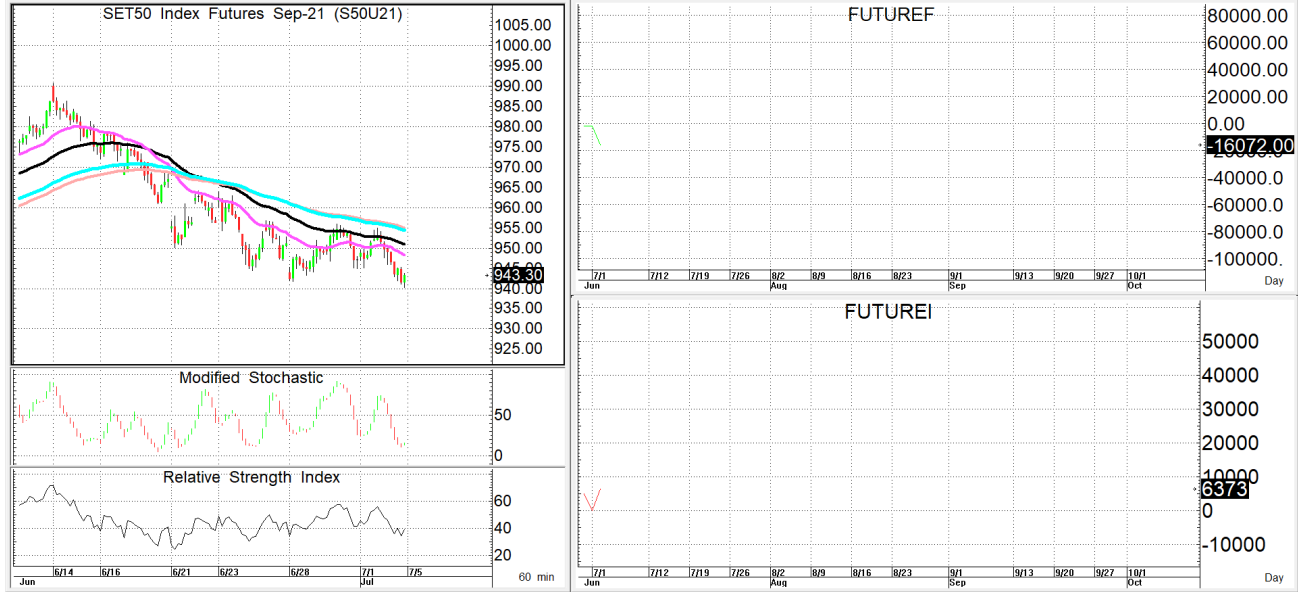




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S50U21 943.5 **S=931-938** **R=949-956**



TRINITYCRYPTO published on TradingView.com, July 05, 2021 08:55:27 +07
SET:SET50, 1D 949.27 ▼ -8.09 (-0.85%) O:954.76 H:958.89 L:945.86 C:949.27



กลยุทธ์: ยังเล่นได้สั้น 10 วันอยู่หน้า Short จึงได้เปรียบต่อดังนั้นก็ OPEN SHORT แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัว กลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน 5 Points เพื่อทำ Risk-Control หรือเมื่อ S50U21 ปิดเหนือ 957

สรุปตลาด SET50 Index Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
S50N21	953.2	954.3	945.0	956.0	948.0	-7.9	526	464
S50Q21	951.0	951.0	942.1	951.5	945.1	-6.4	180	173
S50U21	951.2	951.6	940.3	951.1	943.3	-7.6	174,160	326,168
S50Z21	950.1	950.1	939.4	949.9	942.0	-7.6	17,150	30,680
S50H22	949.0	949.0	936.3	946.5	938.9	-7.3	3,763	6,513
S50M22	942.0	942.4	933.4	942.6	935.6	-6.8	1,371	615

สรุปตลาด Currency Futures

	Price			Settlement Price			Volume	Open Interest
	Open	High	Low	Prior	Last	Change		
USDN21	32.18	32.23	32.16	32.05	32.18	0.13	1,337	1,002
USDQ21	32.15	32.26	32.15	32.06	32.19	0.13	1,115	4,002
USDU21	32.15	32.25	32.15	32.07	32.19	0.11	11,796	60,108
USDZ21	32.16	32.26	32.16	32.07	32.20	0.13	1,467	3,952

สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)

	Foreign			Institution			Local		
	Long	Short	Net	Long	Short	Net	Long	Short	Net
SET50 Index Futures	59,343	73,167	-13,824	33,311	27,012	6,299	104,496	96,971	7,525
Metal Futures	20,453	16,718	3,735	5,660	6,073	-413	20,767	24,089	-3,322
Single Stock Futures	23,306	16,868	6,438	74,203	101,224	-27,021	109,182	88,599	20,583
Currency Futures	0	0	0	4,152	288	3,864	11,563	15,427	-3,864

สรุปตลาด Futures Gold & Oil Futures

	Price			Settlement Price		Volume	Open Interest
	High	Low	Close	Prior	Change		
GF10Q21	27,390	27,020	27,350	27,090	240	3,930	7,439
GFQ21	27,390	27,010	27,350	27,020	330	47	465
GOU21	1,787	1,772	1,786	1,778	8	33,945	19,372
SVFU21	27	26	26	26	0	640	2,116
GF10V21	27,420	27,080	27,380	27,130	240	2,127	4,649
GFV21	27,420	27,090	27,390	27,160	230	115	226
GF10Z21	27,470	27,120	27,430	27,190	240	315	993
GFZ21	27,380	27,100	27,380	27,070	320	5	11

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	86	1.58%	0.0	949.27	952.8	943.5	-9.3	-1.0	-5.8
S50Z21	29-Dec-21	177	1.67%	15.2	949.27	941.9	942.3	0.4	0.0	-7.0
S50H22	30-Mar-22	268	1.79%	2.0	949.27	959.8	939.2	-20.6	-2.2	-10.1
S50M22	29-Jun-22	359	1.65%	17.3	949.27	947.6	935.8	-11.8	-1.2	-13.5

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	56	1,786.7	2.50%	32.176	27,431	27,310	-121	-0.4%
GFV21	28-Oct-21	115	1,786.7	2.53%	32.176	27,545	27,350	-195	-0.7%
GFZ21	29-Dec-21	177	1,786.7	2.59%	32.176	27,672	27,390	-282	-1.0%

USD

	Expiration date	Days to maturity	Current FX	TH1YY	US1YY	Fair future price	Current future price	Premium / Discount from fair price (Bt)	premium / discount (%)
USDN21	29-Jul-21	24	32.17	2.60%	0.11%	32.22	32.18	-0.04	-0.1%
USDU21	29-Sep-21	86	32.17	2.60%	0.11%	32.36	32.18	-0.18	-0.6%
USDZ21	29-Dec-21	177	32.17	2.60%	0.11%	32.56	32.20	-0.36	-1.1%

* 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)										
	1,737	1,747	1,757	1,767	1,777	1,787	1,797	1,807	1,817	1,827	1,837
31.92	26,350	26,502	26,654	26,805	26,957	27,109	27,260	27,412	27,564	27,716	27,867
31.97	26,391	26,543	26,695	26,847	26,999	27,151	27,303	27,455	27,607	27,759	27,911
32.02	26,433	26,585	26,737	26,889	27,041	27,194	27,346	27,498	27,650	27,802	27,955
32.07	26,474	26,626	26,779	26,931	27,084	27,236	27,389	27,541	27,693	27,846	27,998
32.12	26,515	26,668	26,821	26,973	27,126	27,279	27,431	27,584	27,737	27,889	28,042
THB/USD 32.17	26,556	26,709	26,862	27,015	27,168	27,321	27,474	27,627	27,780	27,933	28,086
32.22	26,598	26,751	26,904	27,057	27,210	27,363	27,517	27,670	27,823	27,976	28,129
32.27	26,639	26,792	26,946	27,099	27,253	27,406	27,559	27,713	27,866	28,019	28,173
32.32	26,680	26,834	26,988	27,141	27,295	27,448	27,602	27,756	27,909	28,063	28,217
32.37	26,722	26,875	27,029	27,183	27,337	27,491	27,645	27,799	27,952	28,106	28,260
32.42	26,763	26,917	27,071	27,225	27,379	27,533	27,687	27,842	27,996	28,150	28,304