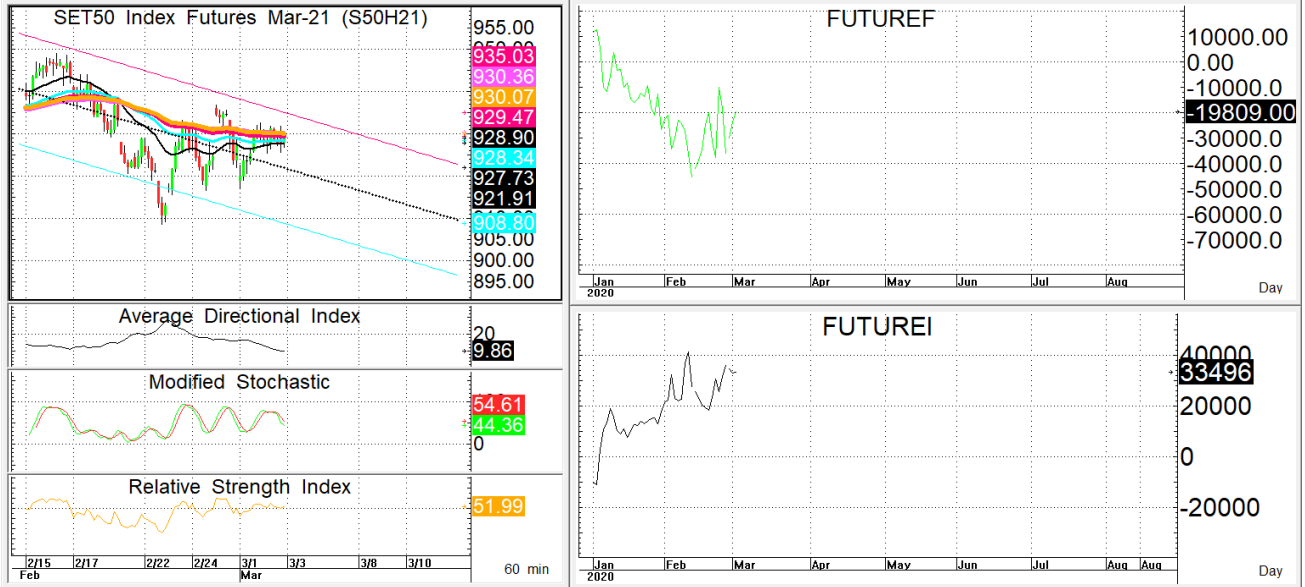




นักวิเคราะห์: กมลชัย พลอินทวงษ์
เลขทะเบียนนักวิเคราะห์: 018239
Tel. (662) 088 9341

03 มีนาคม 2564

S50H21 929 **S=922-925** **R=934-937**



กลยุทธ์: ยังคงเล่นคลอเคลียแถวๆ เส้น 10 วันเลยทำให้มีลุ้นในทางขึ้นต่อไป แต่ก็ต้องรอการยืนยันเสียก่อน??? ดังนั้นจึงขอ BET OPEN SHORT แถวแนวต้านที่ไว้แล้วรอทำกำไรตอนอ่อนตัวกลับลงมาในระหว่างวัน 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	928.5	931.7	925.4	929.7	928.9	-0.7	145,445	295,109
S50J21	925.0	927.7	922.7	925.0	923.9	-1.1	29	126
S50K21	-	-	-	924.5	-	2	-	9
S50M21	924.9	927.2	921.2	925.1	924.3	-0.5	16,151	30,153
S50U21	921.6	924.7	918.7	922.8	921.8	-0.6	1,182	9,472
S50Z21	920.7	925.3	919.3	923.2	922.5	-0.4	623	4,522

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDH21	30.31	30.38	30.27	30.25	30.29	0.05	8,534	27,224
USDJ21	-	-	-	30.24	-	0.13	-	7,300
USDK21	-	-	-	30.25	-	0.12	-	1
USDM21	30.32	30.39	30.28	30.27	30.31	0.04	1,963	20,649

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	65,662	61,904	3,758	25,868	25,454	414	71,900	76,072	-4,172
Metal Futures	21,797	24,133	-2,336	10,944	12,054	-1,110	29,795	26,349	3,446
Single Stock Futures	9,862	15,923	-6,061	71,367	62,616	8,751	72,981	75,671	-2,690
Currency Futures	0	0	0	993	4,136	-3,143	9,494	6,361	3,133

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GOH21	1,749	1,709	1,726	1,748	-23	33,812	20,358
SVFH21	27	26	26	27	-1	1,927	1,707
GF10J21	25,170	24,680	24,930	25,190	-290	11,016	12,906
GFJ21	25,140	24,700	24,920	25,200	-280	304	713
GF10M21	25,210	24,730	24,950	25,230	-280	3,342	4,907
GFM21	25,180	24,730	24,950	25,240	-290	252	201
GOM21	1,752	1,712	1,729	1,751	-23	8,648	5,906
SVFM21	27	26	26	27	-1	303	127

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	27	1.58%	0.0	933.35	934.5	929	-5.5	-0.6	-4.4
S50M21	29-Jun-21	118	1.67%	15.2	933.35	923.3	924.6	1.3	0.1	-8.8
S50U21	29-Sep-21	210	1.79%	2.0	933.35	941.0	922.2	-18.8	-2.0	-11.2
S50Z21	29-Dec-21	301	1.65%	17.3	933.35	928.9	922.8	-6.1	-0.7	-10.6

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	57	1,733.1	2.50%	30.276	25,039	24,980	-59	-0.2%
GFM21	29-Jun-21	118	1,733.1	2.53%	30.276	25,146	25,050	-96	-0.4%
GFQ21	30-Aug-21	180	1,733.1	2.59%	30.276	25,262	25,060	-202	-0.8%

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	27	30.27	2.60%	0.11%	30.33	30.30	-0.03	-0.1%
USDJ21	29-Apr-21	57	30.27	2.60%	0.11%	30.39	30.37	-0.02	-0.1%
USDM21	29-Jun-21	118	30.27	2.60%	0.11%	30.52	30.31	-0.21	-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)										
		1,683	1,693	1,703	1,713	1,723	1,733	1,743	1,753	1,763	1,773	1,783
THB/USD	30.02	24,017	24,159	24,302	24,445	24,588	24,730	24,873	25,016	25,158	25,301	25,444
	30.07	24,057	24,200	24,343	24,486	24,628	24,771	24,914	25,057	25,200	25,343	25,486
	30.12	24,097	24,240	24,383	24,526	24,669	24,813	24,956	25,099	25,242	25,385	25,528
	30.17	24,137	24,280	24,424	24,567	24,710	24,854	24,997	25,141	25,284	25,427	25,571
	30.22	24,177	24,320	24,464	24,608	24,751	24,895	25,039	25,182	25,326	25,470	25,613
	30.27	24,217	24,361	24,505	24,648	24,792	24,936	25,080	25,224	25,368	25,512	25,656
	30.32	24,257	24,401	24,545	24,689	24,833	24,977	25,121	25,266	25,410	25,554	25,698
	30.37	24,297	24,441	24,585	24,730	24,874	25,019	25,163	25,307	25,452	25,596	25,740
	30.42	24,337	24,481	24,626	24,771	24,915	25,060	25,204	25,349	25,494	25,638	25,783
	30.47	24,377	24,522	24,666	24,811	24,956	25,101	25,246	25,391	25,535	25,680	25,825
	30.52	24,417	24,562	24,707	24,852	24,997	25,142	25,287	25,432	25,577	25,722	25,867