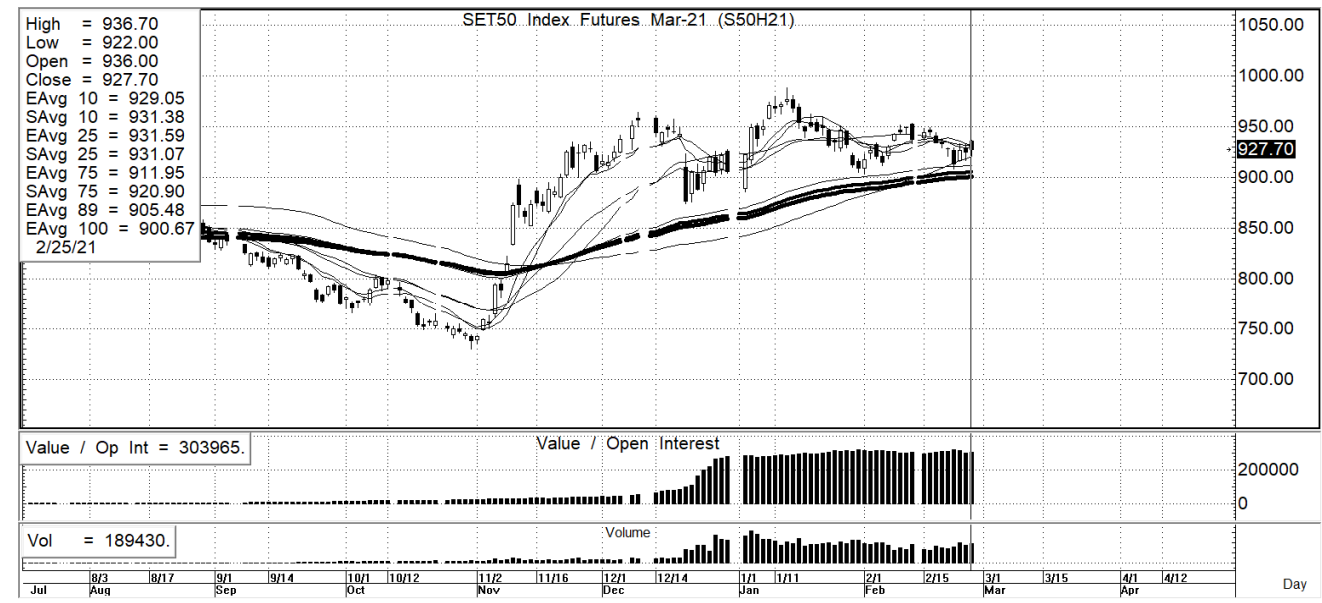
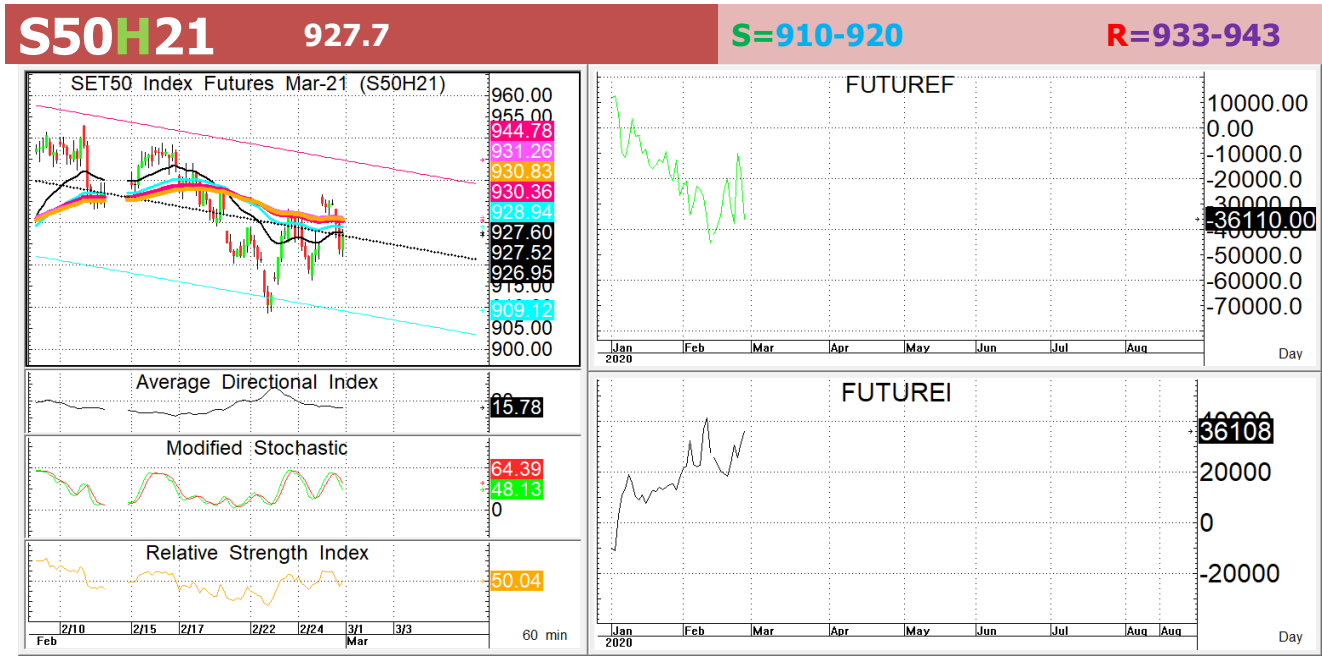




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01 มีนาคม 2564



กลยุทธ์: การเล่นใต้เส้น 10 วันจึงทำให้หน้า LONG เป็นฝ่ายเสียเปรียบดังนั้นจึงเน้น OPEN SHORT แนวด้านที่ให้อั้วแล้วรอทำกำไรตอนอ่อนตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50H21 ปิดเหนือ 938

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50H21	936.0	936.7	922.0	924.6	927.6	3.1	189,552	303,965
S50J21	931.0	931.0	920.0	920.6	921.6	1	20	105
S50K21	929.1	929.1	919.5	921.8	924.5	2.7	7	6
S50M21	931.5	932.0	917.7	920.2	923.3	3.1	25,646	29,607
S50U21	927.2	929.6	915.5	917.5	921.0	3.5	2,461	9,567
S50Z21	929.0	930.0	915.5	918.0	921.4	3.3	1,184	4,312

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDH21	30.04	30.15	30.03	30.05	30.14	0.09	4,536	34,074
USDJ21	30.06	30.16	30.06	30.04	30.15	0.11	1,013	7,310
USDK21	30.10	30.10	30.10	30.05	30.10	0.09	5	10
USDM21	30.04	30.15	30.04	30.06	30.15	0.09	630	20,879

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	75,210	92,970	-17,760	39,394	34,978	4,416	104,266	90,922	13,344
Metal Futures	28,046	26,016	2,030	8,066	8,790	-724	26,502	27,808	-1,306
Single Stock Futures	21,264	30,724	-9,460	73,473	88,772	-15,299	110,284	85,525	24,759
Currency Futures	0	0	0	2,479	1,056	1,423	3,705	5,128	-1,423

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GOH21	1,811	1,785	1,793	1,805	-12	36,521	15,584
SVFH21	28	27	28	28	0	2,052	2,782
GF10J21	25,870	25,560	25,700	25,790	-60	9,204	11,215
GFJ21	25,830	25,560	25,700	25,720	-20	109	620
GF10M21	25,900	25,610	25,770	25,840	-80	2,376	4,350
GFM21	25,880	25,600	25,700	25,840	-120	21	148
GOM21	1,814	1,787	1,795	1,808	-13	11,630	6,974
GF10Q21	25,940	25,650	25,800	25,880	-80	656	632

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	29	1.58%	0.0	929.95	931.1	927.7	-3.4	-0.4	-2.3
S50M21	29-Jun-21	120	1.67%	15.2	929.95	920.0	923.3	3.3	0.4	-6.7
S50U21	29-Sep-21	212	1.79%	2.0	929.95	937.7	921	-16.7	-1.8	-9.0
S50Z21	29-Dec-21	303	1.65%	17.3	929.95	925.5	921.3	-4.2	-0.5	-8.7

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 (%)
GFJ21	29-Apr-21	59	1,737.1	2.50%	30.406	25,208	25,580	372	1.5%
GFM21	29-Jun-21	120	1,737.1	2.53%	30.406	25,316	25,500	184	0.7%
GFQ21	30-Aug-21	182	1,737.1	2.59%	30.406	25,433	25,590	157	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 (%)
USDH21	30-Mar-21	29	30.4	2.60%	0.11%	30.46	30.14	-0.32	-1.1%
USDJ21	29-Apr-21	59	30.4	2.60%	0.11%	30.52	30.15	-0.37	-1.2%
USDM21	29-Jun-21	120	30.4	2.60%	0.11%	30.65	30.15	-0.50	-1.6%

* 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)										
		1,687	1,697	1,707	1,717	1,727	1,737	1,747	1,757	1,767	1,777	1,787
THB/USD	30.15	24,178	24,321	24,465	24,608	24,751	24,895	25,038	25,181	25,325	25,468	25,611
	30.20	24,218	24,362	24,505	24,649	24,792	24,936	25,079	25,223	25,367	25,510	25,654
	30.25	24,258	24,402	24,546	24,690	24,833	24,977	25,121	25,265	25,409	25,552	25,696
	30.30	24,298	24,442	24,586	24,730	24,874	25,019	25,163	25,307	25,451	25,595	25,739
	30.35	24,338	24,483	24,627	24,771	24,916	25,060	25,204	25,348	25,493	25,637	25,781
	30.40	24,379	24,523	24,668	24,812	24,957	25,101	25,246	25,390	25,535	25,679	25,824
	30.45	24,419	24,563	24,708	24,853	24,998	25,142	25,287	25,432	25,577	25,721	25,866
	30.50	24,459	24,604	24,749	24,894	25,039	25,184	25,329	25,474	25,619	25,764	25,909
	30.55	24,499	24,644	24,789	24,935	25,080	25,225	25,370	25,515	25,661	25,806	25,951
	30.60	24,539	24,684	24,830	24,975	25,121	25,266	25,412	25,557	25,703	25,848	25,993
	30.65	24,579	24,725	24,870	25,016	25,162	25,307	25,453	25,599	25,745	25,890	26,036