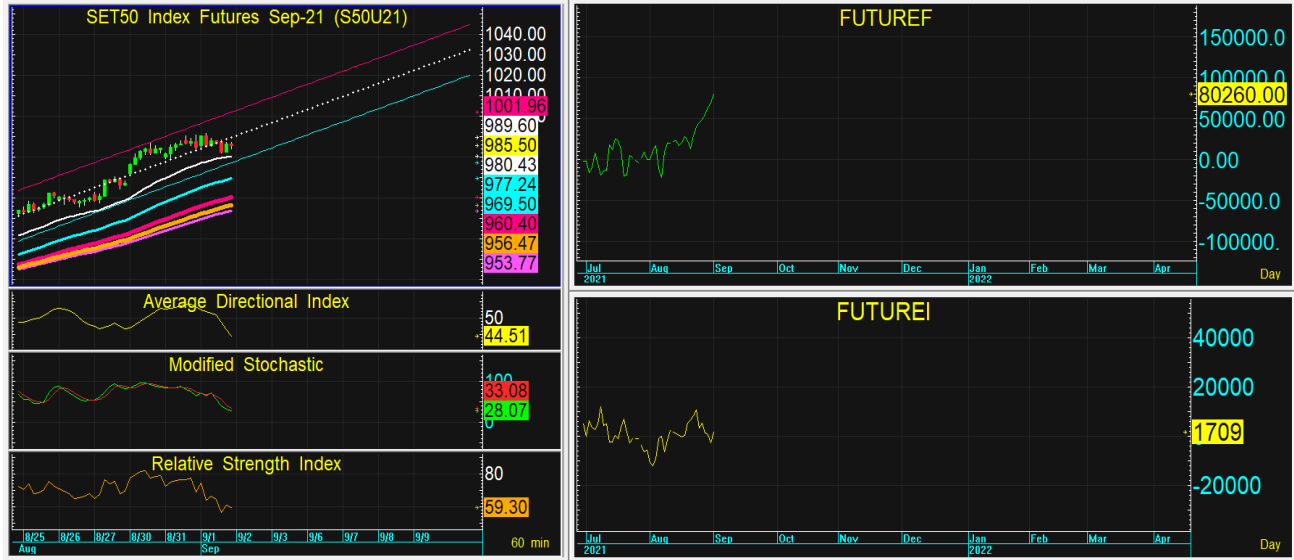




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02 กันยายน 2564

**S50U21 985.7**      **S=972-977**      **R=990-995**



TRINITYCRYPTO published on TradingView.com, Sep 02, 2021 07:42 UTC+7

SET50 INDEX (SEP 2021), 1D, TFEX 0985.6 H991.7 L982.2 C985.7 +0.9 (+0.09%)



กลยุทธ์: **ยังคงเล่นเหนือเส้น 10 วันอยู่หน้า LONG จึงได้เปรียบต่อ** แต่ก็เริ่มเข้า OB AREA ละ ดังนั้นหากยังขึ้นต่อก็คือขอเป็นชาวสวนด้วยการ **BET OPEN SHORT** แถวๆแนวต้านที่ให้แล้วรอปิดทำกำไรตอนย่อตัวกลับลงมาในระหว่างวัน โดยกำหนดจุดตัดขาดทุนหรือ CUT LOSS เมื่อราคาขาดทุนเกิน **5 Points** เพื่อทำ Risk-Control หรือเมื่อ **S50U21** ปิดเหนือ **999** แต่ในทางกลับกันหากย่อลงมาแล้วต้องการ FOLLOW TREND ก็แค่รอ OPEN LONG ตอนถอยลงมาแถวๆแนวรับที่ให้แล้วรอขายทำกำไรตอนตีกลับขึ้นมาในระหว่างวันแต่ก็ควรวาง Trailing stop ด้วยนะหากราคาออกจากต้นทุนเกิน **5 Points** หรือเมื่อ **S50U21** ลงมาปิดต่ำกว่า **968**

**สรุปตลาด SET50 Index Futures**

|        | Price |       |       | Settlement Price |       |        | Volume  | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|---------|---------------|
|        | Open  | High  | Low   | Prior            | Last  | Change |         |               |
| S50U21 | 985.6 | 991.7 | 982.2 | 984.8            | 985.5 | 0.9    | 168,305 | 342,075       |
| S50V21 | 985.0 | 987.2 | 982.2 | 983.4            | 984.6 | 1.2    | 39      | 133           |
| S50X21 | 987.0 | 987.0 | 982.0 | 986.5            | 985.0 | -1.4   | 21      | 25            |
| S50Z21 | 985.0 | 989.4 | 980.0 | 982.7            | 983.4 | 0.7    | 19,391  | 57,651        |
| S50H22 | 981.8 | 985.8 | 976.2 | 978.9            | 979.5 | 0.8    | 4,134   | 12,137        |
| S50M22 | 976.3 | 983.2 | 974.0 | 976.3            | 977.3 | 1.0    | 1,211   | 7,698         |

**สรุปตลาด Currency Futures**

|        | Price |       |       | Settlement Price |       |        | Volume | Open Interest |
|--------|-------|-------|-------|------------------|-------|--------|--------|---------------|
|        | Open  | High  | Low   | Prior            | Last  | Change |        |               |
| USDU21 | 32.36 | 32.38 | 32.30 | 32.24            | 32.36 | 0.12   | 9,373  | 50,669        |
| USDV21 | 32.37 | 32.38 | 32.34 | 32.25            | 32.34 | 0.09   | 49     | 755           |
| USDX21 | 32.35 | 32.37 | 32.35 | 32.28            | 32.37 | 0.09   | 71     | 71            |
| USDZ21 | 32.37 | 32.40 | 32.30 | 32.25            | 32.36 | 0.11   | 6,400  | 62,891        |

**สรุปยอดซื้อขายสุทธิ Futures ตามประเภทนักลงทุน (สัญญา)**

|                      | Foreign |        |        | Institution |         |        | Local   |         |         |
|----------------------|---------|--------|--------|-------------|---------|--------|---------|---------|---------|
|                      | Long    | Short  | Net    | Long        | Short   | Net    | Long    | Short   | Net     |
| SET50 Index Futures  | 82,987  | 71,661 | 11,326 | 29,015      | 24,703  | 4,312  | 81,099  | 96,737  | -15,638 |
| Metal Futures        | 19,585  | 21,399 | -1,814 | 6,144       | 6,259   | -115   | 20,244  | 18,315  | 1,929   |
| Single Stock Futures | 24,045  | 24,505 | -460   | 156,455     | 136,248 | 20,207 | 135,463 | 155,210 | -19,747 |
| Currency Futures     | 0       | 0      | 0      | 2,177       | 6,269   | -4,092 | 13,716  | 9,624   | 4,092   |

**สรุปตลาด Futures Gold & Oil Futures**

|         | Price  |        |        | Settlement Price |        | Volume | Open Interest |
|---------|--------|--------|--------|------------------|--------|--------|---------------|
|         | High   | Low    | Close  | Prior            | Change |        |               |
| GOU21   | 1,817  | 1,803  | 1,815  | 1,815            | 0      | 25,612 | 12,101        |
| SVFU21  | 24     | 24     | 24     | 24               | 0      | 376    | 3,003         |
| GF10V21 | 27,940 | 27,630 | 27,900 | 27,810           | 90     | 3,370  | 5,686         |
| GFV21   | 27,920 | 27,650 | 27,880 | 27,850           | 30     | 38     | 207           |
| GF10Z21 | 27,970 | 27,680 | 27,940 | 27,850           | 90     | 1,725  | 5,324         |
| GFZ21   | 27,950 | 27,690 | 27,950 | 27,870           | 80     | 10     | 152           |
| GOZ21   | 1,821  | 1,806  | 1,818  | 1,818            | -      | 14,465 | 11,993        |
| SVFZ21  | 24     | 24     | 24     | 24               | 0      | 77     | 77            |

**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       | 27               | 1.58% | 0.0                     | 988.2        | 989.4             | 985.7                | -3.7                                     | -0.4                   | -2.5                                     |
| S50Z21 | 29-Dec-21       | 118              | 1.67% | 15.2                    | 988.2        | 978.4             | 983.4                | 5.0                                      | 0.5                    | -4.8                                     |
| S50H22 | 30-Mar-22       | 209              | 1.79% | 2.0                     | 988.2        | 996.4             | 979.7                | -16.7                                    | -1.7                   | -8.5                                     |
| S50M22 | 29-Jun-22       | 300              | 1.65% | 17.3                    | 988.2        | 984.5             | 977.3                | -7.2                                     | -0.7                   | -10.9                                    |

**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 (%) |
|-------|-----------------|------------------|--------------------|-------|------------|-------------------|----------------------|---|------------------------|
| GFV21 | 28-Oct-21       | 56               | 1,813.1            | 2.50% | 32.296     | 27,940            | 27,800               | -140                                    | -0.5%                  |
| GFZ21 | 29-Dec-21       | 118              | 1,813.1            | 2.53% | 32.296     | 28,062            | 27,900               | -162                                    | -0.6%                  |
| GFG22 | 25-Feb-22       | 176              | 1,813.1            | 2.59% | 32.296     | 28,183            | 28,000               | -183                                    | -0.7%                  |

**USD**

|        | Expiration date | Days to maturity | Current FX | TH1 Y Y | US1 Y Y | Fair future price | Current future price | Premium / Discount from fair price (Bt) | premium / discount (%) |
|--------|-----------------|------------------|------------|---------|---------|-------------------|----------------------|---|------------------------|
| USDU21 | 29-Sep-21       | 27               | 32.29      | 2.60%   | 0.11%   | 32.35             | 32.36                | 0.01                                    | 0.0%                   |
| USDV21 | 28-Oct-21       | 56               | 32.29      | 2.60%   | 0.11%   | 32.41             | 32.34                | -0.07                                   | -0.2%                  |
| USDZ21 | 29-Dec-21       | 118              | 32.29      | 2.60%   | 0.11%   | 32.55             | 32.36                | -0.19                                   | -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) |        |        |        |        |        |        |        |        |        |        |
|---------|--------------|--------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|         |              | 1,763              | 1,773  | 1,783  | 1,793  | 1,803  | 1,813  | 1,823  | 1,833  | 1,843  | 1,853  | 1,863  |
| THB/USD | <b>32.04</b> | 26,851             | 27,003 | 27,156 | 27,308 | 27,460 | 27,613 | 27,765 | 27,917 | 28,070 | 28,222 | 28,374 |
|         | <b>32.09</b> | 26,893             | 27,046 | 27,198 | 27,351 | 27,503 | 27,656 | 27,808 | 27,961 | 28,113 | 28,266 | 28,418 |
|         | <b>32.14</b> | 26,935             | 27,088 | 27,241 | 27,393 | 27,546 | 27,699 | 27,852 | 28,004 | 28,157 | 28,310 | 28,463 |
|         | <b>32.19</b> | 26,977             | 27,130 | 27,283 | 27,436 | 27,589 | 27,742 | 27,895 | 28,048 | 28,201 | 28,354 | 28,507 |
|         | <b>32.24</b> | 27,019             | 27,172 | 27,325 | 27,479 | 27,632 | 27,785 | 27,938 | 28,092 | 28,245 | 28,398 | 28,551 |
|         | <b>32.29</b> | 27,061             | 27,214 | 27,368 | 27,521 | 27,675 | 27,828 | 27,982 | 28,135 | 28,289 | 28,442 | 28,596 |
|         | <b>32.34</b> | 27,103             | 27,256 | 27,410 | 27,564 | 27,717 | 27,871 | 28,025 | 28,179 | 28,332 | 28,486 | 28,640 |
|         | <b>32.39</b> | 27,144             | 27,298 | 27,452 | 27,606 | 27,760 | 27,914 | 28,068 | 28,222 | 28,376 | 28,530 | 28,684 |
|         | <b>32.44</b> | 27,186             | 27,341 | 27,495 | 27,649 | 27,803 | 27,957 | 28,112 | 28,266 | 28,420 | 28,574 | 28,728 |
|         | <b>32.49</b> | 27,228             | 27,383 | 27,537 | 27,692 | 27,846 | 28,000 | 28,155 | 28,309 | 28,464 | 28,618 | 28,773 |
|         | <b>32.54</b> | 27,270             | 27,425 | 27,580 | 27,734 | 27,889 | 28,044 | 28,198 | 28,353 | 28,508 | 28,662 | 28,817 |