

12 เมษายน 2565



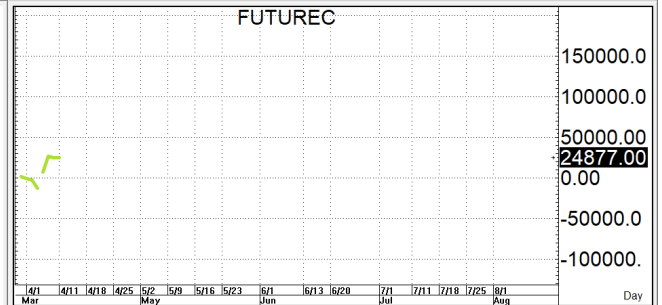
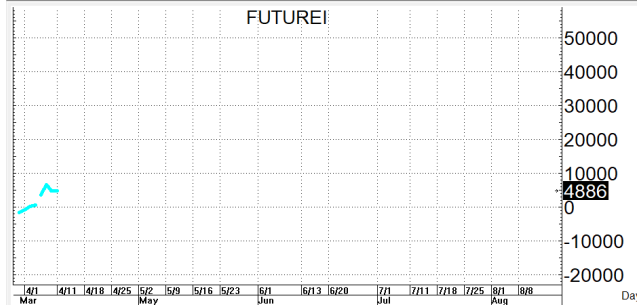
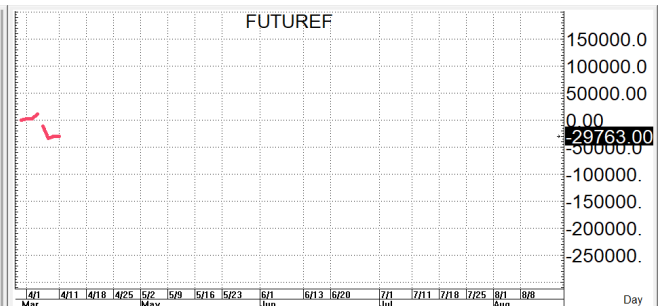
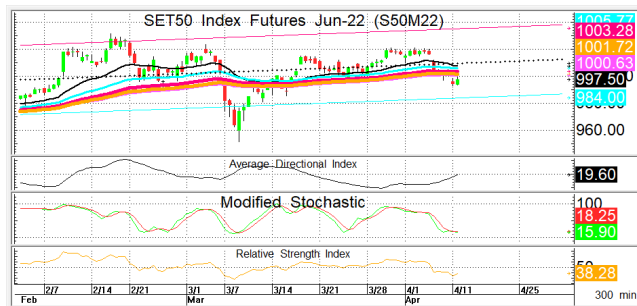
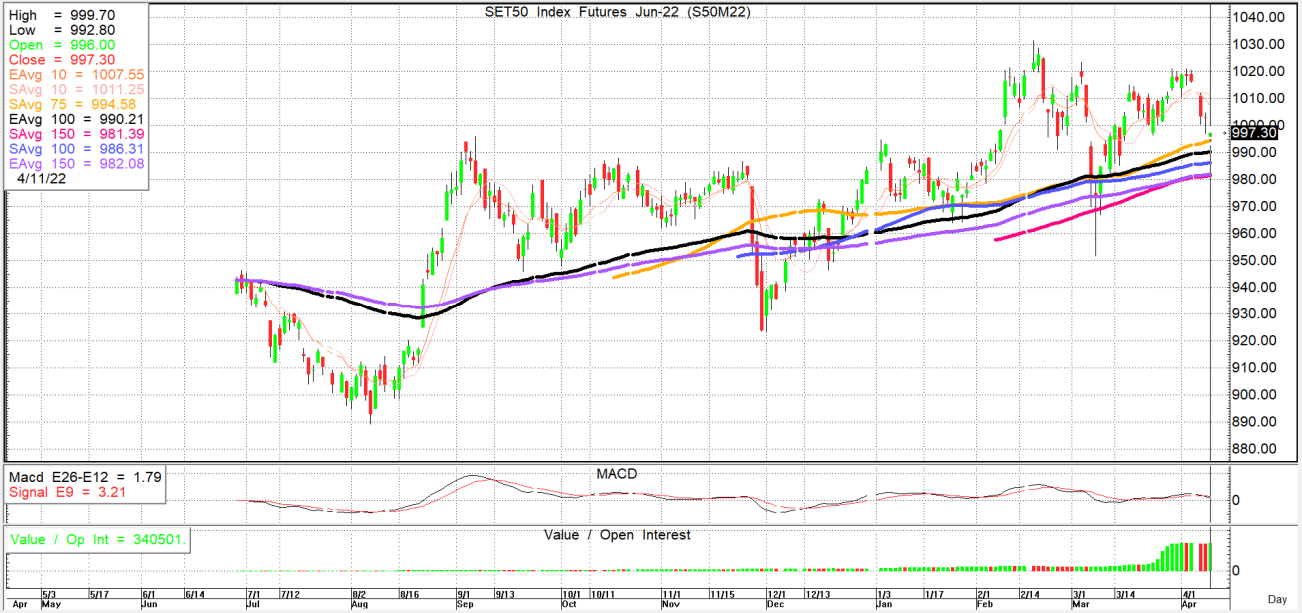
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**S50M22**

997.3

S=982-989

R=1,000-1,007



กลยุทธ์: ทรานไคที่ยังเล่นได้สั้น 10 วันที่ 1,007+/- อยู่ก็จะทำให้น้ำสั้นยังคงเป็นฝ่ายได้เปรียบต่อจึงขอวางแผนการเล่นตามนี้คือให้ OPEN SHORT แถวๆแนวต้านที่ให้เพื่อรอปิดทำกำไรตอนอ่อนตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50M22 ปิดเหนือเส้น 10 วันที่ 1,008

**สรุปตลาด SET50 Index Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50J22	998.2	1,001.2	995.4	1,005.1	1,000.0	-4.9	144	298
S50K22	999.2	999.8	995.2	1,004.2	999.8	-4.4	97	109
S50M22	996.0	999.7	992.8	1,002.9	997.5	-5.6	132,811	340,501
S50U22	991.0	993.6	987.2	997.1	991.5	-5.7	10,373	29,361
S50Z22	989.0	991.7	985.4	995.2	989.5	-5.3	2,713	13,469
S50H23	987.7	988.6	982.2	991.9	986.6	-5.5	868	2,160

**สรุปตลาด Currency Futures**

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDJ22	33.57	33.64	33.57	33.60	33.60	0.03	114	10,142
USDK22	33.58	33.64	33.54	33.60	33.57	-0.03	721	6,849
USDM22	33.57	33.62	33.51	33.56	33.55	-0.01	14,873	137,942
USDU22	33.42	33.50	33.39	33.45	33.42	-0.03	753	14,771

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	55,165	55,398	-233	22,341	22,167	174	69,500	69,441	59
Metal Futures	28,815	21,190	7,625	6,572	5,579	993	16,404	25,022	-8,618
Single Stock Futures	13,365	7,224	6,141	72,301	49,804	22,497	48,312	76,950	-28,638
Currency Futures	0	0	0	3,284	1,416	1,868	13,169	15,045	-1,876

**สรุปตลาด Futures Gold & Oil Futures**

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10J22	31,280	30,830	31,270	30,880	380	2,255	7,085
GFJ22	31,200	30,880	31,200	30,810	480	69	270
GF10M22	31,300	30,840	31,270	30,880	390	3,108	7,913
GFM22	31,300	31,000	31,300	30,840	490	69	293
GOM22	1,964	1,935	1,962	1,937	25	37,507	18,694
SVFM22	25	25	25	25	0	1,009	1,689
GF10Q22	31,310	30,850	31,290	30,890	390	1,030	3,553
GFQ22	31,320	30,940	31,320	30,870	450	56	135

**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	78	1.58%	0.0	1002.47	1005.9	997.3	-8.6	-0.9	-5.2
S50U22	29-Sep-22	170	1.67%	15.2	1002.47	995.2	991.4	-3.8	-0.4	-11.1
S50Z22	29-Dec-22	261	1.79%	2.0	1002.47	1013.4	989.9	-23.5	-2.3	-12.6
S50H23	30-Mar-23	352	1.65%	17.3	1002.47	1001.3	1022.9	21.6	2.2	20.4

**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	16	1,951.4	2.50%	33.666	31,261	31,080	-181	-0.6%
GFM22	29-Jun-22	78	1,951.4	2.53%	33.666	31,397	31,330	-67	-0.2%
GFQ22	30-Aug-22	140	1,951.4	2.59%	33.666	31,539	31,120	-419	-1.3%

**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	16	33.66	2.60%	0.11%	33.70	33.60	-0.10	-0.3%
USDM22	29-Jun-22	78	33.66	2.60%	0.11%	33.84	33.57	-0.27	-0.8%
USDU22	29-Sep-22	170	33.66	2.60%	0.11%	34.05	33.46	-0.59	-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)										
		1,901	1,911	1,921	1,931	1,941	1,951	1,961	1,971	1,981	1,991	2,001
THB/USD	<b>33.41</b>	30,196	30,354	30,513	30,672	30,831	30,990	31,148	31,307	31,466	31,625	31,784
	<b>33.46</b>	30,241	30,400	30,559	30,718	30,877	31,036	31,195	31,354	31,513	31,672	31,831
	<b>33.51</b>	30,286	30,445	30,605	30,764	30,923	31,082	31,242	31,401	31,560	31,720	31,879
	<b>33.56</b>	30,331	30,491	30,650	30,810	30,969	31,129	31,288	31,448	31,607	31,767	31,926
	<b>33.61</b>	30,376	30,536	30,696	30,856	31,015	31,175	31,335	31,495	31,654	31,814	31,974
	<b>33.66</b>	30,422	30,582	30,742	30,902	31,062	31,222	31,382	31,542	31,702	31,862	32,022
	<b>33.71</b>	30,467	30,627	30,787	30,947	31,108	31,268	31,428	31,588	31,749	31,909	32,069
	<b>33.76</b>	30,512	30,672	30,833	30,993	31,154	31,314	31,475	31,635	31,796	31,956	32,117
	<b>33.81</b>	30,557	30,718	30,879	31,039	31,200	31,361	31,521	31,682	31,843	32,004	32,164
	<b>33.86</b>	30,602	30,763	30,924	31,085	31,246	31,407	31,568	31,729	31,890	32,051	32,212
	<b>33.91</b>	30,648	30,809	30,970	31,131	31,292	31,453	31,615	31,776	31,937	32,098	32,259