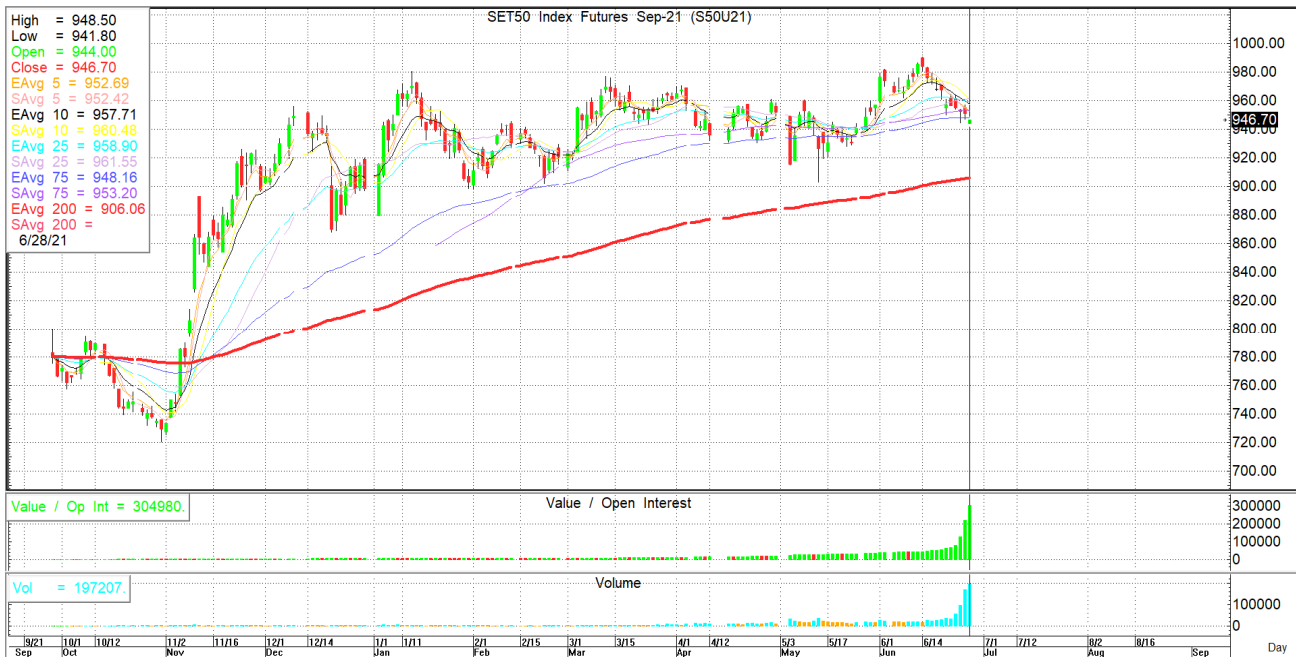
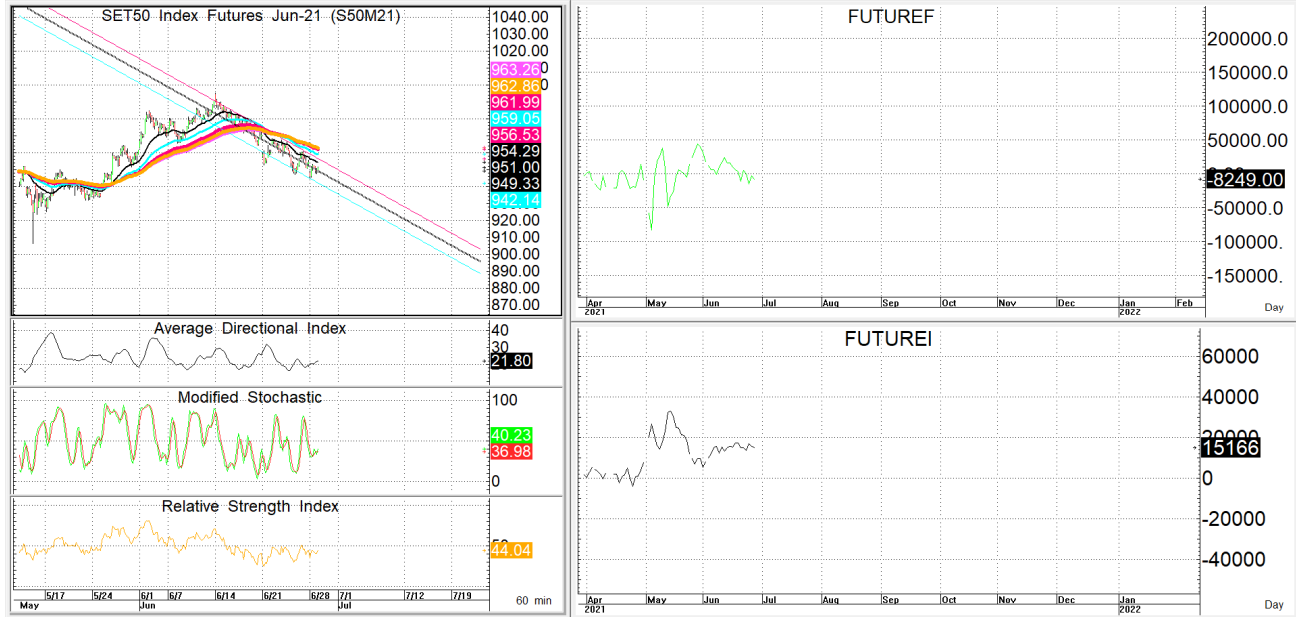




นักวิเคราะห์: กมลชัย พลอินทวงษ์  
เลขทะเบียนนักวิเคราะห์: 018239  
Tel. (662) 088 9341

29 มิถุนายน 2564

**S50U21**      946.7      **S=928-938**      **R=952-962**



กลยุทธ์: ยังเล่นได้สั้น 10 วันอยู่หน้า Short จึงได้เปรียบต่อ ดังนั้นก็ OPEN SHORT แถวๆแนวด้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัว กลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือ 958

**สรุปตลาด SET50 Index Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50M21	948.0	953.0	945.3	954.4	951.0	-3.4	137,655	125,529
S50N21	947.4	951.7	946.5	954.8	949.9	-4.6	234	273
S50Q21	945.2	949.4	943.6	951.2	946.4	-2.7	119	169
S50U21	944.0	948.5	941.8	951.2	946.6	-4.5	199,457	304,980
S50Z21	942.6	946.4	939.7	949.5	944.9	-4.7	14,584	29,315
S50H22	940.1	943.6	937.2	946.6	941.8	-4.7	1,748	6,192

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDM21	31.86	31.97	31.86	31.75	31.97	0.22	1,461	11,576
USDN21	31.88	31.94	31.87	31.76	31.94	0.18	109	549
USDQ21	31.60	31.96	31.60	31.76	31.95	0.19	208	4,064
USDU21	31.90	31.95	31.87	31.77	31.95	0.18	5,559	44,591

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	225,485	231,205	-5,720	34,530	35,149	-619	93,782	87,443	6,339
Metal Futures	16,449	17,126	-677	4,594	4,769	-175	22,916	22,064	852
Single Stock Futures	77,646	65,225	12,421	250,273	251,896	-1,623	233,180	243,978	-10,798
Currency Futures	0	0	0	1,991	1,510	481	5,346	5,827	-481

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10M21	27,050	26,850	26,980	26,930	50	1,025	2,729
GFM21	27,060	26,850	26,970	26,930	-30	56	354
GOM21	1,791	1,774	1,777	1,783	-7	9,525	12,036
SVFM21	26	25	26	26	0	247	1,114
GF10Q21	27,100	26,900	27,020	26,990	30	2,281	6,826
GFQ21	27,100	26,900	27,020	26,950	70	38	475
GOU21	1,794	1,778	1,781	1,787	-6	29,224	18,735
SVFU21	27	26	26	26	0	335	1,441

**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	0	1.58%	0.0	950.26	950.3	951	0.7	0.1	0.7
S50U21	29-Sep-21	92	1.67%	15.2	950.26	939.1	946.7	7.6	0.8	-3.6
S50Z21	29-Dec-21	183	1.79%	2.0	950.26	956.8	944.8	-12.0	-1.3	-5.5
S50H22	30-Mar-22	274	1.65%	17.3	950.26	944.9	941.9	-3.0	-0.3	-8.4

**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	0	1,779.8	2.50%	32.006	27,077	26,990	-87	-0.3%
GFQ21	30-Aug-21	62	1,779.8	2.53%	32.006	27,194	27,030	-164	-0.6%
GFV21	28-Oct-21	121	1,779.8	2.59%	32.006	27,310	27,070	-240	-0.9%

**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	0	32	2.60%	0.11%	32.00	31.97	-0.03	-0.1%
USDN21	29-Jul-21	30	32	2.60%	0.11%	32.07	31.94	-0.13	-0.4%
USDU21	29-Sep-21	92	32	2.60%	0.11%	32.20	31.95	-0.25	-0.8%

\* 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)										
		1,730	1,740	1,750	1,760	1,770	1,780	1,790	1,800	1,810	1,820	1,830
THB/USD	31.75	26,101	26,252	26,403	26,554	26,705	26,856	27,007	27,158	27,309	27,460	27,610
	31.80	26,143	26,294	26,445	26,596	26,747	26,898	27,049	27,201	27,352	27,503	27,654
	31.85	26,184	26,335	26,486	26,638	26,789	26,941	27,092	27,243	27,395	27,546	27,697
	31.90	26,225	26,376	26,528	26,680	26,831	26,983	27,134	27,286	27,438	27,589	27,741
	31.95	26,266	26,418	26,570	26,721	26,873	27,025	27,177	27,329	27,481	27,633	27,784
	32.00	26,307	26,459	26,611	26,763	26,915	27,067	27,220	27,372	27,524	27,676	27,828
	32.05	26,348	26,500	26,653	26,805	26,957	27,110	27,262	27,414	27,567	27,719	27,871
	32.10	26,389	26,542	26,694	26,847	26,999	27,152	27,305	27,457	27,610	27,762	27,915
	32.15	26,430	26,583	26,736	26,889	27,042	27,194	27,347	27,500	27,653	27,806	27,958
	32.20	26,471	26,625	26,778	26,931	27,084	27,237	27,390	27,543	27,696	27,849	28,002
32.25	26,513	26,666	26,819	26,972	27,126	27,279	27,432	27,585	27,739	27,892	28,045	