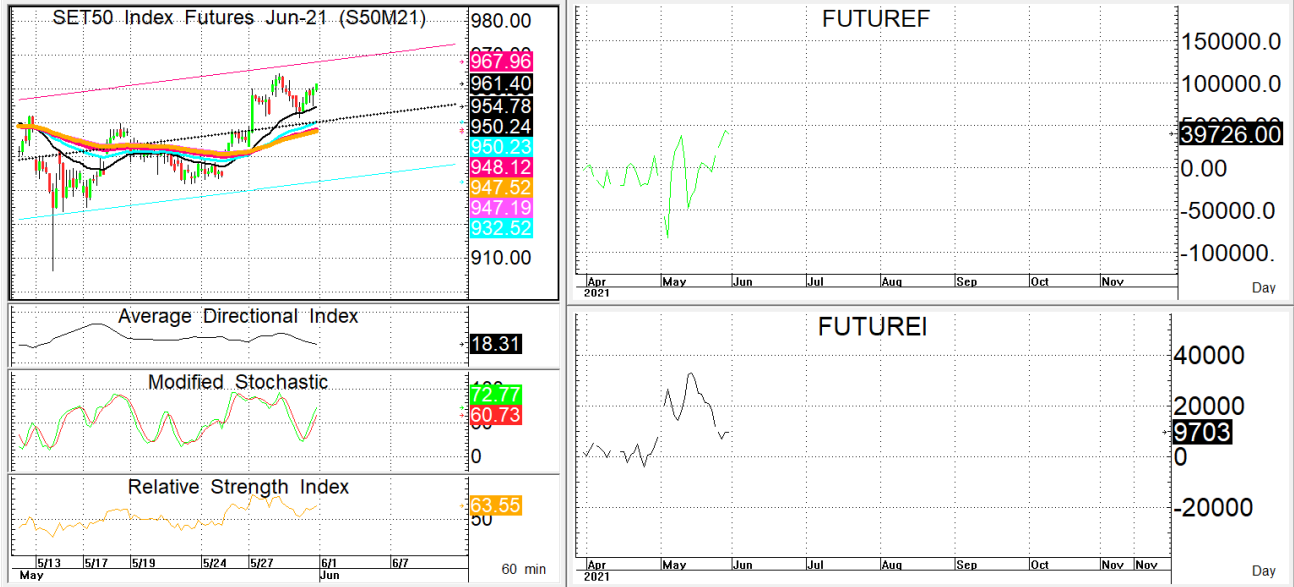




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S50M21 961.3 **S=949-954** **R=968-973**



TRINITYCRYPTO published on TradingView.com, June 01, 2021 08:51:29 +07
 TFX:S50M21, ID 961.3 ▲ +4.2 (+0.44%) O:958.0 H:961.5 L:951.6 C:961.3



กลยุทธ์: ยังคงยืนเหนือเส้น 10 วันได้หน้า Long จึงได้เปรียบต่อดังนั้นก็ให้ OPEN LONG แถวแนวรับที่ให้แล้วรอขายทำกำไรตอนที่เกิดการขึ้นต่อแต่ก็ต้องวาง Trailing stop ด้วยนะหากราคาออกจากต้นทุนเกิน 5 Points หรือเมื่อ S50M21 ลงมาปิดต่ำกว่าเส้น 25 วันที่ 946 หากซิ่งดังต่อไป BET OPEN SHORT แถวแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุน หรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50M21 ปิดเหนือ 974

สรุปตลาด SET50 Index Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|---------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| S50M21 | 958.0 | 961.5 | 951.6 | 957.1 | 961.4 | 4.2 | 135,320 | 305,052 |
| S50N21 | 952.2 | 960.5 | 952.2 | 954.0 | 958.3 | 4.5 | 33 | 66 |
| S50Q21 | 951.9 | 955.9 | 949.7 | 954.5 | 955.9 | 4.2 | 9 | 6 |
| S50U21 | 954.8 | 957.0 | 947.3 | 952.4 | 957.0 | 4.4 | 15,993 | 37,830 |
| S50Z21 | 954.9 | 956.0 | 946.4 | 951.6 | 955.9 | 4.2 | 3,008 | 11,974 |
| S50H22 | 951.7 | 953.0 | 943.5 | 948.6 | 953.0 | 4.2 | 1,232 | 4,633 |

สรุปตลาด Currency Futures

| | Price | | | Settlement Price | | | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
| | Open | High | Low | Prior | Last | Change | | |
| USDM21 | 31.24 | 31.28 | 31.23 | 31.25 | 31.24 | -0.01 | 2,843 | 29,517 |
| USDN21 | 31.27 | 31.27 | 31.23 | 31.27 | 31.24 | -0.03 | 7 | 457 |
| USDQ21 | 31.24 | 31.27 | 31.23 | 31.28 | 31.27 | -0.01 | 59 | 59 |
| USDU21 | 31.25 | 31.28 | 31.23 | 31.29 | 31.25 | -0.04 | 825 | 8,784 |

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทหลักทรัพย์ (สัญญา)

| | Foreign | | | Institution | | | Local | | |
|----------------------|---------|--------|--------|-------------|---------|--------|---------|---------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net |
| SET50 Index Futures | 51,129 | 54,971 | -3,842 | 27,025 | 26,994 | 31 | 77,441 | 73,630 | 3,811 |
| Metal Futures | 23,011 | 22,784 | 227 | 10,281 | 10,108 | 173 | 24,955 | 25,355 | -400 |
| Single Stock Futures | 39,418 | 22,847 | 16,571 | 156,735 | 140,786 | 15,949 | 156,777 | 189,297 | -32,520 |
| Currency Futures | 0 | 0 | 0 | 399 | 2,692 | -2,293 | 3,335 | 1,042 | 2,293 |

สรุปตลาด Futures Gold & Oil Futures

| | Price | | | Settlement Price | | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
| | High | Low | Close | Prior | Change | | |
| GF10M21 | 28,400 | 28,070 | 28,330 | 28,150 | 180 | 3,380 | 7,553 |
| GFM21 | 28,390 | 28,090 | 28,360 | 28,180 | 150 | 151 | 434 |
| GOM21 | 1,912 | 1,884 | 1,906 | 1,894 | 13 | 34,445 | 16,272 |
| SVFM21 | 28 | 28 | 28 | 28 | 0 | 387 | 3,043 |
| GF10Q21 | 28,460 | 28,110 | 28,370 | 28,190 | 180 | 1,925 | 5,804 |
| GFQ21 | 28,440 | 28,140 | 28,360 | 28,240 | 120 | 147 | 327 |
| GOU21 | 1,914 | 1,886 | 1,909 | 1,896 | 14 | 16,478 | 10,971 |
| GF10V21 | 28,510 | 28,150 | 28,390 | 28,230 | 170 | 1,281 | 2,095 |

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 | 28 | 1.58% | 0.0 | 962.58 | 963.8 | 961.3 | -2.5 | -0.3 | -1.3 |
| S50U21 | 29-Sep-21 | 120 | 1.67% | 15.2 | 962.58 | 952.8 | 956.8 | 4.0 | 0.4 | -5.8 |
| S50Z21 | 29-Dec-21 | 211 | 1.79% | 2.0 | 962.58 | 970.6 | 955.8 | -14.8 | -1.5 | -6.8 |
| S50H22 | 30-Mar-22 | 302 | 1.65% | 17.3 | 962.58 | 958.6 | 952.8 | -5.8 | -0.6 | -9.8 |

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 (%) |
|-------|-----------------|------------------|--------------------|-------|------------|-------------------|----------------------|---|------------------------|
| GFM21 | 29-Jun-21 | 28 | 1,908.4 | 2.50% | 31.176 | 28,335 | 28,280 | -55 | -0.2% |
| GFQ21 | 30-Aug-21 | 90 | 1,908.4 | 2.53% | 31.176 | 28,457 | 28,330 | -127 | -0.4% |
| GFV21 | 28-Oct-21 | 149 | 1,908.4 | 2.59% | 31.176 | 28,581 | 28,370 | -211 | -0.7% |

USD

| | Expiration date | Days to maturity | Current FX | TH1YY | US1YY | Fair future price | Current future price | Premium / Discount from fair price (Bt) | premium / discount (%) |
|--------|-----------------|------------------|------------|-------|-------|-------------------|----------------------|---|------------------------|
| USDM21 | 29-Jun-21 | 28 | 31.17 | 2.60% | 0.11% | 31.23 | 31.24 | 0.01 | 0.0% |
| USDN21 | 29-Jul-21 | 58 | 31.17 | 2.60% | 0.11% | 31.29 | 31.24 | -0.05 | -0.2% |
| USDU21 | 29-Sep-21 | 120 | 31.17 | 2.60% | 0.11% | 31.43 | 31.25 | -0.18 | -0.6% |

* 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) | | | | | | | | | | |
|---------|--------------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | | 1,858 | 1,868 | 1,878 | 1,888 | 1,898 | 1,908 | 1,918 | 1,928 | 1,938 | 1,948 | 1,958 |
| THB/USD | 30.92 | 27,313 | 27,460 | 27,607 | 27,754 | 27,901 | 28,048 | 28,195 | 28,342 | 28,489 | 28,636 | 28,783 |
| | 30.97 | 27,357 | 27,505 | 27,652 | 27,799 | 27,946 | 28,093 | 28,241 | 28,388 | 28,535 | 28,682 | 28,829 |
| | 31.02 | 27,402 | 27,549 | 27,696 | 27,844 | 27,991 | 28,139 | 28,286 | 28,434 | 28,581 | 28,729 | 28,876 |
| | 31.07 | 27,446 | 27,593 | 27,741 | 27,889 | 28,036 | 28,184 | 28,332 | 28,479 | 28,627 | 28,775 | 28,923 |
| | 31.12 | 27,490 | 27,638 | 27,786 | 27,934 | 28,082 | 28,229 | 28,377 | 28,525 | 28,673 | 28,821 | 28,969 |
| | 31.17 | 27,534 | 27,682 | 27,830 | 27,979 | 28,127 | 28,275 | 28,423 | 28,571 | 28,719 | 28,867 | 29,016 |
| | 31.22 | 27,578 | 27,727 | 27,875 | 28,023 | 28,172 | 28,320 | 28,469 | 28,617 | 28,765 | 28,914 | 29,062 |
| | 31.27 | 27,622 | 27,771 | 27,920 | 28,068 | 28,217 | 28,366 | 28,514 | 28,663 | 28,811 | 28,960 | 29,109 |
| | 31.32 | 27,667 | 27,815 | 27,964 | 28,113 | 28,262 | 28,411 | 28,560 | 28,709 | 28,858 | 29,006 | 29,155 |
| | 31.37 | 27,711 | 27,860 | 28,009 | 28,158 | 28,307 | 28,456 | 28,605 | 28,754 | 28,904 | 29,053 | 29,202 |
| | 31.42 | 27,755 | 27,904 | 28,054 | 28,203 | 28,352 | 28,502 | 28,651 | 28,800 | 28,950 | 29,099 | 29,248 |