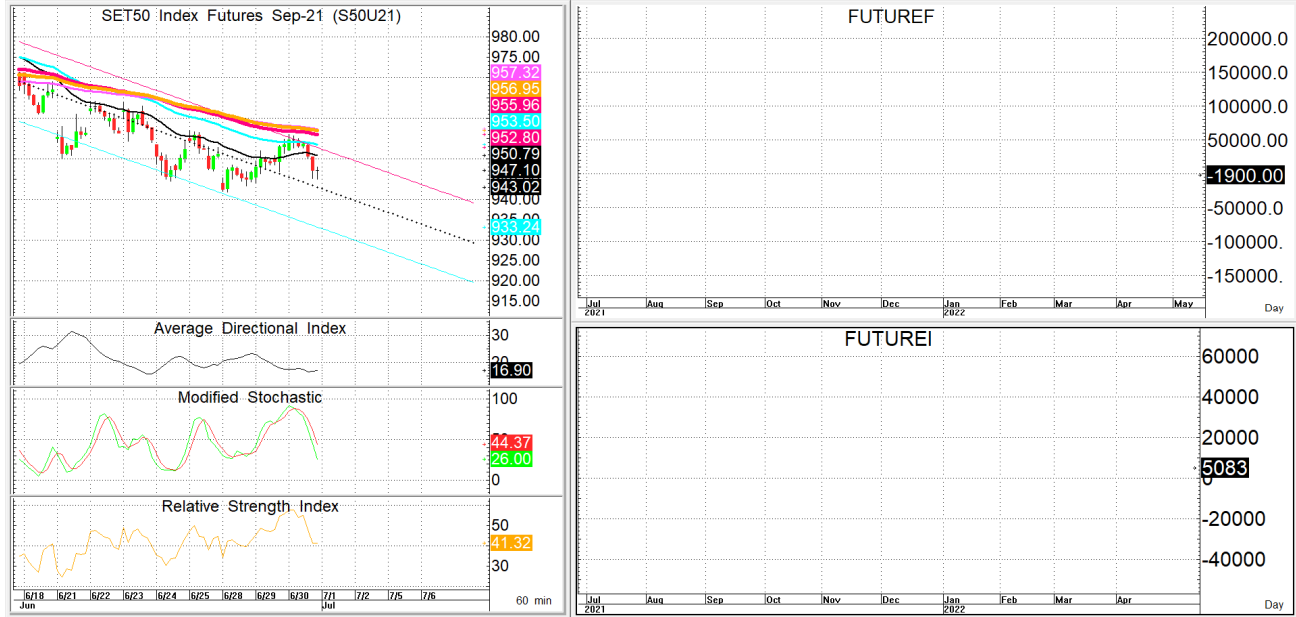




นักวิเคราะห์: กมลชัย พลอินทวงษ์
เลขทะเบียนนักวิเคราะห์: 018239
Tel. (662) 088 9341

01 กรกฎาคม 2564

S50U21 947.5 **S=935-942** **R=955-962**



กลยุทธ์: ยังเล่นได้สั้น 10 วันอยู่หน้า Short จึงได้เปรียบต่อ ดังนั้นก็ OPEN SHORT แถวๆ แนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัว กลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือ 963

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50N21	957.9	959.0	949.4	956.5	952.0	-4.5	192	419
S50Q21	955.1	956.1	945.8	954.1	946.7	-7.4	77	219
S50U21	952.2	956.0	945.0	952.9	947.1	-5.4	150,981	315,448
S50Z21	952.0	954.5	944.0	951.4	945.8	-5.2	13,173	30,924
S50H22	948.7	951.0	941.0	948.2	942.8	-5.0	2,375	6,362
S50M22	944.7	946.6	937.9	942.7	939.3	-3.0	777	296

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDN21	32.08	32.08	32.04	32.00	32.05	0.05	1,220	1,753
USDQ21	32.05	32.08	32.01	32.03	32.06	0.03	1,097	4,031
USDU21	32.05	32.08	32.00	32.02	32.06	0.04	8,865	51,794
USDZ21	32.07	32.08	32.01	32.02	32.07	0.05	630	2,581

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	60,232	62,132	-1,900	29,119	24,036	5,083	78,224	81,407	-3,183
Metal Futures	23,951	27,434	-3,483	4,874	6,692	-1,818	33,738	28,437	5,301
Single Stock Futures	11,283	15,230	-3,947	39,308	83,823	-44,515	93,378	44,916	48,462
Currency Futures	0	0	0	5,548	2,904	2,644	6,264	8,908	-2,644

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10Q21	27,150	26,780	26,870	27,040	-160	5,412	7,026
GFQ21	27,140	26,830	26,830	27,020	-190	68	484
GOU21	1,780	1,756	1,762	1,775	-13	48,579	23,778
SVFU21	26	26	26	26	0	809	2,037
GF10V21	27,180	26,830	26,910	27,080	-170	2,285	4,191
GFV21	27,080	26,820	26,820	27,040	-190	43	226
GF10Z21	27,210	26,860	26,960	27,120	-160	1,071	735
GFZ21	27,060	26,940	26,940	27,060	-190	9	13

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)
S50U21	29-Sep-21	90	1.58%	0.0	953.72	957.5	947.5	-10.0	-1.0	-6.2
S50Z21	29-Dec-21	181	1.67%	15.2	953.72	946.6	946.2	-0.4	0.0	-7.5
S50H22	30-Mar-22	272	1.79%	2.0	953.72	964.5	943.2	-21.3	-2.2	-10.5
S50M22	29-Jun-22	363	1.65%	17.3	953.72	952.3	939.7	-12.6	-1.3	-14.0

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 (%)
GFQ21	30-Aug-21	60	1,770.8	2.50%	32.036	27,076	27,020	-56	-0.2%
GFV21	28-Oct-21	119	1,770.8	2.53%	32.036	27,189	27,100	-89	-0.3%
GFZ21	29-Dec-21	181	1,770.8	2.59%	32.036	27,314	27,110	-204	-0.7%

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 (%)
USDN21	29-Jul-21	28	32.03	2.60%	0.11%	32.09	32.05	-0.04	-0.1%
USDU21	29-Sep-21	90	32.03	2.60%	0.11%	32.23	32.06	-0.17	-0.5%
USDZ21	29-Dec-21	181	32.03	2.60%	0.11%	32.43	32.07	-0.36	-1.1%

* 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)										
		1,721	1,731	1,741	1,751	1,761	1,771	1,781	1,791	1,801	1,811	1,821
THB/USD	31.78	25,994	26,145	26,296	26,447	26,599	26,750	26,901	27,052	27,203	27,354	27,505
	31.83	26,035	26,186	26,338	26,489	26,640	26,792	26,943	27,094	27,246	27,397	27,548
	31.88	26,076	26,228	26,379	26,531	26,682	26,834	26,985	27,137	27,288	27,440	27,591
	31.93	26,117	26,269	26,421	26,572	26,724	26,876	27,028	27,179	27,331	27,483	27,635
	31.98	26,158	26,310	26,462	26,614	26,766	26,918	27,070	27,222	27,374	27,526	27,678
	32.03	26,199	26,351	26,503	26,656	26,808	26,960	27,112	27,265	27,417	27,569	27,721
	32.08	26,240	26,392	26,545	26,697	26,850	27,002	27,155	27,307	27,460	27,612	27,765
	32.13	26,281	26,433	26,586	26,739	26,891	27,044	27,197	27,350	27,502	27,655	27,808
	32.18	26,321	26,474	26,627	26,780	26,933	27,086	27,239	27,392	27,545	27,698	27,851
	32.23	26,362	26,516	26,669	26,822	26,975	27,128	27,282	27,435	27,588	27,741	27,894
	32.28	26,403	26,557	26,710	26,864	27,017	27,170	27,324	27,477	27,631	27,784	27,938