



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

14 กันยายน 2564

S50U21 979.3 **S=969-975** **R=987-993**



กลยุทธ์: กลับมาเล่นได้เส้น 10 วันใหม่เลยทำให้หน้าสั้นกลับมาเป็นฝ้ายได้เปรียบใหม่ หากซิ่งดีดกลับก่อนก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอดปิดทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือเส้น 10 วัน

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50U21	981.5	986.7	977.3	983.9	979.3	-4.6	183,492	321,971
S50V21	978.9	985.1	977.0	983.5	978.4	-5.1	38	124
S50X21	984.2	985.3	978.0	982.7	978.0	-4.7	22	90
S50Z21	981.0	984.5	975.5	981.8	977.5	-4.3	31,732	63,558
S50H22	978.0	981.3	972.2	978.3	974.2	-4.0	5,394	13,608
S50M22	974.0	978.6	969.7	975.7	971.7	-3.9	1,942	9,100

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDU21	32.75	32.90	32.73	32.65	32.89	0.24	8,654	43,547
USDV21	32.78	32.89	32.75	32.63	32.89	0.26	236	515
USDX21	32.77	32.89	32.77	32.66	32.89	0.21	123	132
USDZ21	32.76	32.91	32.76	32.65	32.90	0.25	12,707	75,473

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	70,819	77,047	-6,228	39,495	38,435	1,060	112,306	107,138	5,168
Metal Futures	14,150	16,815	-2,665	4,052	4,439	-387	15,478	12,426	3,052
Single Stock Futures	11,726	8,995	2,731	110,154	132,510	-22,356	139,374	119,749	19,625
Currency Futures	0	0	0	7,028	3,105	3,923	14,692	18,615	-3,923

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GOU21	1,801	1,787	1,791	1,800	-9	18,161	12,463
SVFU21	24	24	24	24	-1	84	2,771
GF10V21	28,010	27,810	27,990	27,940	60	2,825	5,104
GFV21	27,970	27,840	27,960	27,940	40	55	203
GF10Z21	28,040	27,860	28,020	27,960	60	1,109	5,787
GFZ21	27,990	27,980	27,990	27,960	40	6	169
GOZ21	1,804	1,791	1,793	1,803	-9	9,878	14,198
SVFZ21	24	24	24	24	-1	120	558

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	15	1.58%	0.0	981.52	982.2	979.3	-2.9	-0.3	-2.2
S50Z21	29-Dec-21	106	1.67%	15.2	981.52	971.2	977.5	6.3	0.7	-4.0
S50H22	30-Mar-22	197	1.79%	2.0	981.52	989.1	974.3	-14.8	-1.5	-7.2
S50M22	29-Jun-22	288	1.65%	17.3	981.52	977.1	971.8	-5.3	-0.5	-9.7

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 (%)
GFV21	28-Oct-21	44	1,792.0	2.50%	32.856	28,071	28,060	-11	0.0%
GFZ21	29-Dec-21	106	1,792.0	2.53%	32.856	28,193	28,070	-123	-0.4%
GFG22	25-Feb-22	164	1,792.0	2.59%	32.856	28,314	28,100	-214	-0.8%

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 (%)
USDU21	29-Sep-21	15	32.85	2.60%	0.11%	32.88	32.89	0.01	0.0%
USDV21	28-Oct-21	44	32.85	2.60%	0.11%	32.95	32.89	-0.06	-0.2%
USDZ21	29-Dec-21	106	32.85	2.60%	0.11%	33.09	32.90	-0.19	-0.6%

* 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)										
		1,742	1,752	1,762	1,772	1,782	1,792	1,802	1,812	1,822	1,832	1,842
THB/USD	32.60	26,994	27,148	27,303	27,458	27,613	27,768	27,923	28,078	28,233	28,388	28,543
	32.65	27,035	27,190	27,345	27,501	27,656	27,811	27,966	28,121	28,276	28,432	28,587
	32.70	27,076	27,232	27,387	27,543	27,698	27,853	28,009	28,164	28,320	28,475	28,631
	32.75	27,118	27,273	27,429	27,585	27,740	27,896	28,052	28,207	28,363	28,519	28,674
	32.80	27,159	27,315	27,471	27,627	27,783	27,939	28,095	28,250	28,406	28,562	28,718
	32.85	27,201	27,357	27,513	27,669	27,825	27,981	28,137	28,294	28,450	28,606	28,762
	32.90	27,242	27,398	27,555	27,711	27,867	28,024	28,180	28,337	28,493	28,649	28,806
	32.95	27,283	27,440	27,597	27,753	27,910	28,066	28,223	28,380	28,536	28,693	28,850
	33.00	27,325	27,482	27,638	27,795	27,952	28,109	28,266	28,423	28,580	28,736	28,893
	33.05	27,366	27,523	27,680	27,837	27,995	28,152	28,309	28,466	28,623	28,780	28,937
	33.10	27,408	27,565	27,722	27,880	28,037	28,194	28,352	28,509	28,666	28,824	28,981