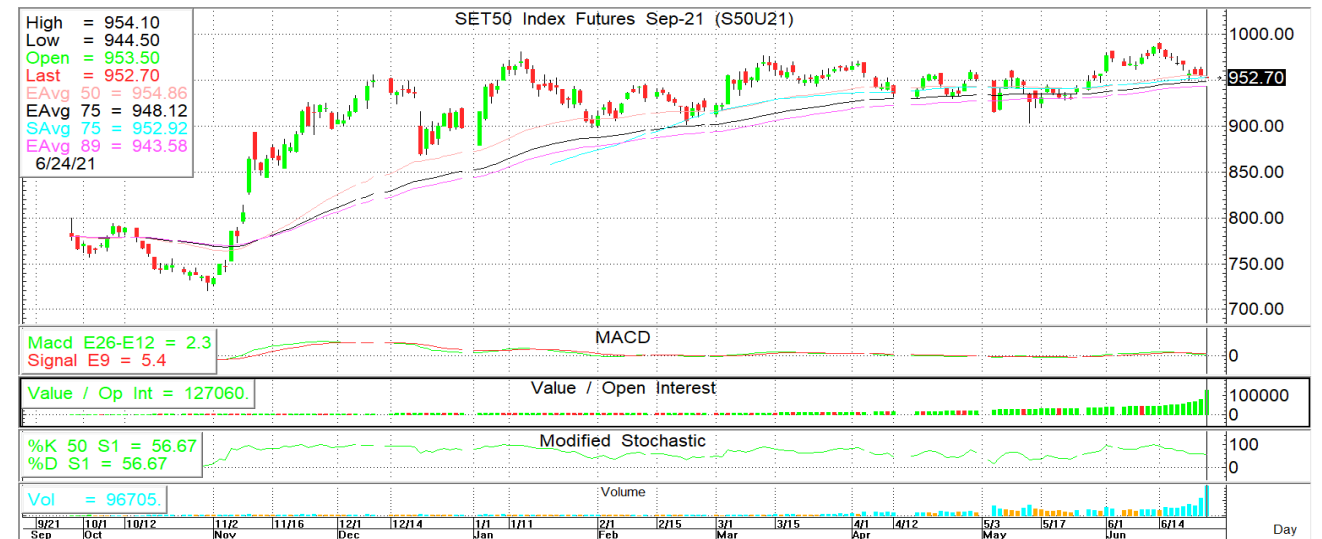
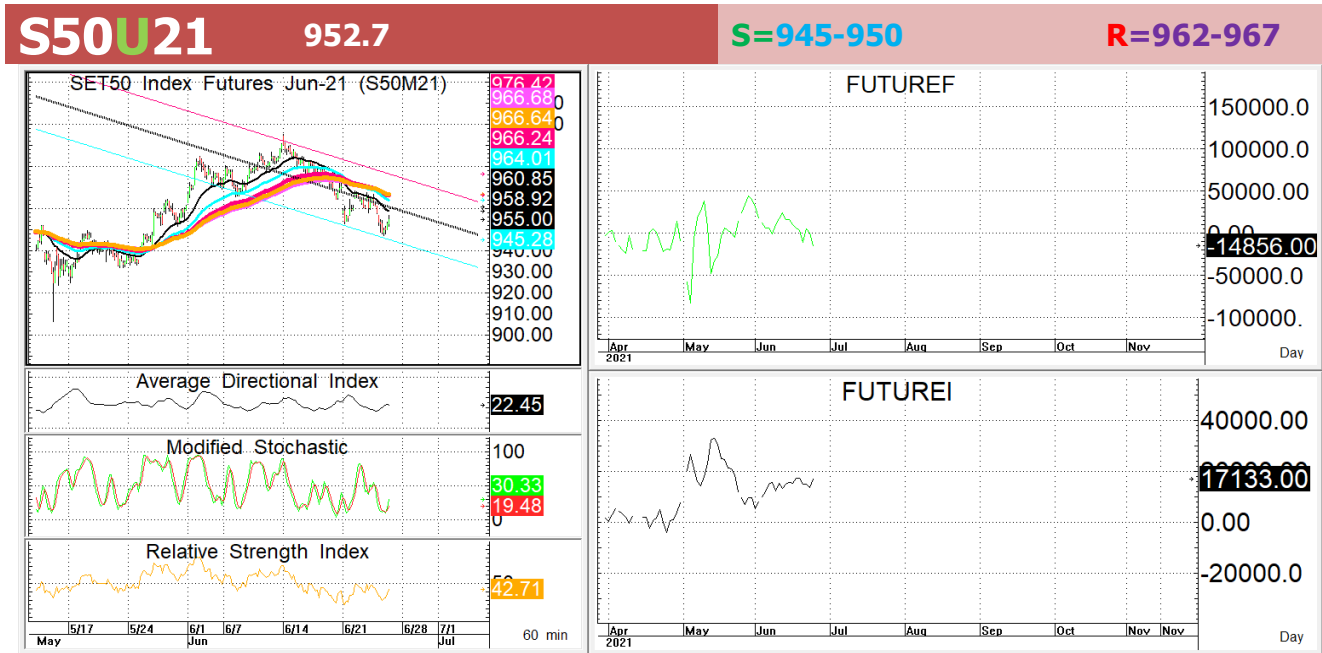




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25 มิถุนายน 2564



กลยุทธ์: ยังเล่นได้สั้น 10 วันอยู่หน้า Short จึงได้เปรียบต่อ ดังนั้นก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัว กลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือ 968

ในทางกลับกันก็พอเล่นเด็งสวน trend ลุ้น Window dressing สัก 1-2 วันแบบ BET rebound ก็ให้ไปดัก OPEN LONG ตอนถอยลงมาแถวๆแนวรับที่ให้แล้วรอขายทำกำไรแถวๆแนวต้านที่บอกแต่ก็ต้องวาง Trailing stop ด้วยนะหากราคาออกจากต้นทุนเกิน 5 Points หรือเมื่อ S50U21 ลงมาปิดต่ำกว่า 944

สรุปตลาด SET50 Index Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|---------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| S50M21 | 957.0 | 957.0 | 947.3 | 958.4 | 955.0 | -3 | 198,083 | 284,193 |
| S50N21 | 955.1 | 955.8 | 948.1 | 957.5 | 953.0 | -4.5 | 201 | 217 |
| S50Q21 | 950.2 | 954.0 | 946.0 | 956.3 | 954.0 | -3.4 | 67 | 111 |
| S50U21 | 953.5 | 954.1 | 944.5 | 954.9 | 952.4 | -2.2 | 106,730 | 127,060 |
| S50Z21 | 952.0 | 952.5 | 943.2 | 953.7 | 951.0 | -2.6 | 8,323 | 19,057 |
| S50H22 | 950.3 | 950.3 | 940.6 | 951.0 | 948.0 | -2.9 | 2,729 | 6,011 |

สรุปตลาด Currency Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| USDM21 | 31.86 | 31.95 | 31.85 | 31.85 | 31.85 | - | 1,454 | 14,518 |
| USDN21 | 31.88 | 31.93 | 31.88 | 31.85 | 31.88 | 0.03 | 25 | 705 |
| USDQ21 | 31.87 | 31.94 | 31.87 | 31.85 | 31.87 | 0.02 | 392 | 3,827 |
| USDU21 | 31.85 | 31.95 | 31.84 | 31.87 | 31.87 | -0.01 | 6,404 | 41,944 |

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

| | Foreign | | | Institution | | | Local | | |
|----------------------|---------|---------|---------|-------------|---------|-------|---------|---------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net |
| SET50 Index Futures | 155,948 | 170,731 | -14,783 | 43,562 | 40,065 | 3,497 | 116,623 | 105,337 | 11,286 |
| Metal Futures | 19,597 | 15,926 | 3,671 | 7,614 | 7,495 | 119 | 21,674 | 25,464 | -3,790 |
| Single Stock Futures | 52,903 | 37,113 | 15,790 | 193,727 | 185,559 | 8,168 | 187,409 | 211,367 | -23,958 |
| Currency Futures | 0 | 0 | 0 | 2,924 | 95 | 2,829 | 5,351 | 8,180 | -2,829 |

สรุปตลาด Futures Gold & Oil Futures

| | Price | | | Settlement Price | | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
| | High | Low | Close | Prior | Change | | |
| GF10M21 | 27,120 | 26,890 | 26,980 | 27,010 | -30 | 1,321 | 2,992 |
| GFM21 | 27,090 | 26,900 | 26,960 | 26,980 | -20 | 66 | 410 |
| GOM21 | 1,795 | 1,773 | 1,782 | 1,783 | -1 | 15,223 | 14,125 |
| SVFM21 | 26 | 26 | 26 | 26 | 0 | 81 | 1,179 |
| GF10Q21 | 27,170 | 26,920 | 27,010 | 27,050 | -30 | 2,930 | 6,301 |
| GFQ21 | 27,150 | 26,940 | 27,000 | 27,030 | -50 | 44 | 443 |
| GOU21 | 1,799 | 1,777 | 1,786 | 1,787 | -2 | 27,710 | 17,791 |
| SVFU21 | 26 | 26 | 26 | 26 | 0 | 466 | 1,693 |

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) |
|--------|-----------------|------------------|-------|-------------------------|--------------|-------------------|----------------------|--|------------------------|--|
| S50M21 | 29-Jun-21 | 4 | 1.58% | 0.0 | 956.14 | 956.3 | 955.4 | -0.9 | -0.1 | -0.7 |
| S50U21 | 29-Sep-21 | 96 | 1.67% | 15.2 | 956.14 | 945.2 | 952.7 | 7.5 | 0.8 | -3.4 |
| S50Z21 | 29-Dec-21 | 187 | 1.79% | 2.0 | 956.14 | 962.9 | 951.1 | -11.8 | -1.2 | -5.0 |
| S50H22 | 30-Mar-22 | 278 | 1.65% | 17.3 | 956.14 | 951.0 | 948.1 | -2.9 | -0.3 | -8.0 |

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 (%) |
|-------|-----------------|------------------|--------------------|-------|------------|-------------------|----------------------|---|------------------------|
| GFM21 | 29-Jun-21 | 4 | 1,775.6 | 2.50% | 31.816 | 26,860 | 26,930 | 70 | 0.3% |
| GFQ21 | 30-Aug-21 | 66 | 1,775.6 | 2.53% | 31.816 | 26,976 | 26,990 | 14 | 0.1% |
| GFV21 | 28-Oct-21 | 125 | 1,775.6 | 2.59% | 31.816 | 27,092 | 27,010 | -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 (%) |
|--------|-----------------|------------------|------------|--------|-------|-------------------|----------------------|---|------------------------|
| USDM21 | 29-Jun-21 | 4 | 31.81 | 2.60% | 0.11% | 31.82 | 31.85 | 0.03 | 0.1% |
| USDN21 | 29-Jul-21 | 34 | 31.81 | 2.60% | 0.11% | 31.88 | 31.88 | 0.00 | 0.0% |
| USDU21 | 29-Sep-21 | 96 | 31.81 | 2.60% | 0.11% | 32.02 | 31.86 | -0.16 | -0.5% |

* 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) | | | | | | | | | | |
|---------|--------------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | | 1,726 | 1,736 | 1,746 | 1,756 | 1,766 | 1,776 | 1,786 | 1,796 | 1,806 | 1,816 | 1,826 |
| THB/USD | 31.56 | 25,886 | 26,036 | 26,186 | 26,336 | 26,486 | 26,636 | 26,786 | 26,936 | 27,086 | 27,236 | 27,386 |
| | 31.61 | 25,927 | 26,078 | 26,228 | 26,378 | 26,528 | 26,679 | 26,829 | 26,979 | 27,129 | 27,280 | 27,430 |
| | 31.66 | 25,968 | 26,119 | 26,269 | 26,420 | 26,570 | 26,721 | 26,871 | 27,022 | 27,172 | 27,323 | 27,473 |
| | 31.71 | 26,009 | 26,160 | 26,311 | 26,462 | 26,612 | 26,763 | 26,914 | 27,064 | 27,215 | 27,366 | 27,517 |
| | 31.76 | 26,050 | 26,201 | 26,352 | 26,503 | 26,654 | 26,805 | 26,956 | 27,107 | 27,258 | 27,409 | 27,560 |
| | 31.81 | 26,091 | 26,243 | 26,394 | 26,545 | 26,696 | 26,847 | 26,999 | 27,150 | 27,301 | 27,452 | 27,603 |
| | 31.86 | 26,132 | 26,284 | 26,435 | 26,587 | 26,738 | 26,890 | 27,041 | 27,193 | 27,344 | 27,495 | 27,647 |
| | 31.91 | 26,173 | 26,325 | 26,477 | 26,628 | 26,780 | 26,932 | 27,084 | 27,235 | 27,387 | 27,539 | 27,690 |
| | 31.96 | 26,214 | 26,366 | 26,518 | 26,670 | 26,822 | 26,974 | 27,126 | 27,278 | 27,430 | 27,582 | 27,734 |
| | 32.01 | 26,255 | 26,408 | 26,560 | 26,712 | 26,864 | 27,016 | 27,168 | 27,321 | 27,473 | 27,625 | 27,777 |
| | 32.06 | 26,296 | 26,449 | 26,601 | 26,754 | 26,906 | 27,058 | 27,211 | 27,363 | 27,516 | 27,668 | 27,820 |