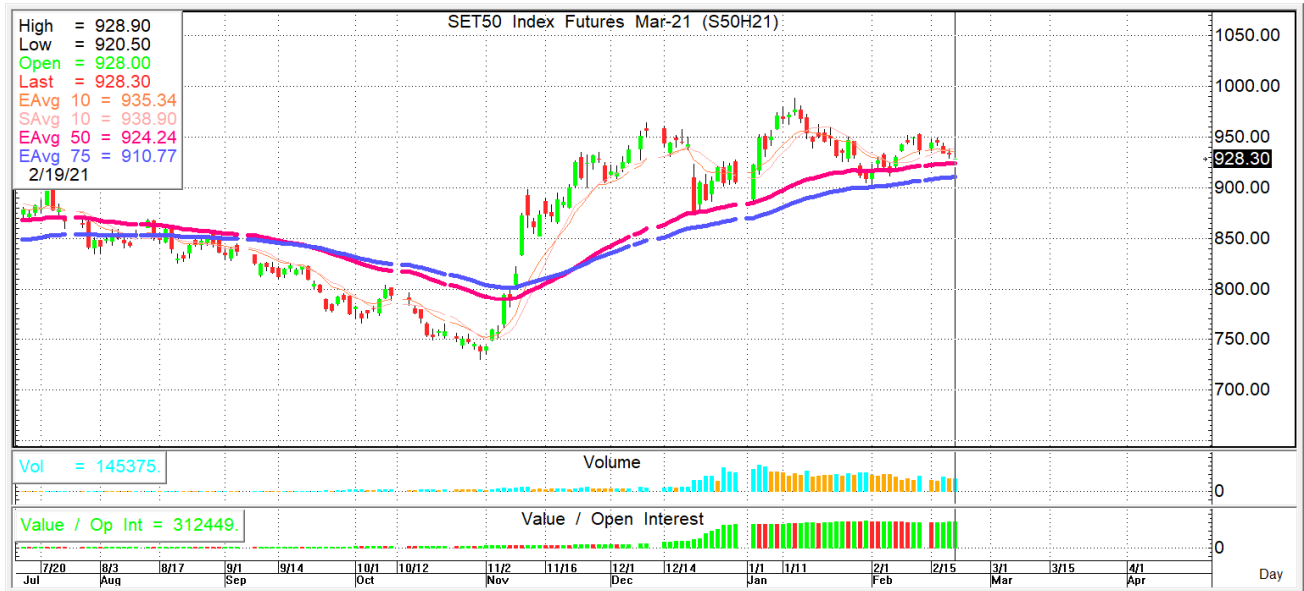
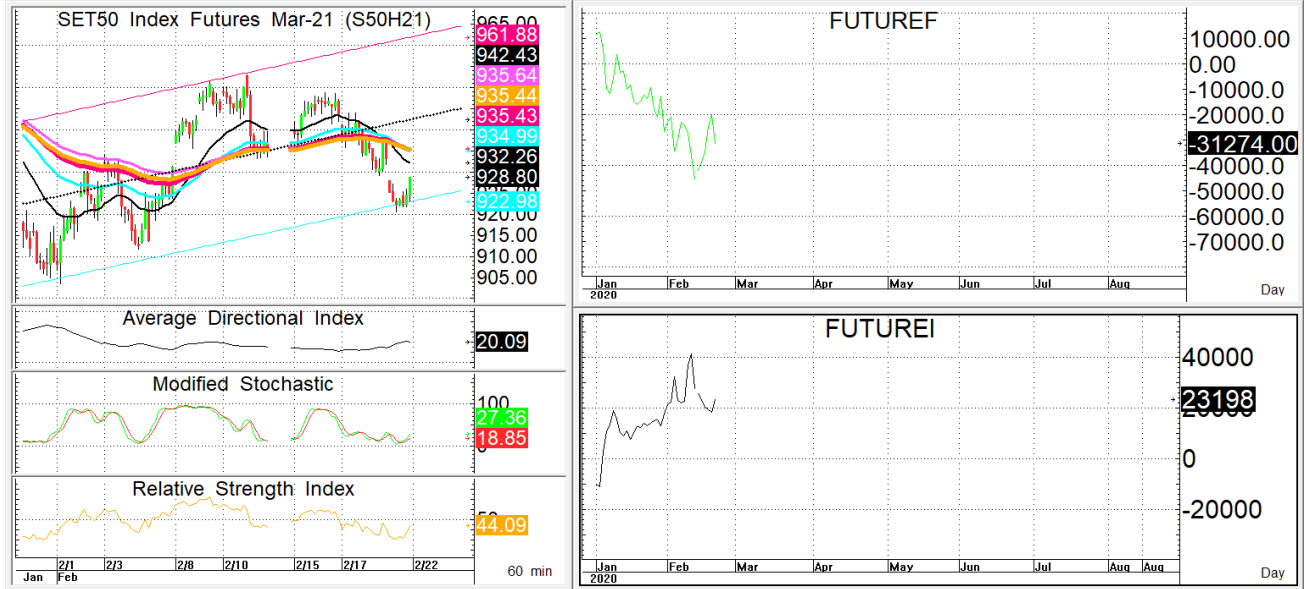




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22 กุมภาพันธ์ 2564

S50H21 928.3 **S=913-919** **R=933-939**



กลยุทธ์: การเล่นใต้เส้น 10 วันจึงทำให้หน้า LONG เป็นฝ่ายเสียเปรียบดังนั้นจึงเน้น OPEN SHORT แนวๆ แนวด้านที่ให้ไว้แล้วรอทำกำไรตอนอ่อนตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50H21 ปิดเหนือ 940

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50G21	928.0	931.2	925.8	938.1	930.0	-8.1	39	94
S50H21	928.0	928.9	920.5	933.2	928.8	-4.9	145,375	312,449
S50J21	923.8	926.0	918.3	930.9	926.0	-4.9	14	83
S50M21	922.6	924.2	916.0	928.4	924.2	-4.7	16,578	31,670
S50U21	921.5	921.7	913.8	926.1	921.6	-4.8	1,484	9,346
S50Z21	922.9	922.9	914.4	926.8	922.4	-4.8	826	4,226

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDG21	30.03	30.03	30.03	30.01	30.03	-	210	1,505
USDH21	30.03	30.05	29.97	30.02	29.99	-0.04	3,971	35,346
USDJ21	-	-	-	30.02	-	-	-	7,305
USDM21	30.04	30.06	29.97	30.02	29.99	-0.03	1,654	20,098

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	53,256	64,574	-11,318	39,010	34,128	4,882	72,050	65,614	6,436
Metal Futures	19,757	23,213	-3,456	4,715	5,795	-1,080	22,442	17,906	4,536
Single Stock Futures	11,834	15,577	-3,743	94,578	79,434	15,144	87,168	98,569	-11,401
Currency Futures	0	0	0	3,011	598	2,413	2,824	5,237	-2,413

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10G21	25,550	25,220	25,250	25,480	-230	2,856	4,474
GFG21	25,490	25,210	25,280	25,510	-230	34	467
GOH21	1,791	1,766	1,773	1,788	-15	31,627	19,978
SVFH21	27	27	27	27	0	818	2,855
GF10J21	25,570	25,250	25,280	25,520	-240	3,003	8,699
GFJ21	25,470	25,270	25,270	25,520	-240	31	607
GF10M21	25,610	25,290	25,320	25,550	-220	1,475	2,936
GFM21	25,440	25,320	25,350	25,550	-230	19	153

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)
S50H21	30-Mar-21	36	1.58%	0.0	930.51	932.0	928.3	-3.7	-0.4	-2.2
S50M21	29-Jun-21	127	1.67%	15.2	930.51	920.8	923.7	2.9	0.3	-6.8
S50U21	29-Sep-21	219	1.79%	2.0	930.51	938.6	921.3	-17.3	-1.8	-9.2
S50Z21	29-Dec-21	310	1.65%	17.3	930.51	926.4	922	-4.4	-0.5	-8.5

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 (%)
GFG21	25-Feb-21	3	1,784.0	2.50%	29.956	25,408	25,490	82	0.3%
GFJ21	29-Apr-21	66	1,784.0	2.53%	29.956	25,519	25,510	-9	0.0%
GFM21	29-Jun-21	127	1,784.0	2.59%	29.956	25,632	25,550	-82	-0.3%

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 (%)
USDG21	24-Feb-21	2	29.95	2.60%	0.11%	29.95	30.01	0.06	0.2%
USDH21	30-Mar-21	36	29.95	2.60%	0.11%	30.02	29.98	-0.04	-0.1%
USDM21	29-Jun-21	127	29.95	2.60%	0.11%	30.21	29.99	-0.22	-0.7%

* 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)										
		1,734	1,744	1,754	1,764	1,774	1,784	1,794	1,804	1,814	1,824	1,834
THB/USD	29.70	24,479	24,620	24,762	24,903	25,044	25,185	25,326	25,468	25,609	25,750	25,891
	29.75	24,521	24,662	24,803	24,945	25,086	25,228	25,369	25,510	25,652	25,793	25,935
	29.80	24,562	24,703	24,845	24,987	25,128	25,270	25,412	25,553	25,695	25,837	25,978
	29.85	24,603	24,745	24,887	25,029	25,171	25,312	25,454	25,596	25,738	25,880	26,022
	29.90	24,644	24,786	24,928	25,071	25,213	25,355	25,497	25,639	25,781	25,923	26,065
	29.95	24,685	24,828	24,970	25,112	25,255	25,397	25,540	25,682	25,824	25,967	26,109
	30.00	24,727	24,869	25,012	25,154	25,297	25,440	25,582	25,725	25,867	26,010	26,153
	30.05	24,768	24,911	25,053	25,196	25,339	25,482	25,625	25,768	25,910	26,053	26,196
	30.10	24,809	24,952	25,095	25,238	25,381	25,524	25,667	25,811	25,954	26,097	26,240
	30.15	24,850	24,994	25,137	25,280	25,423	25,567	25,710	25,853	25,997	26,140	26,283
	30.20	24,891	25,035	25,179	25,322	25,466	25,609	25,753	25,896	26,040	26,183	26,327