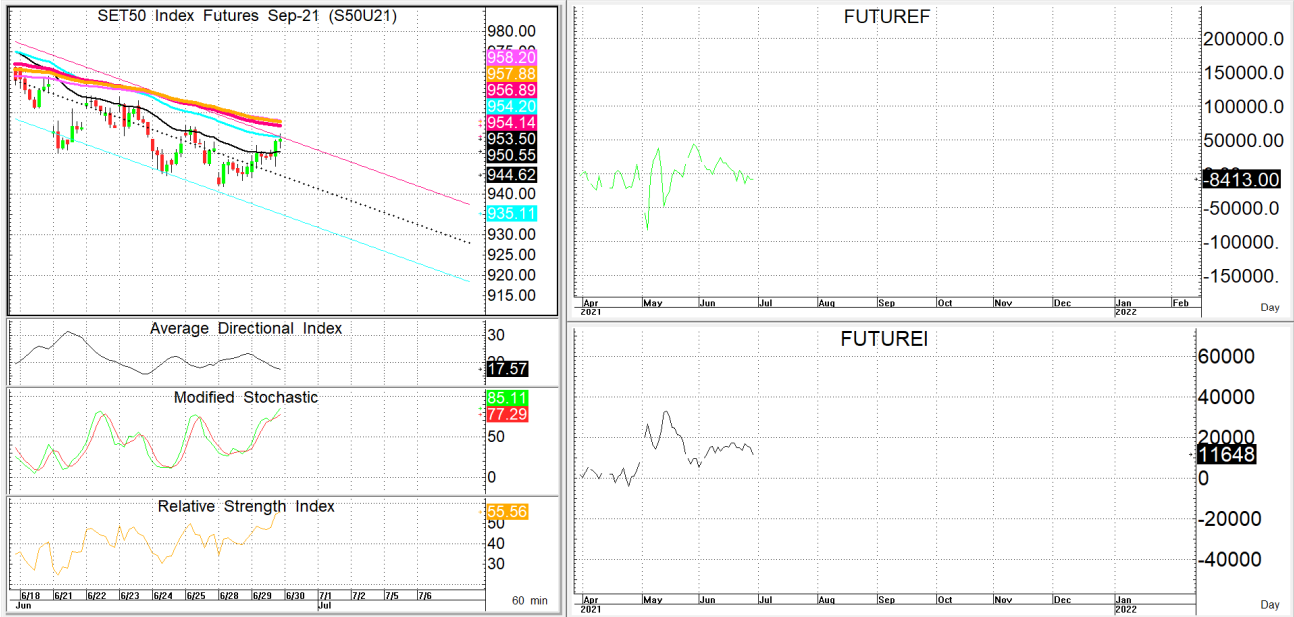




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S50U21 952.9 S=941-946 R=957,963-968



TRINITYCRYPTO published on TradingView.com, June 30, 2021 08:58:05 +07
 TFEX:S50U2021, 1D 952.9 ▲ +6.2 (+0.65%) O:945.5 H:954.8 L:944.1 C:952.9



กลยุทธ์: หากพลิกกลับมาปิดเหนือ 958 ได้ก่อนหน้า Long ถึงจะกลับมาได้เปรียบใหม่ ดังนั้นหาก OPEN SHORT ไว้ก็อย่าลืมวาง Trailing stop ไว้ด้วยหากปิดที่ 958 ได้เพราะจะทำให้หน้า Long พลิกกลับมาเป็นฝ่ายได้เปรียบอีกครั้งหรือไม่ก็ต้องขยับจุด short ให้สูงขึ้นกว่าเดิมโดยมี momentum ของ upside ได้ที่ละ 5 จุดจาก 958

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50M21	952.0	965.0	949.0	951.0	955.3	4.21	47,111	51,204
S50N21	949.3	957.5	948.5	950.2	957.0	6.3	391	419
S50Q21	945.8	956.9	945.8	948.5	954.2	5.6	74	180
S50U21	945.5	954.8	944.1	946.7	953.5	6.2	167,868	308,721
S50Z21	940.5	953.0	940.5	944.8	951.6	6.6	11,583	30,510
S50H22	939.2	949.6	939.2	941.9	948.5	6.3	2,167	6,405

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDM21	32.02	32.05	32.02	31.97	32.02	0.06	1,834	10,091
USDN21	32.01	32.02	31.98	31.94	32.00	0.06	117	553
USDQ21	31.92	32.04	31.92	31.95	32.03	0.08	103	4,085
USDU21	32.05	32.05	31.99	31.95	32.02	0.07	7,331	48,933

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	89,925	90,089	-164	33,766	37,284	-3,518	105,567	101,885	3,682
Metal Futures	17,808	14,640	3,168	3,943	3,616	327	18,414	21,909	-3,495
Single Stock Futures	43,128	32,749	10,379	201,363	177,979	23,384	178,365	212,128	-33,763
Currency Futures	0	0	0	5,115	2,748	2,367	6,844	9,211	-2,367

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10M21	27,080	26,860	26,940	26,980	-66	899	2,408
GFM21	27,040	26,900	26,900	26,900	14	35	325
GOM21	1,783	1,765	1,770	1,776	-6	10,557	10,575
SVFM21	26	26	26	26	0	264	1,107
GF10Q21	27,130	26,960	27,030	27,020	20	2,340	6,914
GFQ21	27,120	27,000	27,020	27,020	-	54	482
GOU21	1,787	1,771	1,775	1,781	-5	23,717	21,160
SVFU21	26	26	26	26	0	450	1,719

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)
S50U21	29-Sep-21	91	1.58%	0.0	957.39	961.2	952.9	-8.3	-0.9	-4.5
S50Z21	29-Dec-21	182	1.67%	15.2	957.39	950.3	951.4	1.1	0.1	-6.0
S50H22	30-Mar-22	273	1.79%	2.0	957.39	968.3	948.2	-20.1	-2.1	-9.2
S50M22	29-Jun-22	364	1.65%	17.3	957.39	956.0	942.7	-13.3	-1.4	-14.7

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 (%)
GFQ21	30-Aug-21	61	1,762.8	2.50%	32.076	26,989	26,970	-19	-0.1%
GFV21	28-Oct-21	120	1,762.8	2.53%	32.076	27,102	27,020	-82	-0.3%
GFZ21	29-Dec-21	182	1,762.8	2.59%	32.076	27,226	27,060	-166	-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 (%)
USDN21	29-Jul-21	29	32.07	2.60%	0.11%	32.13	32.00	-0.13	-0.4%
USDU21	29-Sep-21	91	32.07	2.60%	0.11%	32.27	32.02	-0.25	-0.8%
USDZ21	29-Dec-21	182	32.07	2.60%	0.11%	32.47	32.02	-0.45	-1.4%

* 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)										
		1,713	1,723	1,733	1,743	1,753	1,763	1,773	1,783	1,793	1,803	1,813
THB/USD	31.82	25,906	26,057	26,209	26,360	26,511	26,662	26,814	26,965	27,116	27,267	27,419
	31.87	25,947	26,098	26,250	26,401	26,553	26,704	26,856	27,007	27,159	27,310	27,462
	31.92	25,987	26,139	26,291	26,443	26,594	26,746	26,898	27,050	27,201	27,353	27,505
	31.97	26,028	26,180	26,332	26,484	26,636	26,788	26,940	27,092	27,244	27,396	27,548
	32.02	26,069	26,221	26,373	26,525	26,678	26,830	26,982	27,134	27,286	27,439	27,591
	32.07	26,110	26,262	26,414	26,567	26,719	26,872	27,024	27,177	27,329	27,481	27,634
	32.12	26,150	26,303	26,456	26,608	26,761	26,914	27,066	27,219	27,372	27,524	27,677
	32.17	26,191	26,344	26,497	26,650	26,803	26,956	27,108	27,261	27,414	27,567	27,720
	32.22	26,232	26,385	26,538	26,691	26,844	26,997	27,151	27,304	27,457	27,610	27,763
	32.27	26,272	26,426	26,579	26,733	26,886	27,039	27,193	27,346	27,499	27,653	27,806
	32.32	26,313	26,467	26,620	26,774	26,928	27,081	27,235	27,388	27,542	27,696	27,849