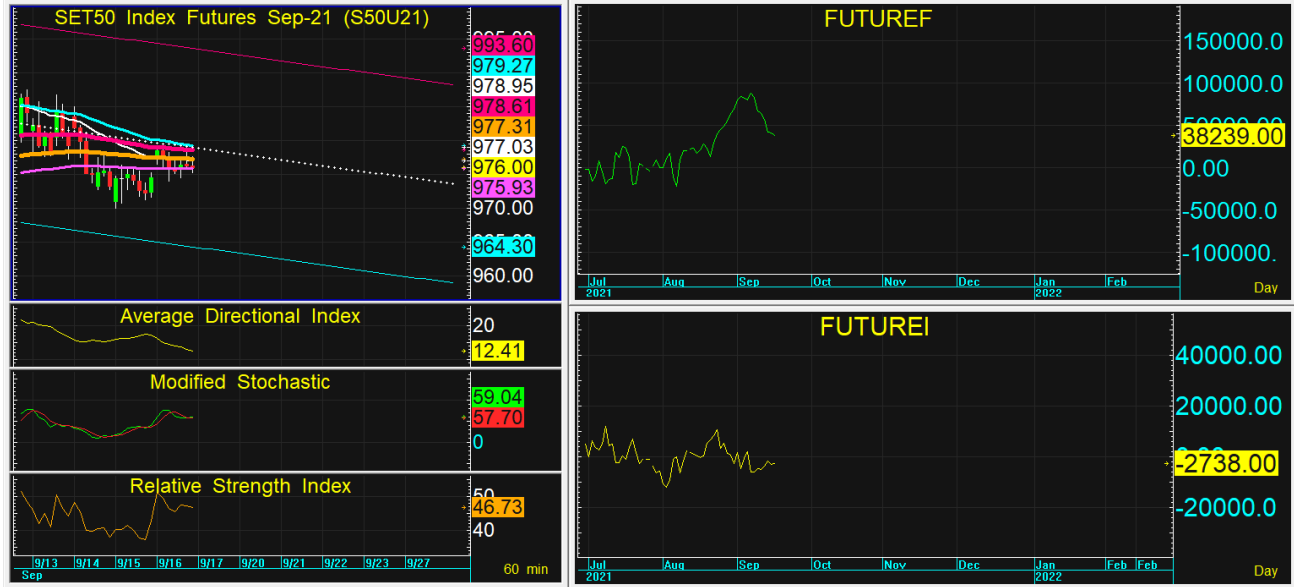




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17 กันยายน 2564

S50U21 976.2 **S=966*-971** **R=979-984**



กลยุทธ์: ยังคงเล่นได้สั้น 10 วันต่อจึงทำให้หน้าสั้นยังคงเป็นฝ่ายได้เปรียบอยู่ โดยหากซิงดีดกลับก่อนก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือเส้น 10 วันที่ 985

ในทางกลับกันหากเล่นทางย่อตัวลงมาก่อนก็แค่ BET OPEN LONG ตอนถอยลงมาแถวๆแนวรับที่ให้แล้วรอขายทำกำไรตอนดีดกลับขึ้นมาในระหว่างวันแต่ก็ควรวาง Trailing stop ด้วยนะหากราคาออกจากต้นทุนเกิน 5 Points หรือเมื่อ S50U21 ลงมาปิดต่ำกว่า 965

สรุปตลาด SET50 Index Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|---------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| S50U21 | 977.2 | 979.6 | 974.0 | 974.9 | 976.0 | 1.3 | 115,342 | 299,646 |
| S50V21 | 976.5 | 978.0 | 975.1 | 971.1 | 976.0 | 4.9 | 27 | 144 |
| S50X21 | 978.1 | 978.4 | 974.6 | 975.1 | 974.6 | -0.5 | 20 | 112 |
| S50Z21 | 975.5 | 977.7 | 972.4 | 973.1 | 974.5 | 1.3 | 22,383 | 68,672 |
| S50H22 | 973.2 | 974.5 | 969.3 | 970.1 | 971.3 | 1.3 | 2,672 | 14,804 |
| S50M22 | 968.5 | 971.6 | 966.4 | 967.0 | 968.2 | 1.4 | 1,924 | 9,062 |

สรุปตลาด Currency Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| USDU21 | 32.88 | 33.05 | 32.88 | 32.85 | 33.05 | 0.19 | 3,026 | 40,888 |
| USDV21 | 32.90 | 33.04 | 32.90 | 32.88 | 33.04 | 0.16 | 93 | 357 |
| USDX21 | 32.97 | 33.02 | 32.97 | 32.87 | 33.02 | 0.13 | 4 | 141 |
| USDZ21 | 32.90 | 33.05 | 32.88 | 32.86 | 33.05 | 0.19 | 8,696 | 82,868 |

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

| | Foreign | | | Institution | | | Local | | |
|----------------------|---------|--------|---------|-------------|---------|--------|---------|---------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net |
| SET50 Index Futures | 45,733 | 48,622 | -2,889 | 25,453 | 25,094 | 359 | 71,182 | 68,652 | 2,530 |
| Metal Futures | 19,022 | 28,258 | -9,236 | 4,603 | 7,172 | -2,569 | 24,422 | 12,617 | 11,805 |
| Single Stock Futures | 16,121 | 28,076 | -11,955 | 126,617 | 118,178 | 8,439 | 137,557 | 134,041 | 3,516 |
| Currency Futures | 0 | 0 | 0 | 2,393 | 1,256 | 1,137 | 9,426 | 10,563 | -1,137 |

สรุปตลาด Futures Gold & Oil Futures

| | Price | | | Settlement Price | | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
| | High | Low | Close | Prior | Change | | |
| GOU21 | 1,807 | 1,778 | 1,779 | 1,803 | -23 | 23,034 | 11,876 |
| SVFU21 | 24 | 24 | 24 | 24 | 0 | 677 | 1,970 |
| GF10V21 | 28,240 | 27,950 | 27,970 | 28,180 | -200 | 2,119 | 5,763 |
| GFV21 | 28,230 | 27,980 | 27,980 | 28,160 | -170 | 101 | 217 |
| GF10Z21 | 28,280 | 28,000 | 28,010 | 28,210 | -200 | 1,037 | 6,420 |
| GFZ21 | 28,270 | 28,080 | 28,080 | 28,210 | -200 | 10 | 142 |
| GOZ21 | 1,811 | 1,781 | 1,782 | 1,806 | -23 | 20,318 | 16,559 |
| SVFZ21 | 24 | 24 | 24 | 24 | 0 | 112 | 601 |

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 | 12 | 1.58% | 0.0 | 978.53 | 979.0 | 976.2 | -2.8 | -0.3 | -2.3 |
| S50Z21 | 29-Dec-21 | 103 | 1.67% | 15.2 | 978.53 | 968.0 | 974.4 | 6.4 | 0.7 | -4.1 |
| S50H22 | 30-Mar-22 | 194 | 1.79% | 2.0 | 978.53 | 985.9 | 971.4 | -14.5 | -1.5 | -7.1 |
| S50M22 | 29-Jun-22 | 285 | 1.65% | 17.3 | 978.53 | 974.0 | 968.4 | -5.6 | -0.6 | -10.1 |

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 | 41 | 1,754.6 | 2.50% | 33.176 | 27,747 | 27,680 | -67 | -0.2% |
| GFZ21 | 29-Dec-21 | 103 | 1,754.6 | 2.53% | 33.176 | 27,868 | 27,740 | -128 | -0.5% |
| GFG22 | 25-Feb-22 | 161 | 1,754.6 | 2.59% | 33.176 | 27,987 | 27,680 | -307 | -1.1% |

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 | 12 | 33.17 | 2.60% | 0.11% | 33.20 | 33.04 | -0.16 | -0.5% |
| USDV21 | 28-Oct-21 | 41 | 33.17 | 2.60% | 0.11% | 33.26 | 33.04 | -0.22 | -0.7% |
| USDZ21 | 29-Dec-21 | 103 | 33.17 | 2.60% | 0.11% | 33.40 | 33.05 | -0.35 | -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) | | | | | | | | | | |
|---------|--------------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | | 1,705 | 1,715 | 1,725 | 1,735 | 1,745 | 1,755 | 1,765 | 1,775 | 1,785 | 1,795 | 1,805 |
| THB/USD | 32.92 | 26,673 | 26,830 | 26,986 | 27,143 | 27,299 | 27,456 | 27,612 | 27,769 | 27,925 | 28,082 | 28,238 |
| | 32.97 | 26,714 | 26,870 | 27,027 | 27,184 | 27,341 | 27,497 | 27,654 | 27,811 | 27,968 | 28,124 | 28,281 |
| | 33.02 | 26,754 | 26,911 | 27,068 | 27,225 | 27,382 | 27,539 | 27,696 | 27,853 | 28,010 | 28,167 | 28,324 |
| | 33.07 | 26,795 | 26,952 | 27,109 | 27,266 | 27,424 | 27,581 | 27,738 | 27,895 | 28,052 | 28,210 | 28,367 |
| | 33.12 | 26,835 | 26,993 | 27,150 | 27,308 | 27,465 | 27,622 | 27,780 | 27,937 | 28,095 | 28,252 | 28,410 |
| | 33.17 | 26,876 | 27,033 | 27,191 | 27,349 | 27,506 | 27,664 | 27,822 | 27,979 | 28,137 | 28,295 | 28,452 |
| | 33.22 | 26,916 | 27,074 | 27,232 | 27,390 | 27,548 | 27,706 | 27,864 | 28,022 | 28,180 | 28,337 | 28,495 |
| | 33.27 | 26,957 | 27,115 | 27,273 | 27,431 | 27,589 | 27,748 | 27,906 | 28,064 | 28,222 | 28,380 | 28,538 |
| | 33.32 | 26,997 | 27,156 | 27,314 | 27,473 | 27,631 | 27,789 | 27,948 | 28,106 | 28,264 | 28,423 | 28,581 |
| | 33.37 | 27,038 | 27,196 | 27,355 | 27,514 | 27,672 | 27,831 | 27,990 | 28,148 | 28,307 | 28,465 | 28,624 |
| | 33.42 | 27,078 | 27,237 | 27,396 | 27,555 | 27,714 | 27,873 | 28,032 | 28,190 | 28,349 | 28,508 | 28,667 |