



CBG11C1911A

1 เมษายน 2562

หุ้นอ้างอิง
ประเภท DW
ราคาใช้สิทธิต่อหน่วย
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ
วันซื้อขายวันสุดท้าย
อายุคงเหลือ (วัน)

CBG
Call
43.048
15.83376
29 พ.ย. 62
243

ค่าประมาณ	Effective Gearing	2.29
ค่าประมาณ	Sensitivity Index	1.20
ค่าประมาณ	Fixed Volatility 1	71.9%
ค่าประมาณ	Implied Volatility 2	73.1%
ค่าประมาณ	Historical Volatility 3	56.9%
ค่าประมาณ	Time Decay (Per Day)	0.27%

ประมาณราคา DW																
ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 เม.ย. 62			2 เม.ย. 62		3 เม.ย. 62		4 เม.ย. 62		5 เม.ย. 62		9 เม.ย. 62		10 เม.ย. 62	
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
58.75	ITM 36.5%	1.36	1.37	0.8	1.36	0.8	1.36	0.8	1.36	0.8	1.35	0.8	1.35	0.8	1.35	0.8
58.50	ITM 35.9%	1.35	1.36	0.8	1.35	0.8	1.35	0.8	1.34	0.8	1.34	0.8	1.34	0.8	1.34	0.8
58.25	ITM 35.3%	1.34	1.35	0.8	1.34	0.8	1.33	0.8	1.33	0.8	1.33	0.8	1.33	0.8	1.32	0.8
58.00	ITM 34.7%	1.32	1.34	0.8	1.32	0.8	1.32	0.8	1.32	0.8	1.32	0.8	1.31	0.8	1.31	0.8
57.75	ITM 34.2%	1.31	1.32	0.8	1.31	0.8	1.31	0.8	1.31	0.8	1.30	0.8	1.30	0.8	1.30	0.8
57.50	ITM 33.6%	1.30	1.31	0.8	1.30	0.8	1.30	0.8	1.29	0.8	1.29	0.8	1.29	0.8	1.29	0.8
57.25	ITM 33.0%	1.29	1.30	0.8	1.28	0.8	1.28	0.8	1.28	0.8	1.28	0.8	1.28	0.8	1.27	0.8
57.00	ITM 32.4%	1.27	1.29	0.8	1.27	0.8	1.27	0.8	1.27	0.8	1.27	0.8	1.26	0.8	1.26	0.8
56.75	ITM 31.8%	1.26	1.27	0.8	1.26	0.8	1.26	0.8	1.26	0.8	1.25	0.8	1.25	0.8	1.25	0.8
56.50	ITM 31.2%	1.25	1.26	0.8	1.25	0.8	1.25	0.8	1.24	0.8	1.24	0.8	1.24	0.8	1.24	0.8
56.25	ITM 30.7%	1.24	1.25	0.8	1.24	0.8	1.23	0.8	1.23	0.8	1.23	0.8	1.23	0.8	1.22	0.8
56.00	ITM 30.1%	1.22	1.24	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.21	0.8	1.21	0.8
55.75	ITM 29.5%	1.21	1.22	0.8	1.21	0.8	1.21	0.8	1.21	0.8	1.20	0.8	1.20	0.8	1.20	0.8
55.50	ITM 28.9%	1.20	1.21	0.8	1.20	0.8	1.20	0.8	1.19	0.8	1.19	0.8	1.19	0.8	1.19	0.8
55.25	ITM 28.3%	1.19	1.20	0.8	1.19	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.18	0.8
55.00	ITM 27.8%	1.18	1.19	0.8	1.17	0.8	1.17	0.8	1.17	0.8	1.17	0.8	1.17	0.8	1.16	0.8
54.75	ITM 27.2%	1.16	1.18	0.8	1.16	0.8	1.16	0.8	1.16	0.8	1.16	0.8	1.15	0.8	1.15	0.8
54.50	ITM 26.6%	1.15	1.16	0.8	1.15	0.8	1.15	0.8	1.15	0.8	1.14	0.8	1.14	0.8	1.14	0.8
54.25	ITM 26.0%	1.14	1.15	0.8	1.14	0.8	1.14	0.8	1.13	0.8	1.13	0.8	1.13	0.8	1.13	0.8
54.00	ITM 25.4%	1.13	1.14	0.8	1.13	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8
53.75	ITM 24.9%	1.12	1.13	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.10	0.8
53.50	ITM 24.3%	1.10	1.12	0.8	1.10	0.8	1.10	0.8	1.10	0.8	1.10	0.8	1.09	0.8	1.09	0.8
53.25	ITM 23.7%	1.09	1.10	0.8	1.09	0.8	1.09	0.8	1.09	0.8	1.08	0.8	1.08	0.8	1.08	0.8
53.00	ITM 23.1%	1.08	1.09	0.8	1.08	0.8	1.08	0.8	1.07	0.8	1.07	0.8	1.07	0.8	1.07	0.8
52.75	ITM 22.5%	1.07	1.08	0.7	1.07	0.7	1.06	0.7	1.06	0.7	1.06	0.7	1.06	0.7	1.06	0.7
52.50	ITM 22.0%	1.06	1.07	0.7	1.05	0.7	1.05	0.7	1.05	0.7	1.05	0.7	1.05	0.7	1.04	0.7
52.25	ITM 21.4%	1.04	1.06	0.7	1.04	0.7	1.04	0.7	1.04	0.7	1.04	0.7	1.03	0.7	1.03	0.7
52.00	ITM 20.8%	1.03	1.04	0.7	1.03	0.7	1.03	0.7	1.03	0.7	1.02	0.7	1.02	0.7	1.02	0.7
51.75	ITM 20.2%	1.02	1.03	0.7	1.02	0.7	1.02	0.7	1.02	0.7	1.01	0.7	1.01	0.7	1.01	0.7
51.50	ITM 19.6%	1.01	1.02	0.7	1.01	0.7	1.01	0.7	1.00	0.7	1.00	0.7	1.00	0.7	1.00	0.7
51.25	ITM 19.1%	1.00	1.01	0.7	1.00	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.99	0.7
51.00	ITM 18.5%	0.99	1.00	0.7	0.98	0.7	0.98	0.7	0.98	0.7	0.98	0.7	0.98	0.7	0.97	0.7
50.75	ITM 17.9%	0.97	0.99	0.7	0.97	0.7	0.97	0.7	0.97	0.7	0.97	0.7	0.96	0.7	0.96	0.7
50.50	ITM 17.3%	0.96	0.97	0.7	0.96	0.7	0.96	0.7	0.96	0.7	0.96	0.7	0.95	0.7	0.95	0.7
50.25	ITM 16.7%	0.95	0.96	0.7	0.95	0.7	0.95	0.7	0.95	0.7	0.94	0.7	0.94	0.7	0.94	0.7
50.00	ITM 16.1%	0.94	0.95	0.7	0.94	0.7	0.94	0.7	0.93	0.7	0.93	0.7	0.93	0.7	0.93	0.7
49.75	ITM 15.6%	0.93	0.94	0.7	0.93	0.7	0.93	0.7	0.92	0.7	0.92	0.7	0.92	0.7	0.92	0.7

<http://kswarrants.kasikornsecurities.com/>

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของกรมพาณิชย์ อ้างอิง [http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018\(2\).pdf](http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf)
- ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited



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		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
63.25	ITM 46.9%	1.60	0.8	1.59	0.8	1.59	0.8	1.59	0.8	1.59	0.8	1.59	0.8	1.58	0.8
63.00	ITM 46.3%	1.58	0.8	1.58	0.8	1.58	0.8	1.58	0.8	1.57	0.8	1.57	0.8	1.57	0.8
62.75	ITM 45.8%	1.57	0.8	1.57	0.8	1.57	0.8	1.56	0.8	1.56	0.8	1.56	0.8	1.56	0.8
62.50	ITM 45.2%	1.56	0.8	1.55	0.8	1.55	0.8	1.55	0.8	1.55	0.8	1.55	0.8	1.54	0.8
62.25	ITM 44.6%	1.54	0.8	1.54	0.8	1.54	0.8	1.54	0.8	1.54	0.8	1.53	0.8	1.53	0.8
62.00	ITM 44.0%	1.53	0.8	1.53	0.8	1.53	0.8	1.52	0.8	1.52	0.8	1.52	0.8	1.52	0.8
61.75	ITM 43.4%	1.52	0.8	1.51	0.8	1.51	0.8	1.51	0.8	1.51	0.8	1.51	0.8	1.50	0.8
61.50	ITM 42.9%	1.50	0.8	1.50	0.8	1.50	0.8	1.50	0.8	1.50	0.8	1.49	0.8	1.49	0.8
61.25	ITM 42.3%	1.49	0.8	1.49	0.8	1.49	0.8	1.48	0.8	1.48	0.8	1.48	0.8	1.48	0.8
61.00	ITM 41.7%	1.48	0.8	1.48	0.8	1.47	0.8	1.47	0.8	1.47	0.8	1.47	0.8	1.47	0.8
60.75	ITM 41.1%	1.46	0.8	1.46	0.8	1.46	0.8	1.46	0.8	1.46	0.8	1.45	0.8	1.45	0.8
60.50	ITM 40.5%	1.45	0.8	1.45	0.8	1.45	0.8	1.45	0.8	1.44	0.8	1.44	0.8	1.44	0.8
60.25	ITM 40.0%	1.44	0.8	1.44	0.8	1.44	0.8	1.43	0.8	1.43	0.8	1.43	0.8	1.43	0.8
60.00	ITM 39.4%	1.43	0.8	1.42	0.8	1.42	0.8	1.42	0.8	1.42	0.8	1.42	0.8	1.41	0.8
59.75	ITM 38.8%	1.41	0.8	1.41	0.8	1.41	0.8	1.41	0.8	1.41	0.8	1.40	0.8	1.40	0.8
59.50	ITM 38.2%	1.40	0.8	1.40	0.8	1.40	0.8	1.39	0.8	1.39	0.8	1.39	0.8	1.39	0.8
59.25	ITM 37.6%	1.39	0.8	1.39	0.8	1.38	0.8	1.38	0.8	1.38	0.8	1.38	0.8	1.38	0.8
59.00	ITM 37.1%	1.37	0.8	1.37	0.8	1.37	0.8	1.37	0.8	1.37	0.8	1.36	0.8	1.36	0.8
49.50	ITM 15.0%	0.92	0.7	0.92	0.7	0.91	0.7	0.91	0.7	0.91	0.7	0.91	0.7	0.91	0.7
49.25	ITM 14.4%	0.91	0.7	0.90	0.7	0.90	0.7	0.90	0.7	0.90	0.7	0.90	0.7	0.89	0.7
49.00	ITM 13.8%	0.90	0.7	0.89	0.7	0.89	0.7	0.89	0.7	0.89	0.7	0.89	0.7	0.88	0.7
48.75	ITM 13.2%	0.88	0.7	0.88	0.7	0.88	0.7	0.88	0.7	0.88	0.7	0.87	0.7	0.87	0.7
48.50	ITM 12.7%	0.87	0.7	0.87	0.7	0.87	0.7	0.87	0.7	0.87	0.7	0.86	0.7	0.86	0.7
48.25	ITM 12.1%	0.86	0.7	0.86	0.7	0.86	0.7	0.86	0.7	0.85	0.7	0.85	0.7	0.85	0.7
48.00	ITM 11.5%	0.85	0.7	0.85	0.7	0.85	0.7	0.85	0.7	0.84	0.7	0.84	0.7	0.84	0.7
47.75	ITM 10.9%	0.84	0.7	0.84	0.7	0.84	0.7	0.83	0.7	0.83	0.7	0.83	0.7	0.83	0.7
47.50	ITM 10.3%	0.83	0.7	0.83	0.7	0.83	0.7	0.82	0.7	0.82	0.7	0.82	0.7	0.82	0.7
47.25	ITM 9.8%	0.82	0.7	0.82	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.81	0.7
47.00	ITM 9.2%	0.81	0.7	0.81	0.7	0.80	0.7	0.80	0.7	0.80	0.7	0.80	0.7	0.80	0.7
46.75	ITM 8.6%	0.80	0.7	0.80	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7
46.50	ITM 8.0%	0.79	0.7	0.78	0.7	0.78	0.7	0.78	0.7	0.78	0.7	0.78	0.7	0.77	0.7
46.25	ITM 7.4%	0.78	0.7	0.77	0.7	0.77	0.7	0.77	0.7	0.77	0.7	0.77	0.7	0.76	0.7
46.00	ITM 6.9%	0.77	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.75	0.7
45.75	ITM 6.3%	0.75	0.7	0.75	0.7	0.75	0.7	0.75	0.7	0.75	0.7	0.74	0.7	0.74	0.7
45.50	ITM 5.7%	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.73	0.7	0.73	0.7
45.25	ITM 5.1%	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.72	0.7	0.72	0.7

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

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1. คำที่ผู้ออก DW กำหนด

2. คำที่คำนวณตามสมมติฐานของขมรวนณชก อังอิง [http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018\(2\).pdf](http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf)

3. คำ Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited