



AMAT11C2001A

4 มิถุนายน 2562

หุ้นอ้างอิง AMATA
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 26.046
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 5.75497
 วันซื้อขายวันสุดท้าย 31 ม.ค. 63
 อายุคงเหลือ (วัน) 242

AMATA
 Call
 26.046
 5.75497
 31 ม.ค. 63
 242

ค่าประมาณ Effective Gearing 3.54
 ค่าประมาณ Sensitivity Index 0.80
 ค่าประมาณ Fixed Volatility 1 58.3%
 ค่าประมาณ Implied Volatility 2 59.6%
 ค่าประมาณ Historical Volatility 3 21.6%
 ค่าประมาณ Time Decay (Per Day) 0.50%

ราคาหุ้นอ้างอิง (Bid Price)		สถานะ	ประมาณราคา DW															
			4 มิ.ย. 62			5 มิ.ย. 62		6 มิ.ย. 62		7 มิ.ย. 62		10 มิ.ย. 62		11 มิ.ย. 62		12 มิ.ย. 62		
			Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	
23.60	OTM	9.4%	0.64	0.65	0.5	0.64	0.5	0.63	0.5	0.63	0.5	0.63	0.5	0.63	0.5	0.62	0.5	
23.50	OTM	9.8%	0.63	0.64	0.5	0.63	0.5	0.63	0.5	0.62	0.5	0.62	0.5	0.62	0.5	0.62	0.5	
23.40	OTM	10.2%	0.62	0.63	0.5	0.62	0.5	0.62	0.5	0.61	0.5	0.61	0.5	0.61	0.5	0.61	0.5	
23.30	OTM	10.5%	0.61	0.62	0.5	0.61	0.5	0.61	0.5	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5	
23.20	OTM	10.9%	0.60	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5	
23.10	OTM	11.3%	0.59	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5	0.58	0.5	0.58	0.5	0.58	0.5	
23.00	OTM	11.7%	0.59	0.60	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.57	0.5	0.57	0.5	
22.90	OTM	12.1%	0.58	0.59	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.56	0.5	
22.80	OTM	12.5%	0.57	0.58	0.5	0.57	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.55	0.5	
22.70	OTM	12.8%	0.56	0.57	0.5	0.56	0.5	0.56	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.55	0.5	
22.60	OTM	13.2%	0.55	0.56	0.5	0.55	0.5	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.54	0.5	
22.50	OTM	13.6%	0.54	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	
22.40	OTM	14.0%	0.53	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.52	0.5	0.52	0.5	
22.30	OTM	14.4%	0.53	0.54	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.51	0.5	0.51	0.5	
22.20	OTM	14.8%	0.52	0.53	0.5	0.52	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.50	0.5	
22.10	OTM	15.2%	0.51	0.52	0.5	0.51	0.5	0.51	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5	
22.00	OTM	15.5%	0.50	0.51	0.5	0.50	0.5	0.50	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.49	0.5	
21.90	OTM	15.9%	0.49	0.50	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.48	0.5	0.48	0.5	0.48	0.5	
21.80	OTM	16.3%	0.49	0.50	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.47	0.5	0.47	0.5	
21.70	OTM	16.7%	0.48	0.49	0.5	0.48	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.47	0.4	0.46	0.4	
21.60	OTM	17.1%	0.47	0.48	0.5	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.46	0.4	
21.50	OTM	17.5%	0.46	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.45	0.4	0.45	0.4	0.45	0.4	
21.40	OTM	17.8%	0.45	0.46	0.4	0.45	0.4	0.45	0.4	0.45	0.4	0.45	0.4	0.44	0.4	0.44	0.4	
21.30	OTM	18.2%	0.45	0.46	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.43	0.4	
21.20	OTM	18.6%	0.44	0.45	0.4	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.43	0.4	
21.10	OTM	19.0%	0.43	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.42	0.4	0.42	0.4	0.42	0.4	
21.00	OTM	19.4%	0.42	0.43	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.41	0.4	0.41	0.4	
20.90	OTM	19.8%	0.42	0.43	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.40	0.4	
20.80	OTM	20.1%	0.41	0.42	0.4	0.41	0.4	0.41	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.40	0.4	
20.70	OTM	20.5%	0.40	0.41	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.39	0.4	0.39	0.4	0.39	0.4	
20.60	OTM	20.9%	0.40	0.41	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.38	0.4	0.38	0.4	
20.50	OTM	21.3%	0.39	0.40	0.4	0.39	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.38	0.4	
20.40	OTM	21.7%	0.38	0.39	0.4	0.38	0.4	0.38	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.37	0.4	
20.30	OTM	22.1%	0.37	0.38	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.36	0.4	0.36	0.4	
20.20	OTM	22.4%	0.37	0.38	0.4	0.37	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.35	0.4	
20.10	OTM	22.8%	0.36	0.37	0.4	0.36	0.4	0.36	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4	
20.00	OTM	23.2%	0.35	0.36	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.34	0.4	0.34	0.4	

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการขึ้นบัญชี 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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 ค่าประมาณ Fixed Volatility 1 58.3%
 ค่าประมาณ Implied Volatility 2 59.6%
 ค่าประมาณ Historical Volatility 3 21.6%
 ค่าประมาณ Time Decay (Per Day) 0.50%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	4 มิ.ย. 62		5 มิ.ย. 62		6 มิ.ย. 62		7 มิ.ย. 62		10 มิ.ย. 62		11 มิ.ย. 62		12 มิ.ย. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
26.00	OTM 0.2%	0.88	0.6	0.87	0.6	0.87	0.6	0.87	0.6	0.86	0.6	0.86	0.6	0.86	0.6
25.75	OTM 1.1%	0.85	0.6	0.85	0.6	0.84	0.6	0.84	0.6	0.84	0.6	0.84	0.6	0.83	0.6
25.50	OTM 2.1%	0.82	0.6	0.82	0.6	0.82	0.6	0.82	0.6	0.81	0.6	0.81	0.6	0.81	0.6
25.25	OTM 3.1%	0.80	0.6	0.80	0.6	0.79	0.6	0.79	0.6	0.79	0.6	0.78	0.6	0.78	0.6
25.00	OTM 4.0%	0.77	0.6	0.77	0.6	0.77	0.6	0.77	0.6	0.76	0.6	0.76	0.6	0.76	0.6
24.90	OTM 4.4%	0.76	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.75	0.6	0.75	0.6	0.75	0.6
24.80	OTM 4.8%	0.75	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.74	0.6	0.74	0.6	0.74	0.6
24.70	OTM 5.2%	0.74	0.6	0.74	0.6	0.74	0.6	0.74	0.6	0.73	0.6	0.73	0.6	0.73	0.6
24.60	OTM 5.6%	0.73	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.72	0.6	0.72	0.6	0.72	0.6
24.50	OTM 5.9%	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.71	0.6	0.71	0.6	0.71	0.6
24.40	OTM 6.3%	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.70	0.6	0.70	0.6	0.70	0.5
24.30	OTM 6.7%	0.70	0.5	0.70	0.5	0.70	0.5	0.70	0.5	0.69	0.5	0.69	0.5	0.69	0.5
24.20	OTM 7.1%	0.70	0.5	0.69	0.5	0.69	0.5	0.69	0.5	0.68	0.5	0.68	0.5	0.68	0.5
24.10	OTM 7.5%	0.69	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.67	0.5	0.67	0.5
24.00	OTM 7.9%	0.68	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.66	0.5	0.66	0.5
23.90	OTM 8.2%	0.67	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.65	0.5	0.65	0.5
23.80	OTM 8.6%	0.66	0.5	0.66	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.64	0.5
23.70	OTM 9.0%	0.65	0.5	0.65	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.63	0.5
19.90	OTM 23.6%	0.35	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.33	0.4
19.80	OTM 24.0%	0.34	0.4	0.34	0.4	0.34	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.33	0.4
19.70	OTM 24.4%	0.33	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.32	0.4	0.32	0.4
19.60	OTM 24.7%	0.33	0.4	0.33	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4
19.50	OTM 25.1%	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4
19.40	OTM 25.5%	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.30	0.4
19.30	OTM 25.9%	0.31	0.4	0.31	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4
19.20	OTM 26.3%	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.29	0.3	0.29	0.3	0.29	0.3
19.10	OTM 26.7%	0.30	0.3	0.29	0.3	0.29	0.3	0.29	0.3	0.29	0.3	0.29	0.3	0.28	0.3
19.00	OTM 27.1%	0.29	0.3	0.29	0.3	0.29	0.3	0.28	0.3	0.28	0.3	0.28	0.3	0.28	0.3
18.90	OTM 27.4%	0.28	0.3	0.28	0.3	0.28	0.3	0.28	0.3	0.28	0.3	0.27	0.3	0.27	0.3
18.80	OTM 27.8%	0.28	0.3	0.28	0.3	0.27	0.3	0.27	0.3	0.27	0.3	0.27	0.3	0.27	0.3
18.70	OTM 28.2%	0.27	0.3	0.27	0.3	0.27	0.3	0.27	0.3	0.27	0.3	0.26	0.3	0.26	0.3
18.60	OTM 28.6%	0.27	0.3	0.26	0.3	0.26	0.3	0.26	0.3	0.26	0.3	0.26	0.3	0.26	0.3
18.50	OTM 29.0%	0.26	0.3	0.26	0.3	0.26	0.3	0.26	0.3	0.25	0.3	0.25	0.3	0.25	0.3
18.40	OTM 29.4%	0.26	0.3	0.25	0.3	0.25	0.3	0.25	0.3	0.25	0.3	0.25	0.3	0.24	0.3
18.30	OTM 29.7%	0.25	0.3	0.25	0.3	0.25	0.3	0.24	0.3	0.24	0.3	0.24	0.3	0.24	0.3
18.20	OTM 30.1%	0.24	0.3	0.24	0.3	0.24	0.3	0.24	0.3	0.24	0.3	0.24	0.3	0.23	0.3

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการชงกัน 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