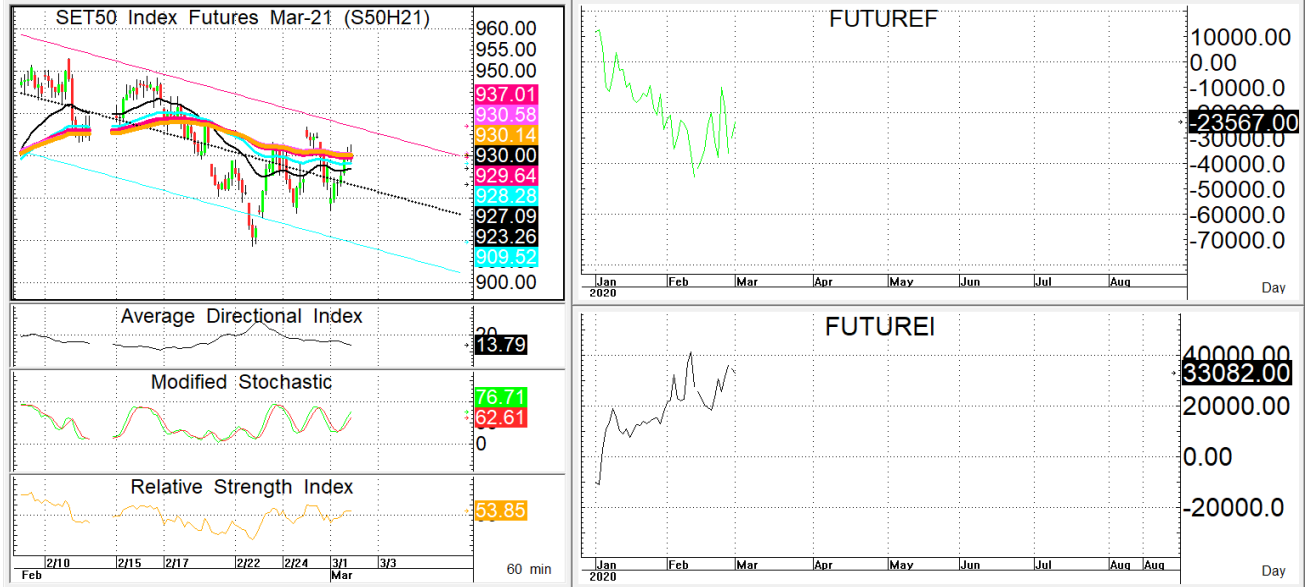




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02 มีนาคม 2564

**S50H21** 929.7 **S=917-924** **R=936-943**



กลยุทธ์: การกลับมาเล่นคลอเคลียแถวๆ เส้น 10 วันเลยทำให้มีลุ้นในทางขึ้นต่อไป แต่ก็ต้องรอการยืนยันเสียก่อน??? ดังนั้นวันนี้จึงขอ BET OPEN SHORT แถวๆ แนวต้านที่ให้ไว้แล้วรอทำกำไรตอนอ่อนตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุน (STOPLOSS) เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50H21 ปิดเหนือ 943

**สรุปตลาด SET50 Index Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50H21	918.9	932.6	917.2	927.7	930.0	2	171,569	307,953
S50J21	918.5	927.4	918.0	921.6	925.0	3.4	66	131
S50K21	922.2	924.5	922.2	924.5	924.5	-	3	9
S50M21	913.2	928.0	913.0	923.3	925.5	1.8	17,523	30,233
S50U21	913.3	925.4	910.8	921.0	922.9	1.8	1,734	9,396
S50Z21	913.4	925.5	911.7	921.3	923.3	1.9	1,114	4,357

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDH21	30.36	30.40	30.20	30.14	30.25	0.11	9,394	30,400
USDJ21	30.40	30.40	30.29	30.15	30.29	0.09	10	7,300
USDK21	30.41	30.41	30.24	30.14	30.24	0.11	21	1
USDM21	30.40	30.42	30.21	30.15	30.26	0.12	5,556	20,431

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	91,022	78,479	12,543	28,831	31,857	-3,026	72,156	81,673	-9,517
Metal Futures	26,638	33,486	-6,848	11,403	13,586	-2,183	34,848	25,817	9,031
Single Stock Futures	109,834	29,100	80,734	171,426	138,825	32,601	96,925	210,260	-113,335
Currency Futures	0	0	0	4,513	4,569	-56	10,468	10,412	56

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GOH21	1,792	1,746	1,748	1,793	-45	42,960	17,404
SVFH21	28	27	27	28	-1	902	2,657
GF10J21	25,700	25,180	25,190	25,730	-540	12,157	13,152
GFJ21	25,640	25,200	25,200	25,700	-500	262	709
GF10M21	25,740	25,210	25,230	25,760	-530	3,601	4,578
GFM21	25,660	25,240	25,240	25,720	-480	75	123
GOM21	1,794	1,749	1,751	1,795	-44	10,849	5,103
SVFM21	27	27	27	28	-1	4	4

**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	28	1.58%	0.0	932.94	934.1	929.7	-4.4	-0.5	-3.2
S50M21	29-Jun-21	119	1.67%	15.2	932.94	922.9	925.1	2.2	0.2	-7.8
S50U21	29-Sep-21	211	1.79%	2.0	932.94	940.6	922.8	-17.8	-1.9	-10.1
S50Z21	29-Dec-21	302	1.65%	17.3	932.94	928.5	923.2	-5.3	-0.6	-9.7

**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	58	1,722.5	2.50%	30.21	24,833	24,870	37	0.1%
GFM21	29-Jun-21	119	1,722.5	2.53%	30.21	24,940	24,890	-50	-0.2%
GFQ21	30-Aug-21	181	1,722.5	2.59%	30.21	25,055	24,930	-125	-0.5%

**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	28	30.21	2.60%	0.11%	30.27	30.25	-0.02	-0.1%
USDJ21	29-Apr-21	58	30.21	2.60%	0.11%	30.33	30.24	-0.09	-0.3%
USDM21	29-Jun-21	119	30.21	2.60%	0.11%	30.46	30.27	-0.19	-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)										
		1,673	1,683	1,693	1,703	1,713	1,723	1,733	1,743	1,753	1,763	1,773
THB/USD	29.96	23,818	23,960	24,103	24,245	24,387	24,530	24,672	24,815	24,957	25,099	25,242
	30.01	23,858	24,000	24,143	24,285	24,428	24,571	24,713	24,856	24,999	25,141	25,284
	30.06	23,897	24,040	24,183	24,326	24,469	24,612	24,755	24,897	25,040	25,183	25,326
	30.11	23,937	24,080	24,223	24,366	24,510	24,653	24,796	24,939	25,082	25,225	25,368
	30.16	23,977	24,120	24,264	24,407	24,550	24,694	24,837	24,980	25,124	25,267	25,410
	30.21	24,017	24,160	24,304	24,447	24,591	24,735	24,878	25,022	25,165	25,309	25,453
	30.26	24,056	24,200	24,344	24,488	24,632	24,775	24,919	25,063	25,207	25,351	25,495
	30.31	24,096	24,240	24,384	24,528	24,672	24,816	24,960	25,105	25,249	25,393	25,537
	30.36	24,136	24,280	24,424	24,569	24,713	24,857	25,002	25,146	25,290	25,435	25,579
	30.41	24,176	24,320	24,465	24,609	24,754	24,898	25,043	25,187	25,332	25,476	25,621
	30.46	24,215	24,360	24,505	24,650	24,794	24,939	25,084	25,229	25,374	25,518	25,663