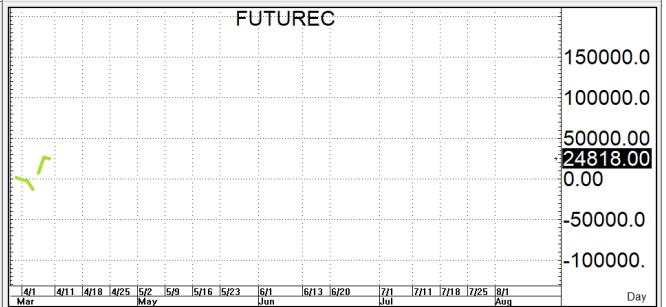
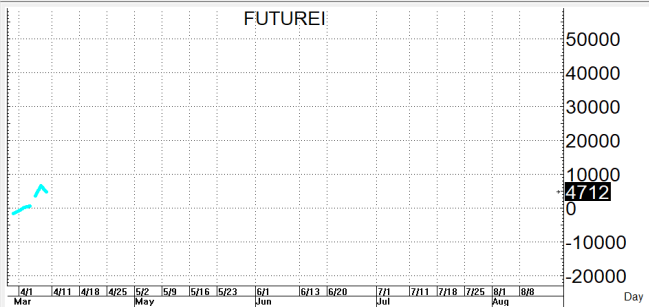
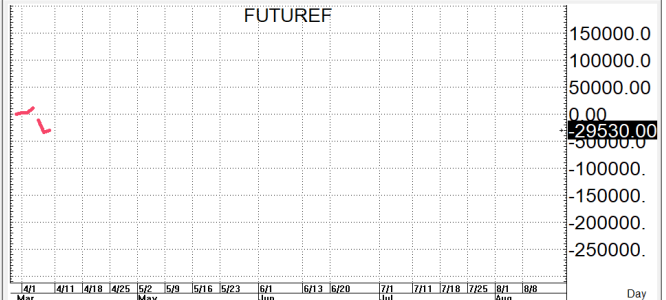
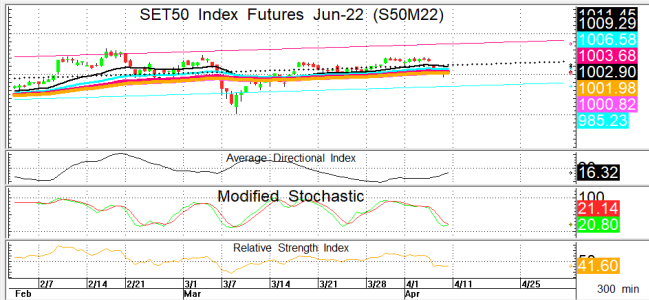




นักวิเคราะห์: กมลชัย พลอินทวงษ์  
เลขทะเบียนนักวิเคราะห์: 018239  
Tel. (662) 088 9341

11 เมษายน 2565

**S50M22** 1,002.9      **S=990-995**      **R=1,006-1,011**



กลยุทธ์: ลงมาปิดได้เส้น 10 วันที่ 1,011+/- ใหม่เลยทำให้หน้าสั้นพลิกกลับมาเป็นฝ่ายได้เปรียบอีกครั้งเลยขอวางแผนเล่นตามนี้คือหากซิ่งติดกลับขึ้นมาก่อนก็นำ OPEN SHORT แถวๆแนวต้านที่ให้เพื่อรอปิดทำกำไรตอนอ่อนตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50M22 ปิดเหนือ 1,012

**สรุปตลาด SET50 Index Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50J22	1,004.8	1,007.0	1,000.8	1,006.4	1,005.9	-1.3	72	276
S50K22	1,002.8	1,004.8	999.8	1,004.7	1,004.2	-0.5	50	106
S50M22	1,003.0	1,004.8	997.0	1,003.4	1,002.9	-0.5	135,594	336,893
S50U22	997.0	998.8	991.5	997.6	997.1	-0.5	12,363	29,201
S50Z22	995.0	997.0	990.0	996.1	995.3	-0.9	3,066	13,452
S50H23	991.4	993.5	987.0	993.0	992.1	-1.1	614	1,951

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDJ22	33.50	33.63	33.46	33.52	33.60	0.08	120	10,142
USDK22	33.46	33.62	33.45	33.50	33.61	0.10	304	6,140
USDM22	33.47	33.59	33.43	33.46	33.56	0.10	17,068	136,315
USDU22	33.33	33.47	33.31	33.35	33.45	0.10	843	14,526

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	59,638	55,678	3,960	22,427	24,338	-1,911	69,694	71,743	-2,049
Metal Futures	17,568	14,866	2,702	4,921	2,772	2,149	11,557	16,408	-4,851
Single Stock Futures	20,943	11,240	9,703	75,616	61,364	14,252	65,372	89,327	-23,955
Currency Futures	0	0	0	7,869	1,209	6,660	10,461	17,083	-6,622

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10J22	30,890	30,650	30,870	30,710	170	1,989	7,277
GFJ22	30,820	30,730	30,810	30,630	180	32	265
GF10M22	30,910	30,670	30,880	30,720	160	2,194	6,856
GFM22	30,900	30,760	30,900	30,720	120	9	255
GOM22	1,943	1,930	1,938	1,933	4	23,734	17,763
SVFM22	25	25	25	25	0	455	1,755
GF10Q22	30,930	30,680	30,880	30,730	160	820	3,399
GFQ22	30,900	30,820	30,900	30,720	150	4	102

**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)
S50M22	29-Jun-22	79	1.58%	0.0	1006.33	1009.8	1002.9	-6.9	-0.7	-3.4
S50U22	29-Sep-22	171	1.67%	15.2	1006.33	999.1	997.1	-2.0	-0.2	-9.2
S50Z22	29-Dec-22	262	1.79%	2.0	1006.33	1017.4	995.2	-22.2	-2.2	-11.1
S50H23	30-Mar-23	353	1.65%	17.3	1006.33	1005.3	1022.9	17.6	1.8	16.6

**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 (%)
GFJ22	28-Apr-22	17	1,946.5	2.50%	33.588	31,113	31,040	-73	-0.2%
GFM22	29-Jun-22	79	1,946.5	2.53%	33.588	31,247	31,000	-247	-0.8%
GFQ22	30-Aug-22	141	1,946.5	2.59%	33.588	31,389	31,040	-349	-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 (%)
USDJ22	28-Apr-22	17	33.585	2.60%	0.11%	33.62	33.57	-0.05	-0.2%
USDM22	29-Jun-22	79	33.585	2.60%	0.11%	33.77	33.51	-0.26	-0.8%
USDU22	29-Sep-22	171	33.585	2.60%	0.11%	33.98	33.40	-0.58	-1.7%

\* 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)										
		1,897	1,907	1,917	1,927	1,937	1,947	1,957	1,967	1,977	1,987	1,997
THB/USD	33.33	30,046	30,204	30,363	30,521	30,679	30,838	30,996	31,155	31,313	31,472	31,630
	33.38	30,091	30,249	30,408	30,567	30,725	30,884	31,043	31,201	31,360	31,519	31,677
	33.43	30,136	30,295	30,454	30,613	30,771	30,930	31,089	31,248	31,407	31,566	31,725
	33.48	30,181	30,340	30,499	30,658	30,817	30,977	31,136	31,295	31,454	31,613	31,772
	33.53	30,226	30,385	30,545	30,704	30,863	31,023	31,182	31,342	31,501	31,660	31,820
	33.58	30,271	30,431	30,590	30,750	30,910	31,069	31,229	31,388	31,548	31,708	31,867
	33.63	30,316	30,476	30,636	30,796	30,956	31,115	31,275	31,435	31,595	31,755	31,915
	33.68	30,361	30,521	30,681	30,841	31,002	31,162	31,322	31,482	31,642	31,802	31,962
	33.73	30,406	30,567	30,727	30,887	31,048	31,208	31,368	31,529	31,689	31,849	32,010
	33.78	30,451	30,612	30,772	30,933	31,094	31,254	31,415	31,575	31,736	31,896	32,057
	33.83	30,496	30,657	30,818	30,979	31,140	31,300	31,461	31,622	31,783	31,944	32,104