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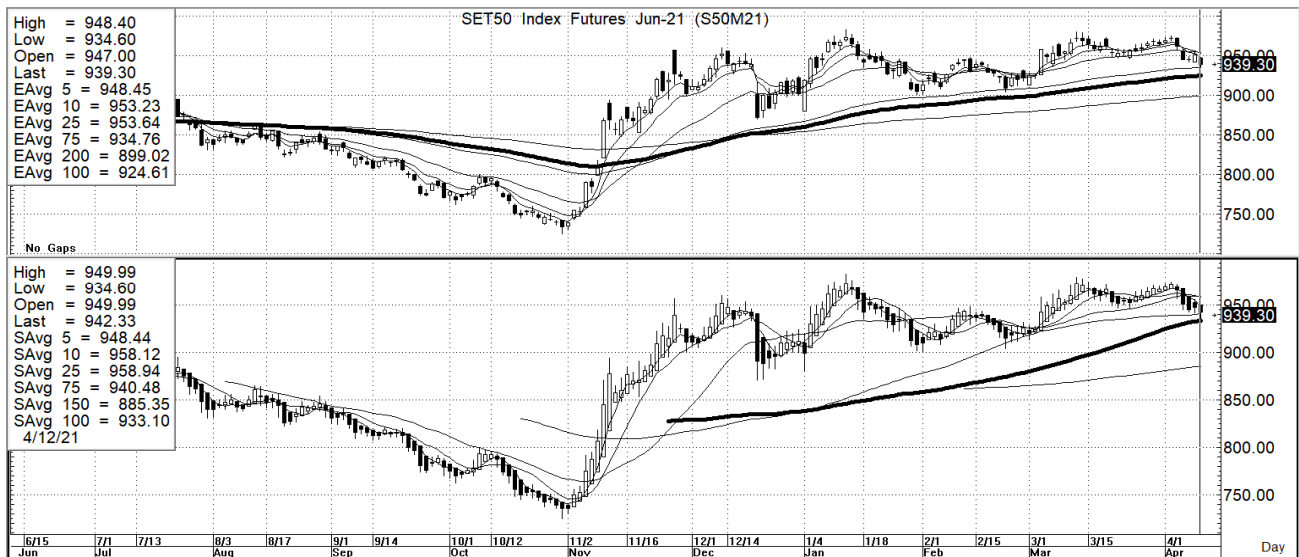
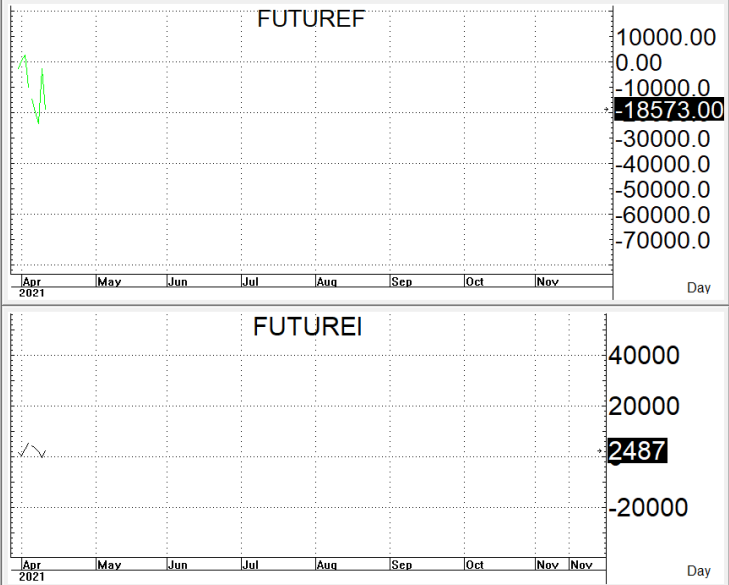
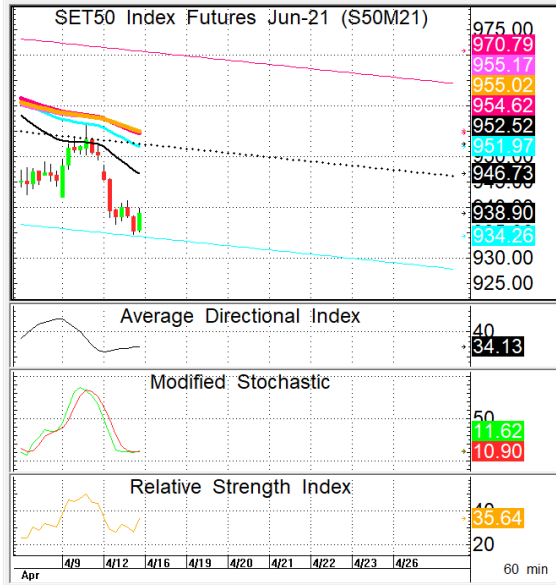
16 เมษายน 2564

**S50M21**

939.3

S=921-931

R=942-952



กลยุทธ์: ยืนเหนือเส้น 10 วันไม่ได้เลยทำให้หน้าสั้นยังคงได้เปรียบต่อแต่ก็ยังคงเล่นได้ทั้ง 2 หน้ากล่าวคือหากซิงอ่อนตัวลงมาก่อนก็ขอเป็นชาวสวนด้วยการ Bet OPEN LONG แถวๆแนวรับที่ให้แล้วรอขายทำกำไรตอนที่ติดสู้กลับในระหว่างวันแต่ก็ต้องวาง Trailing stop ด้วยนะหากราคาออกจากต้นทุนเกิน 5 Points หรือลงมาปิดต่ำกว่า 920

แต่ในทางกลับกันหากซิงติดกลับก่อนก็เล่นตาม Trend ไปด้วยการ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไรตอนที่ตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50M21 ปิดเหนือ 953

**สรุปตลาด SET50 Index Futures**

|        | Price |       |       | Settlement Price |       |        | Volume  | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|---------|---------------|
|        | Open  | High  | Low   | Prior            | Last  | Change |         |               |
| S50J21 | 948.2 | 949.0 | 936.5 | 951.2            | 940.6 | -10.8  | 85      | 162           |
| S50K21 | 945.7 | 945.7 | 936.5 | 953.5            | 939.8 | -14.4  | 76      | 74            |
| S50M21 | 947.0 | 948.4 | 934.6 | 950.6            | 938.9 | -11.3  | 162,627 | 279,256       |
| S50U21 | 944.0 | 945.0 | 931.8 | 947.1            | 935.6 | -11.0  | 10,977  | 15,669        |
| S50Z21 | 944.2 | 945.0 | 932.0 | 947.6            | 936.0 | -11.3  | 2,872   | 7,094         |
| S50H22 | 941.7 | 941.8 | 929.0 | 944.1            | 933.1 | -10.6  | 1,421   | 1,799         |

**สรุปตลาด Currency Futures**

|        | Price |       |       | Settlement Price |       |        | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
|        | Open  | High  | Low   | Prior            | Last  | Change |        |               |
| USDJ21 | 31.51 | 31.61 | 31.50 | 31.42            | 31.50 | 0.08   | 5,470  | 2,457         |
| USDK21 | 31.53 | 31.58 | 31.50 | 31.47            | 31.50 | 0.11   | 8,225  | 1,636         |
| USDM21 | 31.53 | 31.60 | 31.48 | 31.43            | 31.49 | 0.07   | 10,657 | 37,783        |
| USDU21 | 31.53 | 31.60 | 31.51 | 31.45            | 31.51 | 0.06   | 1,287  | 3,397         |

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

|                      | Foreign |        |         | Institution |        |        | Local  |         |         |
|----------------------|---------|--------|---------|-------------|--------|--------|--------|---------|---------|
|                      | Long    | Short  | Net     | Long        | Short  | Net    | Long   | Short   | Net     |
| SET50 Index Futures  | 53,139  | 69,188 | -16,049 | 36,658      | 33,771 | 2,887  | 88,261 | 75,099  | 13,162  |
| Metal Futures        | 18,286  | 20,045 | -1,759  | 5,354       | 7,630  | -2,276 | 22,746 | 18,711  | 4,035   |
| Single Stock Futures | 35,663  | 10,156 | 25,507  | 109,297     | 81,013 | 28,284 | 82,857 | 136,648 | -53,791 |
| Currency Futures     | 0       | 0      | 0       | 7,789       | 13,214 | -5,425 | 17,850 | 12,425  | 5,425   |

**สรุปตลาด Futures Gold & Oil Futures**

|         | Price  |        |        | Settlement Price |        | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
|         | High   | Low    | Close  | Prior            | Change |        |               |
| GF10J21 | 26,190 | 25,950 | 26,090 | 26,120           | -10    | 2,880  | 5,729         |
| GFJ21   | 26,180 | 25,950 | 26,100 | 26,110           | -10    | 53     | 466           |
| GF10M21 | 26,210 | 25,980 | 26,130 | 26,160           | -30    | 1,746  | 6,337         |
| GFM21   | 26,170 | 25,980 | 26,140 | 26,130           | -      | 28     | 233           |
| GOM21   | 1,749  | 1,734  | 1,744  | 1,748            | -4     | 35,587 | 12,860        |
| SVFM21  | 25     | 25     | 25     | 25               | 0      | 521    | 1,263         |
| GF10Q21 | 26,250 | 26,020 | 26,160 | 26,180           | -20    | 1,234  | 4,977         |
| GFQ21   | 26,200 | 26,070 | 26,200 | 26,150           | -10    | 20     | 76            |

**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) |
|--------|-----------------|------------------|-------|-------------------------|--------------|-------------------|----------------------|--|------------------------|--|
| S50M21 | 29-Jun-21       | 74               | 1.58% | 0.0                     | 941.08       | 944.1             | 939.3                | -4.8                                     | -0.5                   | -1.8                                     |
| S50U21 | 29-Sep-21       | 166              | 1.67% | 15.2                    | 941.08       | 933.2             | 936.1                | 2.9                                      | 0.3                    | -5.0                                     |
| S50Z21 | 29-Dec-21       | 257              | 1.79% | 2.0                     | 941.08       | 951.0             | 936.3                | -14.7                                    | -1.5                   | -4.8                                     |
| S50H22 | 30-Mar-22       | 348              | 1.65% | 17.3                    | 941.08       | 938.8             | 933.5                | -5.3                                     | -0.6                   | -7.6                                     |

**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 (%) |
|-------|-----------------|------------------|--------------------|-------|------------|-------------------|----------------------|---|------------------------|
| GFJ21 | 29-Apr-21       | 13               | 1,765.4            | 2.50% | 31.226     | 26,227            | 25,970               | -257                                    | -1.0%                  |
| GFU21 | 29-Jun-21       | 74               | 1,765.4            | 2.53% | 31.226     | 26,338            | 26,000               | -338                                    | -1.3%                  |
| GFQ21 | 30-Aug-21       | 136              | 1,765.4            | 2.59% | 31.226     | 26,457            | 26,030               | -427                                    | -1.6%                  |

**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 (%) |
|--------|-----------------|------------------|------------|--------|-------|-------------------|----------------------|---|------------------------|
| USDJ21 | 29-Apr-21       | 13               | 31.22      | 2.60%  | 0.11% | 31.25             | 31.50                | 0.25                                    | 0.8%                   |
| USDM21 | 29-Jun-21       | 74               | 31.22      | 2.60%  | 0.11% | 31.38             | 31.50                | 0.12                                    | 0.4%                   |
| USDU21 | 29-Sep-21       | 166              | 31.22      | 2.60%  | 0.11% | 31.58             | 31.51                | -0.07                                   | -0.2%                  |

\* 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) |        |        |        |        |        |        |        |        |        |        |
|---------|-------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|         |       | 1,715              | 1,725  | 1,735  | 1,745  | 1,755  | 1,765  | 1,775  | 1,785  | 1,795  | 1,805  | 1,815  |
| THB/USD | 30.97 | 25,252             | 25,399 | 25,547 | 25,694 | 25,841 | 25,988 | 26,136 | 26,283 | 26,430 | 26,577 | 26,724 |
|         | 31.02 | 25,293             | 25,440 | 25,588 | 25,735 | 25,883 | 26,030 | 26,178 | 26,325 | 26,473 | 26,620 | 26,768 |
|         | 31.07 | 25,334             | 25,481 | 25,629 | 25,777 | 25,925 | 26,072 | 26,220 | 26,368 | 26,515 | 26,663 | 26,811 |
|         | 31.12 | 25,375             | 25,523 | 25,670 | 25,818 | 25,966 | 26,114 | 26,262 | 26,410 | 26,558 | 26,706 | 26,854 |
|         | 31.17 | 25,415             | 25,564 | 25,712 | 25,860 | 26,008 | 26,156 | 26,304 | 26,452 | 26,601 | 26,749 | 26,897 |
|         | 31.22 | 25,456             | 25,605 | 25,753 | 25,901 | 26,050 | 26,198 | 26,347 | 26,495 | 26,643 | 26,792 | 26,940 |
|         | 31.27 | 25,497             | 25,646 | 25,794 | 25,943 | 26,091 | 26,240 | 26,389 | 26,537 | 26,686 | 26,835 | 26,983 |
|         | 31.32 | 25,538             | 25,687 | 25,835 | 25,984 | 26,133 | 26,282 | 26,431 | 26,580 | 26,729 | 26,878 | 27,026 |
|         | 31.37 | 25,578             | 25,728 | 25,877 | 26,026 | 26,175 | 26,324 | 26,473 | 26,622 | 26,771 | 26,920 | 27,070 |
|         | 31.42 | 25,619             | 25,769 | 25,918 | 26,067 | 26,217 | 26,366 | 26,515 | 26,665 | 26,814 | 26,963 | 27,113 |
|         | 31.47 | 25,660             | 25,810 | 25,959 | 26,109 | 26,258 | 26,408 | 26,557 | 26,707 | 26,857 | 27,006 | 27,156 |