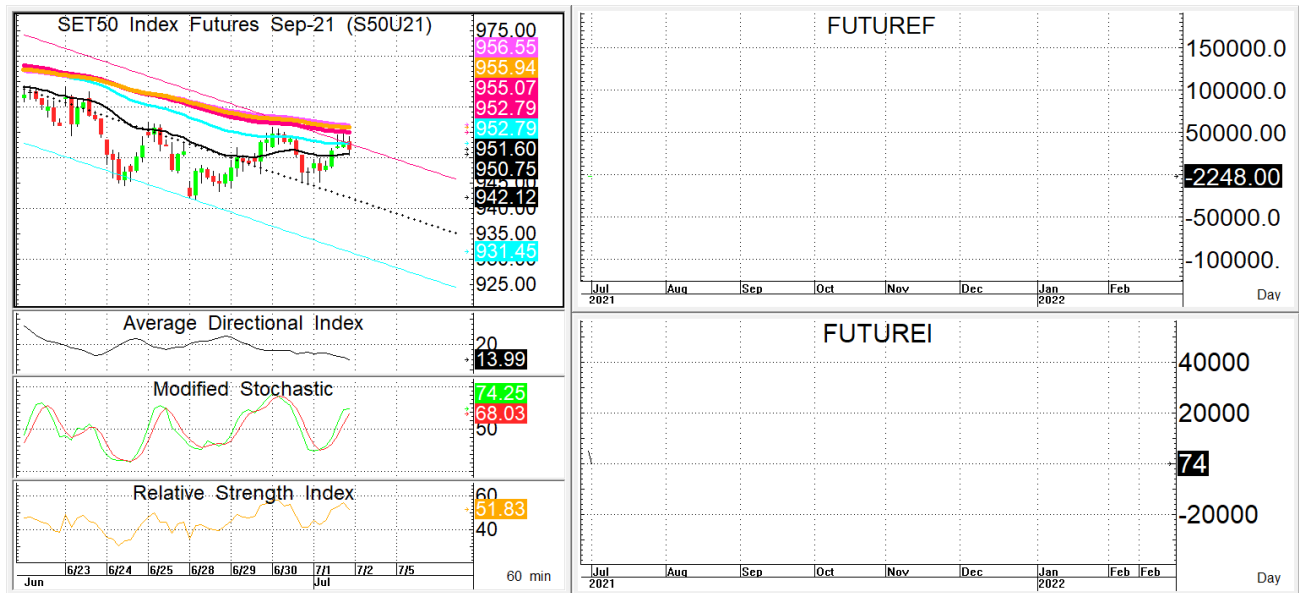




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02 กรกฎาคม 2564



กลยุทธ์: ยังเล่นได้เส้น 10 วันอยู่หน้า Short จึงได้เปรียบต่อจนกว่าจะปิดเหนือ 956 ได้ก่อนหน้า LONG ถึงจะกลับมาได้เปรียบใหม่ ดังนั้นก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือ 962

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50N21	952.0	958.4	950.1	952.0	956.0	4	114	449
S50Q21	940.0	954.5	940.0	946.7	951.5	4.8	82	240
S50U21	948.0	955.0	945.2	947.5	951.6	3.6	141,586	315,117
S50Z21	946.0	953.5	944.1	946.2	950.0	3.7	10,683	31,244
S50H22	942.9	950.2	941.1	943.2	946.9	3.3	2,416	6,206
S50M22	940.5	945.6	938.0	939.7	942.7	2.9	642	356

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDN21	32.02	32.05	32.00	32.05	32.05	-	15	1,751
USDQ21	32.04	32.06	32.01	32.06	32.06	-	47	4,027
USDU21	32.03	32.09	31.99	32.06	32.07	0.01	5,449	55,119
USDZ21	32.05	32.10	32.03	32.07	32.07	-	136	2,689

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	56,007	56,355	-348	21,687	26,696	-5,009	77,829	72,472	5,357
Metal Futures	18,336	12,978	5,358	7,251	3,009	4,242	16,577	26,177	-9,600
Single Stock Futures	18,839	27,790	-8,951	71,504	103,412	-31,908	122,810	81,951	40,859
Currency Futures	0	0	0	3,218	3,704	-486	2,429	1,943	486

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10Q21	27,130	26,850	27,110	26,880	210	2,779	6,937
GFQ21	27,120	26,860	27,070	26,830	190	45	464
GOU21	1,782	1,759	1,778	1,762	16	32,264	20,799
SVFU21	26	26	26	26	0	1,220	2,061
GF10V21	27,170	26,890	27,140	26,910	220	1,122	4,208
GFV21	27,160	26,920	27,160	26,850	310	11	225
GF10Z21	27,200	26,960	27,190	26,960	230	285	874
GFZ21	27,190	27,110	27,190	26,870	200	2	12

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	89	1.58%	0.0	957.36	961.1	951.1	-10.0	-1.0	-6.3
S50Z21	29-Dec-21	180	1.67%	15.2	957.36	950.2	949.9	-0.3	0.0	-7.5
S50H22	30-Mar-22	271	1.79%	2.0	957.36	968.2	946.5	-21.7	-2.2	-10.9
S50M22	29-Jun-22	362	1.65%	17.3	957.36	955.9	942.6	-13.3	-1.4	-14.8

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	59	1,775.9	2.50%	32.116	27,220	27,010	-210	-0.8%
GFV21	28-Oct-21	118	1,775.9	2.53%	32.116	27,333	27,090	-243	-0.9%
GFZ21	29-Dec-21	180	1,775.9	2.59%	32.116	27,459	27,100	-359	-1.3%

USD

	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)
USDN21	29-Jul-21	27	32.11	2.60%	0.11%	32.17	32.05	-0.12	-0.4%
USDU21	29-Sep-21	89	32.11	2.60%	0.11%	32.31	32.07	-0.24	-0.7%
USDZ21	29-Dec-21	180	32.11	2.60%	0.11%	32.51	32.07	-0.44	-1.3%

* 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	31.86	26,137	26,288	26,440	26,591	26,743	26,894	27,046	27,197	27,348	27,500	27,651
	31.91	26,178	26,330	26,481	26,633	26,785	26,936	27,088	27,240	27,391	27,543	27,695
	31.96	26,219	26,371	26,523	26,675	26,827	26,979	27,131	27,282	27,434	27,586	27,738
	32.01	26,260	26,412	26,564	26,716	26,869	27,021	27,173	27,325	27,477	27,629	27,782
	32.06	26,301	26,453	26,606	26,758	26,911	27,063	27,215	27,368	27,520	27,673	27,825
	32.11	26,342	26,495	26,647	26,800	26,953	27,105	27,258	27,410	27,563	27,716	27,868
	32.16	26,383	26,536	26,689	26,842	26,995	27,147	27,300	27,453	27,606	27,759	27,912
	32.21	26,424	26,577	26,730	26,883	27,037	27,190	27,343	27,496	27,649	27,802	27,955
	32.26	26,465	26,618	26,772	26,925	27,078	27,232	27,385	27,539	27,692	27,845	27,999
	32.31	26,506	26,660	26,813	26,967	27,120	27,274	27,428	27,581	27,735	27,888	28,042
32.36	26,547	26,701	26,855	27,009	27,162	27,316	27,470	27,624	27,778	27,932	28,085	