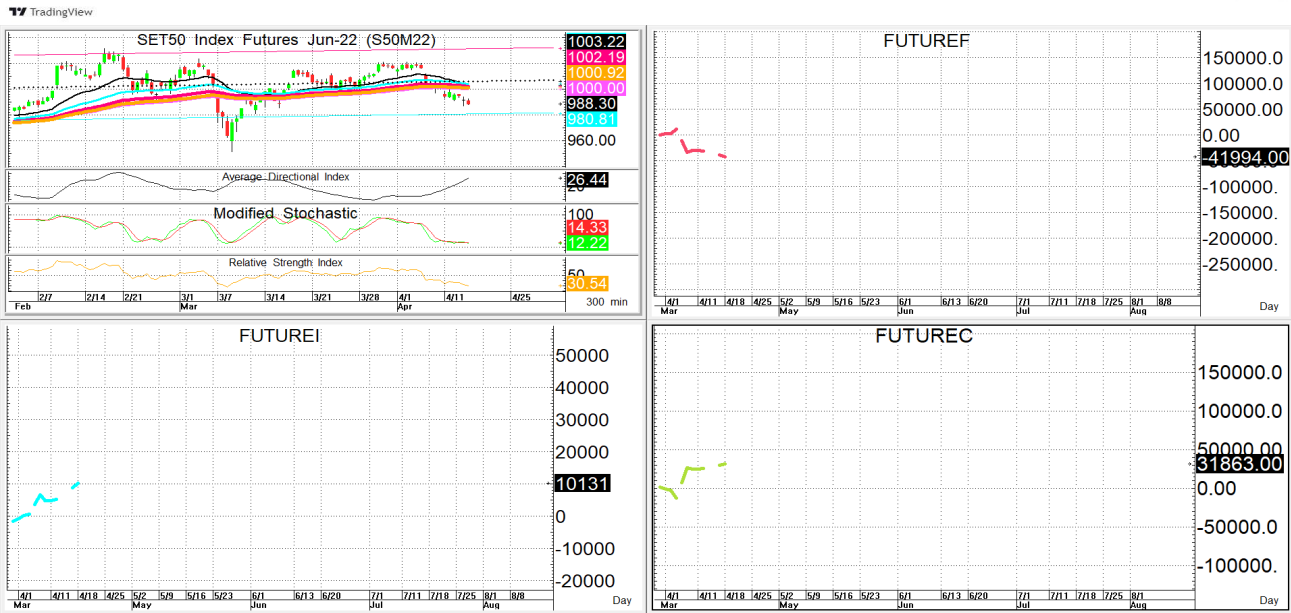




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S50M22 **994.9** **S=976-983** **R=995-1,002**



กลยุทธ์: ตรวจจับที่ยังเล่นได้เส้น 1,002+/- อยู่ก็จะทำให้น้ำขึ้นยังคงเป็นฝ่ายได้เปรียบต่อฝั่งของวางแผนการเล่นตามนี้คือหน้าหลัก ให้ดูที่ด้านสั้นๆที่ 993+/- ก่อนถ้าข้ามได้ก็ให้ไปดัก OPEN SHORT แถวๆแนวต้านที่ให้เพื่อรอปิดทำกำไรตอนอ่อนตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50M22 ปิดเหนือเส้น 10 วันที่ 1,003 แต่ในทางกลับกันหากซิ่งอ่อนตัวลงมาก่อนก็สามารถ BET OPEN LONG แถวๆแนวรับที่ให้แล้วรอขายทำกำไรตอนดีดกลับขึ้นมาใน Intra-day trade แต่ก็ควรวาง Trailing stop ด้วยนะหากราคาออกจากต้นทุนเกิน 5 Points หรือเมื่อ S50M22 ลงมาปิดต่ำกว่า 975

สรุปตลาด SET50 Index Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|---------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| S50J22 | 992.5 | 995.5 | 990.0 | 996.8 | 990.1 | -6.7 | 63 | 303 |
| S50K22 | 991.8 | 994.5 | 988.7 | 995.8 | 990.2 | -5.6 | 83 | 120 |
| S50M22 | 991.5 | 993.8 | 987.2 | 994.9 | 988.3 | -6.4 | 133,211 | 341,696 |
| S50U22 | 985.0 | 987.7 | 981.4 | 988.9 | 982.4 | -6.0 | 9,446 | 29,161 |
| S50Z22 | 985.0 | 985.8 | 979.5 | 987.0 | 980.5 | -5.9 | 3,066 | 13,359 |
| S50H23 | 980.7 | 982.8 | 976.2 | 983.7 | 977.4 | -5.8 | 801 | 2,405 |

สรุปตลาด Currency Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| USDJ22 | 33.54 | 33.67 | 33.50 | 33.65 | 33.66 | 0.01 | 43 | 1,477 |
| USDK22 | 33.60 | 33.66 | 33.48 | 33.61 | 33.64 | 0.03 | 121 | 7,021 |
| USDM22 | 33.61 | 33.64 | 33.44 | 33.59 | 33.62 | 0.03 | 13,350 | 135,942 |
| USDU22 | 33.48 | 33.54 | 33.33 | 33.49 | 33.50 | 0.01 | 3,288 | 17,290 |

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

| | Foreign | | | Institution | | | Local | | |
|----------------------|---------|--------|---------|-------------|--------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net |
| SET50 Index Futures | 45,145 | 56,423 | -11,278 | 23,279 | 18,310 | 4,969 | 78,246 | 71,937 | 6,309 |
| Metal Futures | 23,090 | 19,529 | 3,561 | 8,278 | 6,514 | 1,764 | 17,546 | 22,871 | -5,325 |
| Single Stock Futures | 7,347 | 5,439 | 1,908 | 66,133 | 61,260 | 4,873 | 51,924 | 58,705 | -6,781 |
| Currency Futures | 0 | 0 | 0 | 2,782 | 4,253 | -1,471 | 13,967 | 12,528 | 1,439 |

สรุปตลาด Futures Gold & Oil Futures

| | Price | | | Settlement Price | | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
| | High | Low | Close | Prior | Change | | |
| GF10J22 | 31,930 | 31,250 | 31,920 | 31,240 | 680 | 1,509 | 6,428 |
| GFJ22 | 31,890 | 31,320 | 31,890 | 31,220 | 200 | 54 | 269 |
| GF10M22 | 31,930 | 31,270 | 31,920 | 31,240 | 680 | 2,790 | 7,911 |
| GFM22 | 31,880 | 31,340 | 31,880 | 31,250 | 630 | 31 | 288 |
| GOM22 | 1,997 | 1,959 | 1,997 | 1,956 | 41 | 34,686 | 18,054 |
| SVFM22 | 26 | 25 | 26 | 25 | 1 | 843 | 1,458 |
| GF10Q22 | 31,950 | 31,290 | 31,950 | 31,270 | 680 | 1,464 | 3,548 |
| GFQ22 | 31,920 | 31,280 | 31,920 | 31,280 | 640 | 27 | 158 |

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 | 71 | 1.58% | 0.0 | 991.8 | 994.9 | 988.5 | -6.4 | -0.6 | -3.3 |
| S50U22 | 29-Sep-22 | 163 | 1.67% | 15.2 | 991.8 | 984.1 | 982.9 | -1.2 | -0.1 | -8.9 |
| S50Z22 | 29-Dec-22 | 254 | 1.79% | 2.0 | 991.8 | 1002.2 | 981.1 | -21.1 | -2.1 | -10.7 |
| S50H23 | 30-Mar-23 | 345 | 1.65% | 17.3 | 991.8 | 990.2 | 1022.9 | 32.7 | 3.3 | 31.1 |

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 (%) |
|-------|-----------------|------------------|--------------------|-------|------------|-------------------|----------------------|---|------------------------|
| GFJ22 | 28-Apr-22 | 9 | 1,982.9 | 2.50% | 33.745 | 31,825 | 31,740 | -85 | -0.3% |
| GFM22 | 29-Jun-22 | 71 | 1,982.9 | 2.53% | 33.745 | 31,963 | 31,710 | -253 | -0.8% |
| GFQ22 | 30-Aug-22 | 133 | 1,982.9 | 2.59% | 33.745 | 32,108 | 31,900 | -208 | -0.6% |

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 (%) |
|--------|-----------------|------------------|------------|--------|-------|-------------------|----------------------|---|------------------------|
| USDJ22 | 28-Apr-22 | 9 | 33.735 | 2.60% | 0.11% | 33.76 | 33.68 | -0.08 | -0.2% |
| USDM22 | 29-Jun-22 | 71 | 33.735 | 2.60% | 0.11% | 33.90 | 33.65 | -0.25 | -0.7% |
| USDU22 | 29-Sep-22 | 163 | 33.735 | 2.60% | 0.11% | 34.11 | 33.52 | -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) | | | | | | | | | | |
|---------|--------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | | 1,933 | 1,943 | 1,953 | 1,963 | 1,973 | 1,983 | 1,993 | 2,003 | 2,013 | 2,023 | 2,033 |
| THB/USD | 33.49 | 30,765 | 30,924 | 31,083 | 31,242 | 31,401 | 31,561 | 31,720 | 31,879 | 32,038 | 32,197 | 32,356 |
| | 33.54 | 30,811 | 30,970 | 31,130 | 31,289 | 31,448 | 31,608 | 31,767 | 31,927 | 32,086 | 32,245 | 32,405 |
| | 33.59 | 30,857 | 31,016 | 31,176 | 31,336 | 31,495 | 31,655 | 31,814 | 31,974 | 32,134 | 32,293 | 32,453 |
| | 33.64 | 30,903 | 31,062 | 31,222 | 31,382 | 31,542 | 31,702 | 31,862 | 32,022 | 32,182 | 32,341 | 32,501 |
| | 33.69 | 30,949 | 31,109 | 31,269 | 31,429 | 31,589 | 31,749 | 31,909 | 32,069 | 32,229 | 32,390 | 32,550 |
| | 33.74 | 30,994 | 31,155 | 31,315 | 31,476 | 31,636 | 31,796 | 31,957 | 32,117 | 32,277 | 32,438 | 32,598 |
| | 33.79 | 31,040 | 31,201 | 31,362 | 31,522 | 31,683 | 31,843 | 32,004 | 32,165 | 32,325 | 32,486 | 32,646 |
| | 33.84 | 31,086 | 31,247 | 31,408 | 31,569 | 31,730 | 31,890 | 32,051 | 32,212 | 32,373 | 32,534 | 32,695 |
| | 33.89 | 31,132 | 31,293 | 31,454 | 31,615 | 31,777 | 31,938 | 32,099 | 32,260 | 32,421 | 32,582 | 32,743 |
| | 33.94 | 31,178 | 31,340 | 31,501 | 31,662 | 31,823 | 31,985 | 32,146 | 32,307 | 32,469 | 32,630 | 32,791 |
| 33.99 | 31,224 | 31,386 | 31,547 | 31,709 | 31,870 | 32,032 | 32,193 | 32,355 | 32,516 | 32,678 | 32,840 | |