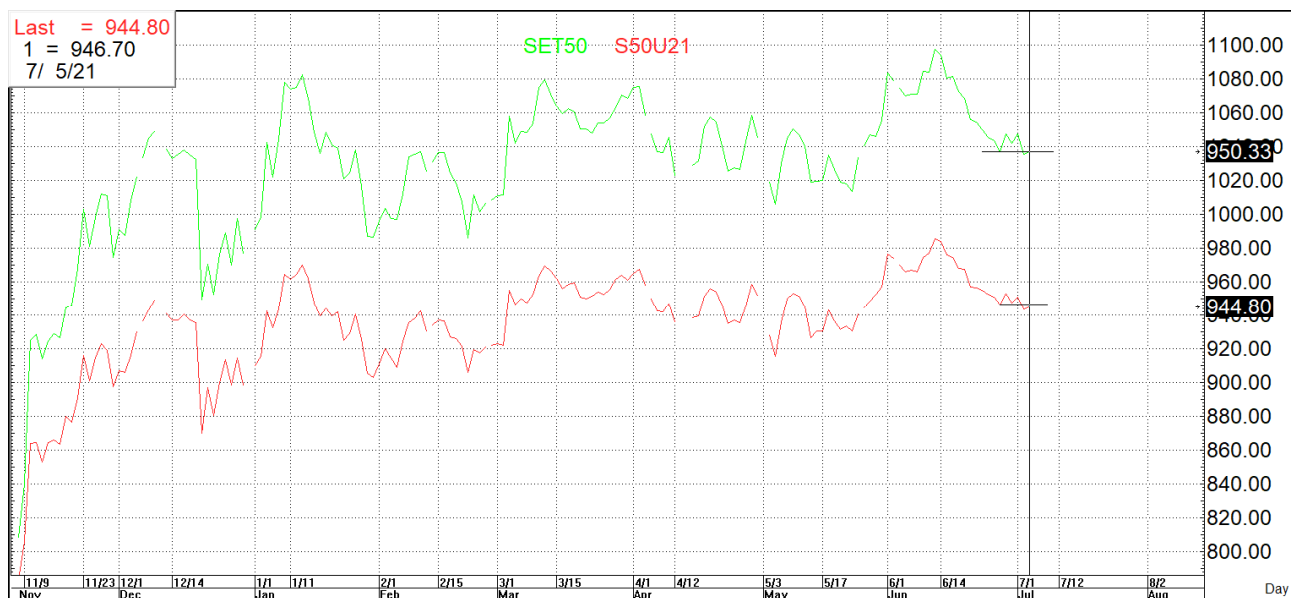
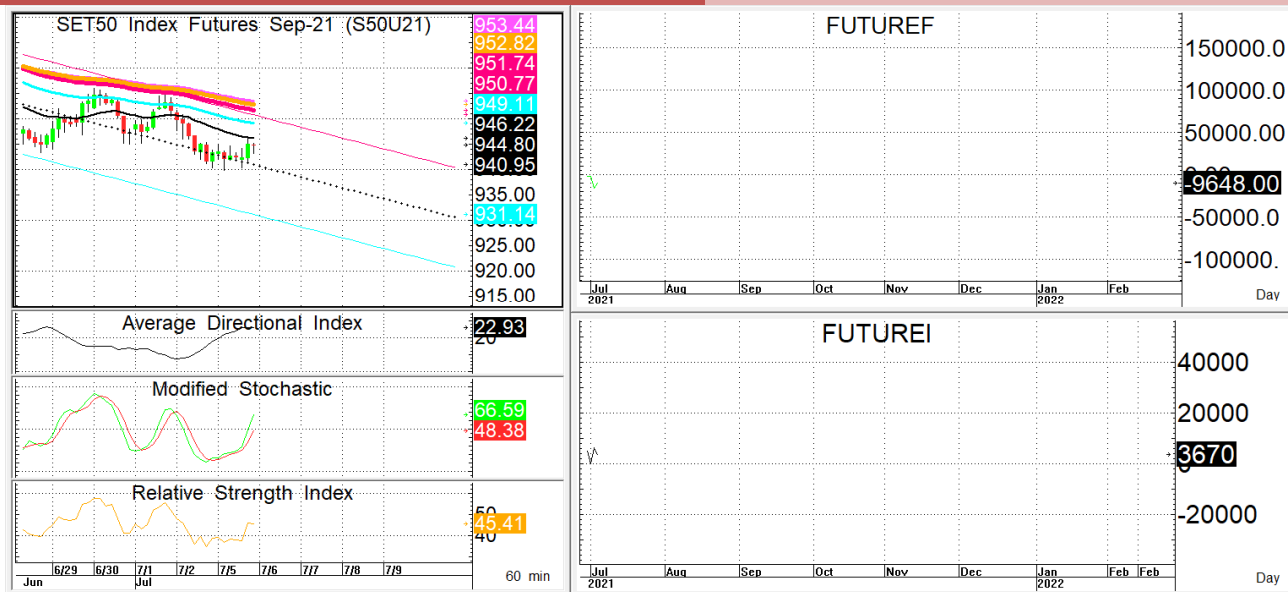




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06 กรกฎาคม 2564

S50U21 944.8 **S=928-938** **R=948-955**



กลยุทธ์: ยังเล่นได้เส้น 10 วันอยู่หน้า Short จึงได้เปรียบตอดังนั้นก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัว กลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือ 952

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50N21	945.9	948.5	941.7	948.1	947.7	-0.4	113	515
S50Q21	943.0	946.0	942.2	945.1	946.0	1.2	48	161
S50U21	943.2	946.0	939.9	943.5	944.8	1.3	110,774	318,562
S50Z21	941.0	944.9	939.0	942.3	943.6	1.2	9,842	30,872
S50H22	938.9	941.7	935.9	939.2	940.4	1.2	1,862	6,447
S50M22	933.9	937.5	932.4	935.8	936.1	0.3	885	852

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDN21	32.18	32.18	32.09	32.18	32.11	-0.02	342	665
USDQ21	32.17	32.19	32.11	32.19	32.12	-0.07	73	3,968
USDU21	32.18	32.22	32.10	32.18	32.12	-0.05	4,409	60,206
USDZ21	32.20	32.21	32.10	32.20	32.14	-0.06	1,018	4,892

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	42,644	36,220	6,424	20,290	22,993	-2,703	60,590	64,311	-3,721
Metal Futures	23,310	21,887	1,423	8,618	7,868	750	22,753	24,926	-2,173
Single Stock Futures	8,564	7,752	812	60,298	50,209	10,089	54,184	65,085	-10,901
Currency Futures	0	0	0	1,799	786	1,013	4,043	5,056	-1,013

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10Q21	27,470	27,280	27,420	27,330	80	4,205	7,402
GFQ21	27,460	27,290	27,410	27,350	40	119	438
GOU21	1,798	1,780	1,795	1,786	10	38,826	18,959
SVFU21	27	26	27	26	0	775	1,921
GF10V21	27,510	27,320	27,460	27,370	90	1,633	4,319
GFV21	27,500	27,330	27,440	27,390	20	66	174
GF10Z21	27,550	27,360	27,500	27,430	80	1,416	975
GFZ21	-	-	-	27,390	50	-	11

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	85	1.58%	0.0	950.33	953.9	944.8	-9.1	-1.0	-5.5
S50Z21	29-Dec-21	176	1.67%	15.2	950.33	942.9	943.5	0.6	0.1	-6.8
S50H22	30-Mar-22	267	1.79%	2.0	950.33	960.9	940.4	-20.5	-2.1	-9.9
S50M22	29-Jun-22	358	1.65%	17.3	950.33	948.6	936.1	-12.5	-1.3	-14.2

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	55	1,782.6	2.50%	32.125	27,323	27,390	67	0.2%
GFV21	28-Oct-21	114	1,782.6	2.53%	32.125	27,436	27,410	-26	-0.1%
GFZ21	29-Dec-21	176	1,782.6	2.59%	32.125	27,563	27,440	-123	-0.4%

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	23	32.115	2.60%	0.11%	32.17	32.16	-0.01	0.0%
USDU21	29-Sep-21	85	32.115	2.60%	0.11%	32.30	32.13	-0.17	-0.5%
USDZ21	29-Dec-21	176	32.115	2.60%	0.11%	32.50	32.14	-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)										
		1,733	1,743	1,753	1,763	1,773	1,783	1,793	1,803	1,813	1,823	1,833
THB/USD	31.87	26,243	26,394	26,545	26,697	26,848	27,000	27,151	27,303	27,454	27,606	27,757
	31.92	26,284	26,435	26,587	26,739	26,891	27,042	27,194	27,346	27,497	27,649	27,801
	31.97	26,325	26,477	26,629	26,781	26,933	27,085	27,237	27,388	27,540	27,692	27,844
	32.02	26,366	26,518	26,670	26,823	26,975	27,127	27,279	27,431	27,584	27,736	27,888
	32.07	26,407	26,560	26,712	26,865	27,017	27,169	27,322	27,474	27,627	27,779	27,931
	32.12	26,448	26,601	26,754	26,906	27,059	27,212	27,364	27,517	27,670	27,822	27,975
	32.17	26,490	26,643	26,795	26,948	27,101	27,254	27,407	27,560	27,713	27,866	28,019
	32.22	26,531	26,684	26,837	26,990	27,143	27,296	27,450	27,603	27,756	27,909	28,062
	32.27	26,572	26,725	26,879	27,032	27,185	27,339	27,492	27,646	27,799	27,952	28,106
	32.32	26,613	26,767	26,920	27,074	27,228	27,381	27,535	27,688	27,842	27,996	28,149
	32.37	26,654	26,808	26,962	27,116	27,270	27,424	27,577	27,731	27,885	28,039	28,193