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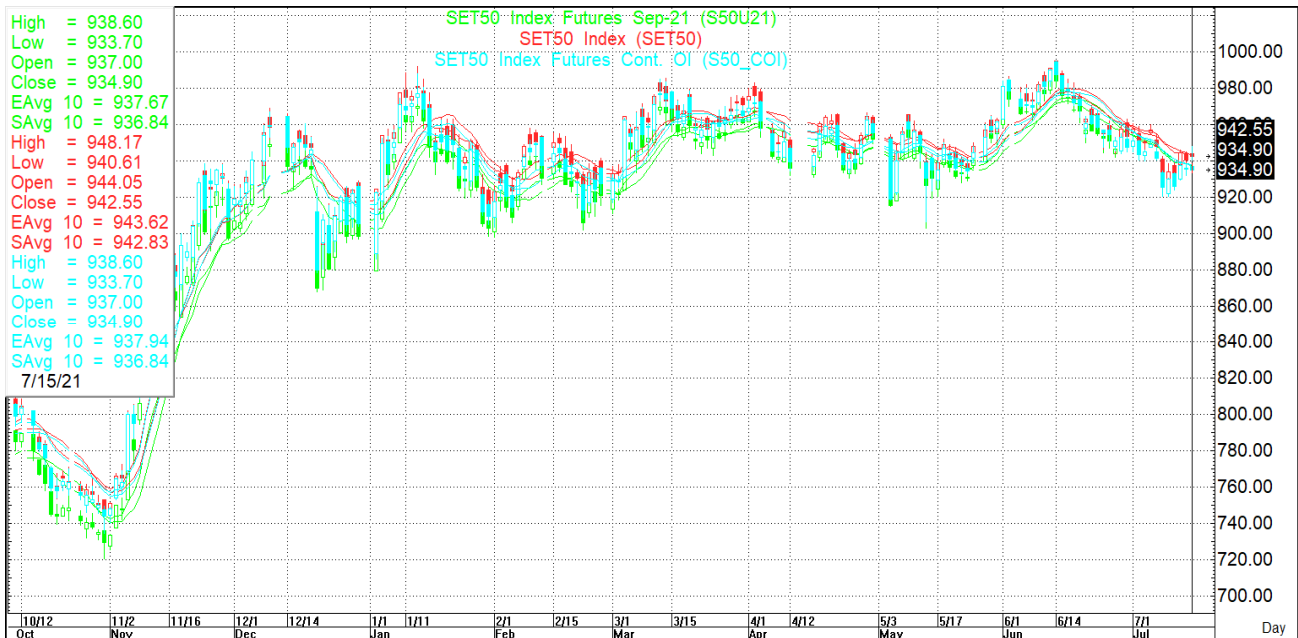
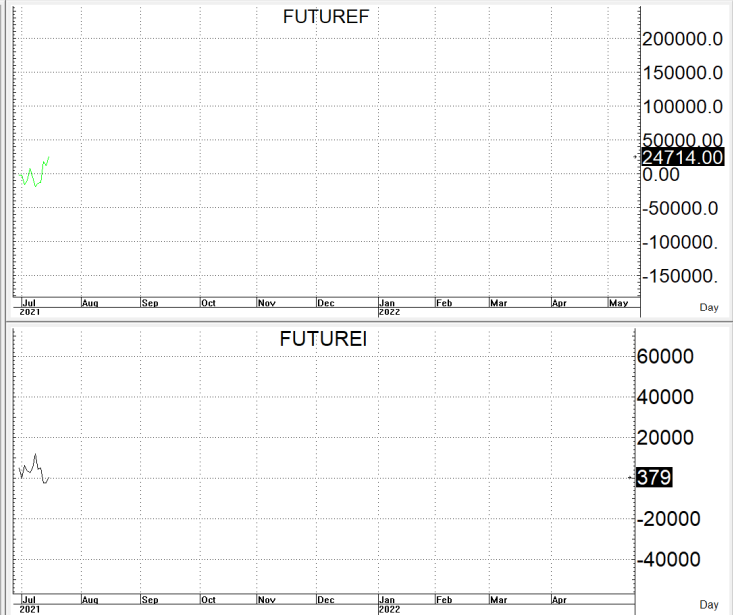
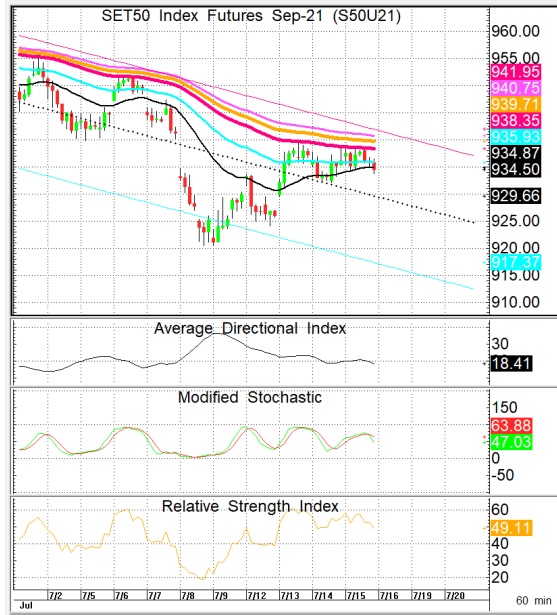
16 กรกฎาคม 2564

S50U21

934.9

S=920-927

R=938-945



กลยุทธ์: เล่นได้สั้น 10 วันอยู่หน้า Short เลยยังได้เปรียบต่อ ดังนั้นก็ OPEN SHORT แถวแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัว กลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือ 946

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50N21	941.0	942.3	937.9	940.3	937.9	-2.4	142	343
S50Q21	938.2	938.7	935.3	938.9	937.3	-1.6	16	219
S50U21	937.0	938.6	933.7	936.1	934.5	-1.2	132,895	336,028
S50Z21	935.9	937.2	932.5	934.9	933.5	-1.2	9,302	34,871
S50H22	934.0	934.3	929.7	931.9	930.5	-0.9	1,639	6,739
S50M22	930.0	930.3	925.6	927.8	926.2	-1.1	943	1,837

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDN21	32.65	32.65	32.65	32.66	32.65	-0.01	1	560
USDQ21	-	-	-	32.66	-	-	-	3,997
USDU21	32.65	32.68	32.63	32.67	32.68	-	2,129	65,022
USDZ21	32.66	32.68	32.65	32.69	32.67	-0.02	2,199	25,278

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	63,185	50,903	12,282	24,713	21,989	2,724	57,039	72,045	-15,006
Metal Futures	31,821	26,828	4,993	8,629	8,454	175	26,063	31,231	-5,168
Single Stock Futures	7,670	9,681	-2,011	56,137	45,074	11,063	51,175	60,227	-9,052
Currency Futures	0	0	0	2,191	223	1,968	2,138	4,106	-1,968

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10Q21	28,510	28,230	28,510	28,200	300	2,777	6,448
GFQ21	28,480	28,270	28,460	28,190	270	164	354
GOU21	1,836	1,819	1,836	1,817	19	47,365	21,258
SVFU21	27	26	26	26	0	1,328	2,322
GF10V21	28,550	28,270	28,550	28,240	290	2,335	4,627
GFV21	28,500	28,290	28,500	28,220	260	19	181
GF10Z21	28,600	28,300	28,600	28,280	290	945	902
GFZ21	28,560	28,290	28,560	28,230	330	14	29

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	75	1.58%	0.0	942.55	945.6	934.9	-10.7	-1.1	-7.6
S50Z21	29-Dec-21	166	1.67%	15.2	942.55	934.6	933.7	-0.9	-0.1	-8.8
S50H22	30-Mar-22	257	1.79%	2.0	942.55	952.5	931	-21.5	-2.3	-11.6
S50M22	29-Jun-22	348	1.65%	17.3	942.55	940.3	926.7	-13.6	-1.4	-15.8

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	45	1,831.4	2.50%	32.706	28,559	28,450	-109	-0.4%
GFV21	28-Oct-21	104	1,831.4	2.53%	32.706	28,677	28,500	-177	-0.6%
GFZ21	29-Dec-21	166	1,831.4	2.59%	32.706	28,809	28,540	-269	-0.9%

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	13	32.7	2.60%	0.11%	32.73	32.65	-0.08	-0.2%
USDU21	29-Sep-21	75	32.7	2.60%	0.11%	32.87	32.67	-0.20	-0.6%
USDZ21	29-Dec-21	166	32.7	2.60%	0.11%	33.07	32.67	-0.40	-1.2%

* 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)										
		1,781	1,791	1,801	1,811	1,821	1,831	1,841	1,851	1,861	1,871	1,881
THB/USD	32.45	27,477	27,631	27,786	27,940	28,094	28,248	28,403	28,557	28,711	28,865	29,019
	32.50	27,519	27,674	27,828	27,983	28,137	28,292	28,446	28,601	28,755	28,910	29,064
	32.55	27,562	27,716	27,871	28,026	28,181	28,335	28,490	28,645	28,799	28,954	29,109
	32.60	27,604	27,759	27,914	28,069	28,224	28,379	28,534	28,689	28,844	28,999	29,154
	32.65	27,646	27,802	27,957	28,112	28,267	28,422	28,578	28,733	28,888	29,043	29,198
	32.70	27,689	27,844	28,000	28,155	28,310	28,466	28,621	28,777	28,932	29,088	29,243
	32.75	27,731	27,887	28,042	28,198	28,354	28,509	28,665	28,821	28,976	29,132	29,288
	32.80	27,773	27,929	28,085	28,241	28,397	28,553	28,709	28,865	29,021	29,177	29,332
	32.85	27,816	27,972	28,128	28,284	28,440	28,596	28,753	28,909	29,065	29,221	29,377
	32.90	27,858	28,014	28,171	28,327	28,484	28,640	28,796	28,953	29,109	29,266	29,422
	32.95	27,900	28,057	28,214	28,370	28,527	28,684	28,840	28,997	29,153	29,310	29,467