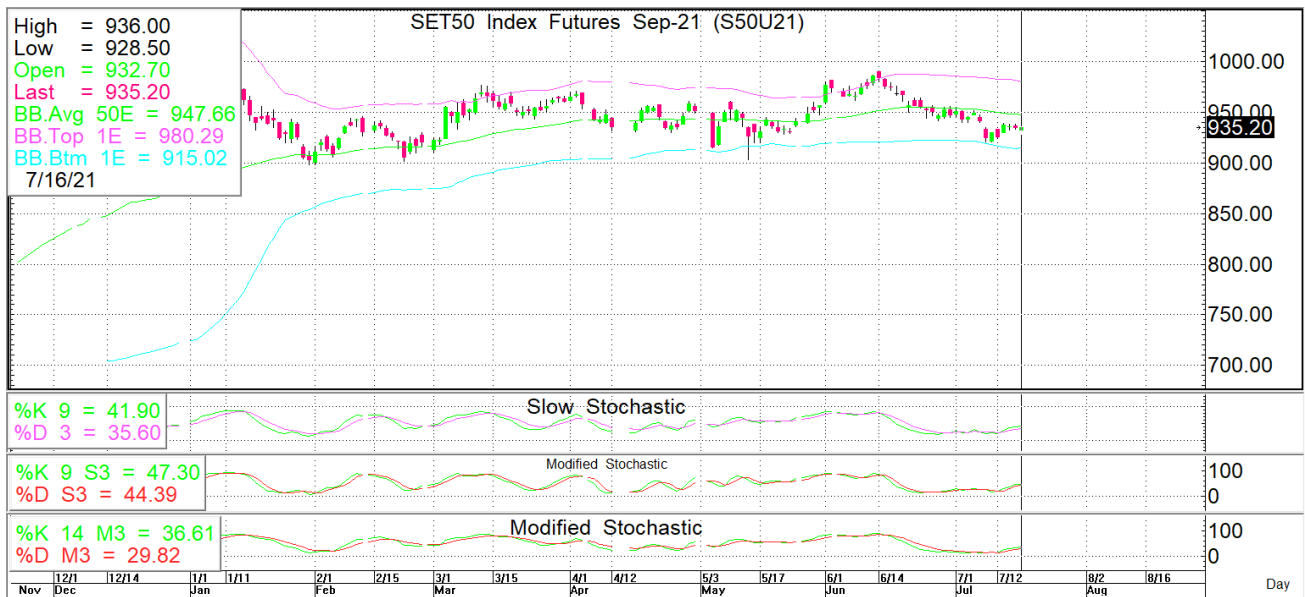
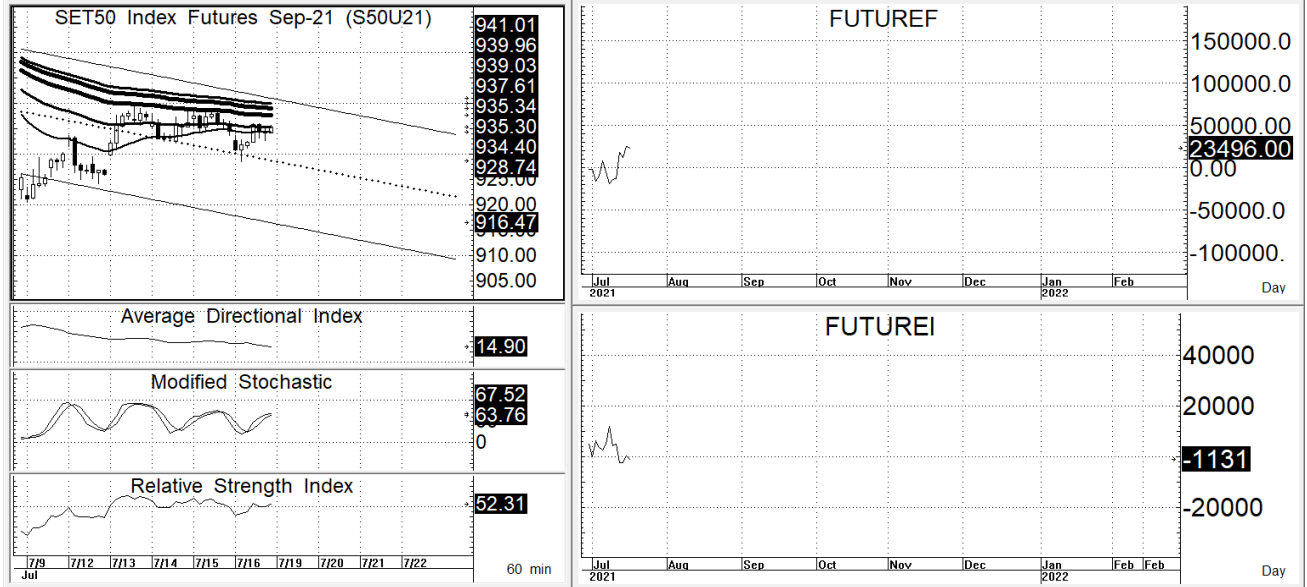




นักวิเคราะห์: กมลชัย พลอินทวงษ์  
เลขทะเบียนนักวิเคราะห์: 018239  
Tel. (662) 088 9341

19 กรกฎาคม 2564

**S50U21 935.2 S=917-925 R=937-945**



กลยุทธ์: เล่นคอลเคลียได้เส้น 10 วันต่อหน้า Short จึงได้เปรียบอยู่ ดังนั้นก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไร ตอนย่อตัวกลับมาในระหว่างวัน 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	928.1	938.3	928.1	937.9	936.7	-1.2	113	297
S50Q21	934.0	936.7	930.0	937.3	936.4	-0.9	69	216
S50U21	932.7	936.0	928.5	934.9	935.3	0.3	147,975	335,706
S50Z21	930.0	934.8	927.6	933.7	933.9	0.1	9,013	34,229
S50H22	928.0	931.7	925.0	931.0	931.0	-	2,007	6,720
S50M22	924.5	927.6	920.5	926.7	926.8	0.1	950	1,797

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDN21	32.75	32.75	32.75	32.65	32.75	0.10	21	539
USDQ21	32.72	32.72	32.72	32.66	32.72	0.07	3	3,997
USDU21	32.77	32.78	32.70	32.67	32.75	0.08	8,298	66,062
USDZ21	32.77	32.78	32.74	32.67	32.76	0.09	1,463	26,400

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	56,989	58,207	-1,218	23,161	24,671	-1,510	79,977	77,249	2,728
Metal Futures	18,959	24,963	-6,004	5,563	8,176	-2,613	25,224	16,607	8,617
Single Stock Futures	46,031	23,942	22,089	116,081	121,483	-5,402	100,534	117,221	-16,687
Currency Futures	0	0	0	2,972	2,296	676	4,373	5,049	-676

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10Q21	28,510	28,350	28,440	28,500	-70	3,882	5,717
GFQ21	28,490	28,340	28,440	28,460	-20	94	365
GOU21	1,833	1,824	1,826	1,836	-10	33,863	19,334
SVFU21	27	26	26	26	0	549	2,361
GF10V21	28,550	28,380	28,480	28,530	-50	1,534	4,943
GFV21	28,500	28,390	28,470	28,480	-20	20	196
GF10Z21	28,590	28,420	28,510	28,570	-60	1,470	1,113
GFZ21	28,540	28,430	28,520	28,560	-40	8	31

**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	72	1.58%	0.0	942.35	945.3	935.2	-10.1	-1.1	-7.1
S50Z21	29-Dec-21	163	1.67%	15.2	942.35	934.3	933.8	-0.5	-0.1	-8.6
S50H22	30-Mar-22	254	1.79%	2.0	942.35	952.2	931	-21.2	-2.2	-11.4
S50M22	29-Jun-22	345	1.65%	17.3	942.35	939.9	926.8	-13.1	-1.4	-15.6

**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	42	1,814.5	2.50%	32.866	28,428	28,310	-118	-0.4%
GFV21	28-Oct-21	101	1,814.5	2.53%	32.866	28,546	28,340	-206	-0.7%
GFZ21	29-Dec-21	163	1,814.5	2.59%	32.866	28,676	28,360	-316	-1.1%

**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	10	32.86	2.60%	0.11%	32.88	32.75	-0.13	-0.4%
USDU21	29-Sep-21	72	32.86	2.60%	0.11%	33.02	32.75	-0.27	-0.8%
USDZ21	29-Dec-21	163	32.86	2.60%	0.11%	33.23	32.76	-0.47	-1.4%

\* 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)										
		1,765	1,775	1,785	1,795	1,805	1,815	1,825	1,835	1,845	1,855	1,865
THB/USD	<b>32.61</b>	27,351	27,506	27,661	27,816	27,971	28,126	28,281	28,436	28,591	28,746	28,901
	<b>32.66</b>	27,393	27,548	27,703	27,858	28,013	28,169	28,324	28,479	28,634	28,790	28,945
	<b>32.71</b>	27,434	27,590	27,745	27,901	28,056	28,212	28,367	28,523	28,678	28,834	28,989
	<b>32.76</b>	27,476	27,632	27,788	27,944	28,099	28,255	28,411	28,566	28,722	28,878	29,034
	<b>32.81</b>	27,518	27,674	27,830	27,986	28,142	28,298	28,454	28,610	28,766	28,922	29,078
	<b>32.86</b>	27,560	27,716	27,873	28,029	28,185	28,341	28,497	28,654	28,810	28,966	29,122
	<b>32.91</b>	27,602	27,759	27,915	28,071	28,228	28,384	28,541	28,697	28,854	29,010	29,166
	<b>32.96</b>	27,644	27,801	27,957	28,114	28,271	28,427	28,584	28,741	28,897	29,054	29,211
	<b>33.01</b>	27,686	27,843	28,000	28,157	28,314	28,471	28,627	28,784	28,941	29,098	29,255
	<b>33.06</b>	27,728	27,885	28,042	28,199	28,357	28,514	28,671	28,828	28,985	29,142	29,299
	<b>33.11</b>	27,770	27,927	28,085	28,242	28,399	28,557	28,714	28,872	29,029	29,186	29,344