CHG11C1911A

1 พฤศจิกายน 2562

หุ้นอ้างอิง	CHG	ค่าประมาณ	Effective Gearing	6.59
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.39
ราคาใช้สิทธิต่อหน่วย	2.342	ค่าประมาณ	Fixed Volatility 1	54.6%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	1.07424	ค่าประมาณ	Implied Volatility 2	61.3%
วันซื้อขายวันสุดท้าย	29 พ.ย. 62	ค่าประมาณ	Historical Volatility 3	23.4%
อายุคงเหลือ (วัน)	29	ค่าประมาณ	Time Decay (Per Day)	1.14%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ		1 พ.ย. 62			4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
			Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
2.92	ITM	24.7%	0.56	0.58	0.9	0.56	0.9	0.56	0.9	0.56	0.9	0.55	1.0	0.55	1.0	0.55	1.0
2.90	ITM	23.8%	0.54	0.56	0.9	0.54	0.9	0.54	0.9	0.54	0.9	0.54	0.9	0.53	1.0	0.53	1.0
2.88	ITM	23.0%	0.53	0.54	0.9	0.52	0.9	0.52	0.9	0.52	0.9	0.52	0.9	0.52	0.9	0.52	1.0
2.86	ITM	22.1%	0.51	0.53	0.9	0.51	0.9	0.50	0.9	0.50	0.9	0.50	0.9	0.50	0.9	0.50	0.9
2.84	ITM	21.3%	0.49	0.51	0.9	0.49	0.9	0.49	0.9	0.49	0.9	0.48	0.9	0.48	0.9	0.48	0.9
2.82	ITM	20.4%	0.47	0.49	0.9	0.47	0.9	0.47	0.9	0.47	0.9	0.47	0.9	0.46	0.9	0.46	0.9
2.80	ITM	19.6%	0.46	0.47	0.9	0.46	0.9	0.45	0.9	0.45	0.9	0.45	0.9	0.45	0.9	0.45	0.9
2.78	ITM	18.7%	0.44	0.46	0.9	0.44	0.9	0.44	0.9	0.43	0.9	0.43	0.9	0.43	0.9	0.43	0.9
2.76	ITM	17.8%	0.42	0.44	0.9	0.42	0.9	0.42	0.9	0.42	0.9	0.42	0.9	0.41	0.9	0.41	0.9
2.74	ITM	17.0%	0.41	0.42	0.9	0.41	0.9	0.40	0.9	0.40	0.9	0.40	0.9	0.40	0.9	0.39	0.9
2.72	ITM	16.1%	0.39	0.41	0.9	0.39	0.9	0.39	0.9	0.38	0.9	0.38	0.9	0.38	0.9	0.38	0.9
2.70	ITM	15.3%	0.38	0.39	0.8	0.37	0.8	0.37	0.9	0.37	0.9	0.37	0.9	0.36	0.9	0.36	0.9
2.68	ITM	14.4%	0.36	0.38	0.8	0.36	0.8	0.36	0.8	0.35	0.8	0.35	0.9	0.35	0.9	0.34	0.9
2.66	ITM	13.6%	0.35	0.36	0.8	0.34	0.8	0.34	0.8	0.34	0.8	0.33	0.8	0.33	0.8	0.33	0.9
2.64	ITM	12.7%	0.33	0.35	0.8	0.33	0.8	0.32	0.8	0.32	0.8	0.32	0.8	0.32	0.8	0.31	0.8
2.62	ITM	11.9%	0.32	0.33	0.8	0.31	0.8	0.31	0.8	0.31	0.8	0.30	0.8	0.30	0.8	0.30	0.8
2.60	ITM	11.0%	0.30	0.32	0.8	0.30	0.8	0.29	0.8	0.29	0.8	0.29	0.8	0.29	0.8	0.28	0.8
2.58	ITM	10.2%	0.29	0.30	0.8	0.28	0.8	0.28	0.8	0.28	0.8	0.27	0.8	0.27	0.8	0.27	0.8
2.56	ITM	9.3%	0.27	0.29	0.7	0.27	0.8	0.27	0.8	0.26	0.8	0.26	0.8	0.26	0.8	0.25	0.8
2.54	ITM	8.5%	0.26	0.27	0.7	0.26	0.7	0.25	0.7	0.25	0.7	0.25	0.7	0.24	0.8	0.24	0.8
2.52	ITM	7.6%	0.25	0.26	0.7	0.24	0.7	0.24	0.7	0.24	0.7	0.23	0.7	0.23	0.7	0.22	0.7
2.50	ITM	6.7%	0.23	0.25	0.7	0.23	0.7	0.23	0.7	0.22	0.7	0.22	0.7	0.21	0.7	0.21	0.7
2.48	ITM	5.9%	0.22	0.23	0.7	0.22	0.7	0.21	0.7	0.21	0.7	0.21	0.7	0.20	0.7	0.20	0.7
2.46	ITM	5.0%	0.21	0.22	0.7	0.20	0.7	0.20	0.7	0.20	0.7	0.19	0.7	0.19	0.7	0.18	0.7
2.44	ITM	4.2%	0.19	0.21	0.6	0.19	0.6	0.19	0.6	0.18	0.6	0.18	0.6	0.18	0.6	0.17	0.7
2.42	ITM	3.3%	0.18	0.19	0.6	0.18	0.6	0.18	0.6	0.17	0.6	0.17	0.6	0.16	0.6	0.16	0.6
2.40	ITM	2.5%	0.17	0.18	0.6	0.17	0.6	0.16	0.6	0.16	0.6	0.16	0.6	0.15	0.6	0.15	0.6
2.38	ITM	1.6%	0.16	0.17	0.6	0.16	0.6	0.15	0.6	0.15	0.6	0.15	0.6	0.14	0.6	0.14	0.6
2.36	ITM	0.8%	0.15	0.16	0.6	0.15	0.6	0.14	0.6	0.14	0.6	0.14	0.6	0.13	0.6	0.13	0.6
2.34	OTM	0.1%	0.14	0.15	0.5	0.14	0.5	0.13	0.5	0.13	0.5	0.13	0.5	0.12	0.5	0.12	0.5
2.32	OTM	0.9%	0.13	0.14	0.5	0.13	0.5	0.12	0.5	0.12	0.5	0.12	0.5	0.11	0.5	0.11	0.5
2.30	OTM	1.8%	0.12	0.13	0.5	0.12	0.5	0.11	0.5	0.11	0.5	0.11	0.5	0.10	0.5	0.10	0.5
2.28	OTM	2.6%	0.11	0.12	0.5	0.11	0.5	0.11	0.5	0.10	0.5	0.10	0.5	0.09	0.5	0.09	0.4
2.26	OTM	3.5%	0.10	0.11	0.4	0.10	0.4	0.10	0.4	0.09	0.4	0.09	0.4	0.09	0.4	0.08	0.4
2.24	OTM	4.4%	0.10	0.11	0.4	0.09	0.4	0.09	0.4	0.09	0.4	0.08	0.4	0.08	0.4	0.07	0.4
2.22	OTM	5.2%	0.09	0.10	0.4	0.08	0.4	0.08	0.4	0.08	0.4	0.07	0.4	0.07	0.4	0.07	0.4
2.20	OTM	6.1%	0.08	0.09	0.4	0.08	0.4	0.07	0.4	0.07	0.4	0.07	0.4	0.06	0.3	0.06	0.3

http://kswarrants.kasikornsecurities.com/

Source : Financial Product Development Department, Kasikorn Securities Public Company Limited.

Disclaimer

1. There is risk associated with investment in Derivative Warrants ("DWs"). Investors should carefully study information before making any investment decision.
2. Kasikorn Securities ("KS") acts as a market maker and an issuer of the DWs above.
3. The above DWs prices are indicative only and subject to changes due to any unknown or uncontrollable factor.
4. The volatility at which the DWs are trading is not always fixed and might change substantially between time an investor buys the DWs and time he/she sells the DWs.
5. This document is produced base upon sources believed to be reliable but their accuracy completeness or correctness is not guaranteed. KS and its related and affiliated corporations and their respective associated and connected persons, affiliates, directors, officers and employees do not guarantee nor represent nor warrant the timeliness, originality, accuracy or completeness of the Data and accepts no liability (whether in tort, or contract or otherwise) for any loss or damage arising from any delay, inaccuracies or omissions in respect of the Data.
6. The information on this document is for information purpose only, and is not, and should not be construed as, an offer or the solicitation of an offer to buy or sell any securities. The use of any information shall be at the sole discretion and risk of the user.
7. The DWs prices shown above are based on an option pricing model known as the Black-Scholes method. They may not be the same as those generated by financial models used by KS to make markets the DWs. The scenarios used to generate the warrant prices are extracted from information which KS obtained publicly. These scenarios are purely illustrative. KS does not represent or warrant that these scenarios accurately reflect real life conditions, whether now or in the future. The DWs prices shown may not be applicable for certain conditions such as short term out of money DWs.
8. Dividends are not included in the calculation.
9. The statement or expression of opinions herein is arrived at after due and careful consideration to use as information for investment and subject to change without notice.

1. ค่าที่ผู้ออก DW กำหนด
2. ค่าที่คำนวณตามสมมติฐานของชมรมวาณิชธนกิจ อ้างอิง http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf
3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited

KASIKORNTHAI

KSecurities

CHG11C1911A

1 พฤศจิกายน 2562

หุ้นอ้างอิง	CHG		ค่าประมาณ	Effective Gearing	6.59
ประเภท DW	Call		ค่าประมาณ	Sensitivity Index	1.39
ราคาใช้สิทธิต่อหน่วย	2.342		ค่าประมาณ	Fixed Volatility 1	54.6%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	1.07424		ค่าประมาณ	Implied Volatility 2	61.3%
วันซื้อขายวันสุดท้าย	29 พ.ย. 62		ค่าประมาณ	Historical Volatility 3	23.4%
อายุคงเหลือ (วัน)	29		ค่าประมาณ	Time Decay (Per Day)	1.14%

		s50z19													
ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 พ.ย. 62		4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
3.28	ITM 40.1%	0.88	1.0	0.88	1.0	0.88	1.0	0.88	1.0	0.88	1.0	0.88	1.0	0.88	1.0
3.26	ITM 39.2%	0.87	1.0		1.0	0.86	1.0	0.86	1.0	0.86	1.0	0.86	1.0	0.86	1.0
3.24	ITM 38.3%	0.85	1.0	0.85	1.0	0.85	1.0	0.85	1.0	0.85	1.0	0.84	1.0	0.84	1.0
3.22	ITM 37.5%	0.83	1.0	0.83	1.0	0.83	1.0	0.83	1.0	0.83	1.0	0.83	1.0	0.83	1.0
3.20	ITM 36.6%	0.81	1.0	0.81	1.0	0.81	1.0	0.81	1.0	0.81	1.0	0.81	1.0	0.81	1.0
3.18	ITM 35.8%	0.79	1.0	0.79	1.0	0.79	1.0	0.79	1.0	0.79	1.0	0.79	1.0	0.79	1.0
3.16	ITM 34.9%	0.77	1.0	0.77	1.0	0.77	1.0	0.77	1.0	0.77	1.0	0.77	1.0	0.77	1.0
3.14	ITM 34.1%	0.76	1.0	0.76	1.0	0.75	1.0	0.75	1.0	0.75	1.0	0.75	1.0	0.75	1.0
3.12	ITM 33.2%	0.74	1.0	0.74	1.0	0.74	1.0	0.74	1.0	0.73	1.0	0.73	1.0	0.73	1.0
3.10	ITM 32.4%	0.72	1.0	0.72	1.0	0.72	1.0	0.72	1.0	0.72	1.0	0.72	1.0	0.71	1.0
3.08	ITM 31.5%	0.70	1.0	0.70	1.0	0.70	1.0	0.70	1.0	0.70	1.0	0.70	1.0	0.70	1.0
3.06	ITM 30.7%	0.68	1.0	0.68	1.0	0.68	1.0	0.68	1.0	0.68	1.0	0.68	1.0	0.68	1.0
3.04	ITM 29.8%	0.67	1.0	0.66	1.0	0.66	1.0	0.66	1.0	0.66	1.0	0.66	1.0	0.66	1.0
3.02	ITM 28.9%	0.65	1.0	0.65	1.0	0.65	1.0	0.64	1.0	0.64	1.0	0.64	1.0	0.64	1.0
3.00	ITM 28.1%	0.63	1.0	0.63	1.0	0.63	1.0	0.63	1.0	0.63	1.0	0.62	1.0	0.62	1.0
2.98	ITM 27.2%	0.61	1.0	0.61	1.0	0.61	1.0	0.61	1.0	0.61	1.0	0.61	1.0	0.61	1.0
2.96	ITM 26.4%	0.59	0.9	0.59	0.9	0.59	1.0	0.59	1.0	0.59	1.0	0.59	1.0	0.59	1.0
2.94	ITM 25.5%	0.58	0.9	0.58	0.9	0.57	0.9	0.57	1.0	0.57	1.0	0.57	1.0	0.57	1.0
2.18	OTM 6.9%	0.07	0.4	0.07	0.3	0.07	0.3	0.06	0.3	0.06	0.3	0.06	0.3	0.05	0.3
2.16	OTM 7.8%	0.07	0.3	0.06	0.3	0.06	0.3	0.06	0.3	0.06	0.3	0.05	0.3	0.05	0.3
2.14	OTM 8.6%	0.06	0.3	0.06	0.3	0.06	0.3	0.05	0.3	0.05	0.3	0.05	0.3	0.04	0.3
2.12	OTM 9.5%	0.06	0.3	0.05	0.3	0.05	0.3	0.05	0.3	0.05	0.3	0.04	0.3	0.04	0.2
2.10	OTM 10.3%	0.05	0.3	0.05	0.3	0.05	0.3	0.04	0.2	0.04	0.2	0.04	0.2	0.04	0.2
2.08	OTM 11.2%	0.05	0.2	0.04	0.2	0.04	0.2	0.04	0.2	0.04	0.2	0.03	0.2	0.03	0.2
2.06	OTM 12.0%	0.04	0.2	0.04	0.2	0.04	0.2	0.03	0.2	0.03	0.2	0.03	0.2	0.03	0.2
2.04	OTM 12.9%	0.04	0.2	0.04	0.2	0.03	0.2	0.03	0.2	0.03	0.2	0.03	0.2	0.02	0.2
2.02	OTM 13.7%	0.03	0.2	0.03	0.2	0.03	0.2	0.03	0.2	0.03	0.2	0.02	0.2	0.02	0.1
2.00	OTM 14.6%	0.03	0.2	0.03	0.2	0.03	0.2	0.02	0.2	0.02	0.1	0.02	0.1	0.02	0.1
1.99	OTM 15.0%	0.03	0.2	0.03	0.2	0.03	0.2	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1
1.98	OTM 15.5%	0.03	0.2	0.03	0.2	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1
1.97	OTM 15.9%	0.03	0.2	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1
1.96	OTM 16.3%	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1
1.95	OTM 16.7%	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.01	0.1
1.94	OTM 17.2%	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.01	0.1	0.01	0.1
1.93	OTM 17.6%	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.01	0.1	0.01	0.1
1.92	OTM 18.0%	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.01	0.1	0.01	0.1	0.01	0.1

http://kswarrants.kasikornsecurities.com/

Source : Financial Product Development Department, Kasikorn Securities Public Company Limited.

Disclaimer

1. There is risk associated with investment in Derivative Warrants ("DWs"). Investors should carefully study information before making any investment decision.
2. Kasikorn Securities ("KS") acts as a market maker and an issuer of the DWs above.
3. The above DWs prices are indicative only and subject to changes due to any unknown or uncontrollable factor.
4. The volatility at which the DWs are trading is not always fixed and might change substantially between time an investor buys the DWs and time he/she sells the DWs.
5. This document is produced base upon sources believed to be reliable but their accuracy completeness or correctness is not guaranteed. KS and its related and affiliated corporations and their respective associated and connected persons, affiliates, directors, officers and employees do not guarantee nor represent nor warrant the timeliness, originality, accuracy or completeness of the Data and accepts no liability (whether in tort, or contract or otherwise) for any loss or damage arising from any delay, inaccuracies or omissions in respect of the Data.
6. The information on this document is for information purpose only, and is not, and should not be construed as, an offer or the solicitation of an offer to buy or sell any securities. The use of any information shall be at the sole discretion and risk of the user.
7. The DWs prices shown above are based on an option pricing model known as the Black-Scholes method. They may not be the same as those generated by financial models used by KS to make markets the DWs. The scenarios used to generate the warrant prices are extracted from information which KS obtained publicly. These scenarios are purely illustrative. KS does not represent or warrant that these scenarios accurately reflect real life conditions, whether now or in the future. The DWs prices shown may not be applicable for certain conditions such as short term out of money DWs.
8. Dividends are not included in the calculation.
9. The statement or expression of opinions herein is arrived at after due and careful consideration to use as information for investment and subject to change without notice.

1. ค่าที่ผู้ออก DW กำหนด
2. ค่าที่คำนวณตามสมมติฐานของชมรมวาณิชธนกิจ อ้างอิง http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf
3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited