



**BCH11C1905A** **31 พฤษภาคม 2562**

หุ้นอ้างอิง	BCH	ค่าประมาณ	Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.00
ราคาใช้สิทธิต่อหน่วย	20.733	ค่าประมาณ	Fixed Volatility 1	43.4%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	4.64059	ค่าประมาณ	Implied Volatility 2	500.0%
วันซื้อขายวันสุดท้าย	31 พ.ค. 62	ค่าประมาณ	Historical Volatility 3	26.6%
อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	#DIV/0!

ประมาณราคา DW										
ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	31 พ.ค. 62								
		Bid	Offer	Delta						
17.80	OTM 14.1%	0.01	0.03	0.0						
17.70	OTM 14.6%	0.01	0.03	0.0						
17.60	OTM 15.1%	0.01	0.03	0.0						
17.50	OTM 15.6%	0.01	0.03	0.0						
17.40	OTM 16.1%	0.01	0.03	0.0						
17.30	OTM 16.6%	0.01	0.03	0.0						
17.20	OTM 17.0%	0.01	0.03	0.0						
17.10	OTM 17.5%	0.01	0.03	0.0						
17.00	OTM 18.0%	0.01	0.03	0.0						
16.90	OTM 18.5%	0.01	0.03	0.0						
16.80	OTM 19.0%	0.01	0.03	0.0						
16.70	OTM 19.5%	0.01	0.03	0.0						
16.60	OTM 19.9%	0.01	0.03	0.0						
16.50	OTM 20.4%	0.01	0.03	0.0						
16.40	OTM 20.9%	0.01	0.03	0.0						
16.30	OTM 21.4%	0.01	0.03	0.0						
16.20	OTM 21.9%	0.01	0.03	0.0						
16.10	OTM 22.3%	0.01	0.03	0.0						
16.00	OTM 22.8%	0.01	0.03	0.0						
15.90	OTM 23.3%	0.01	0.03	0.0						
15.80	OTM 23.8%	0.01	0.03	0.0						
15.70	OTM 24.3%	0.01	0.03	0.0						
15.60	OTM 24.8%	0.01	0.03	0.0						
15.50	OTM 25.2%	0.01	0.03	0.0						
15.40	OTM 25.7%	0.01	0.03	0.0						
15.30	OTM 26.2%	0.01	0.03	0.0						
15.20	OTM 26.7%	0.01	0.03	0.0						
15.10	OTM 27.2%	0.01	0.03	0.0						
15.00	OTM 27.7%	0.01	0.03	0.0						
14.90	OTM 28.1%	0.01	0.03	0.0						
14.80	OTM 28.6%	0.01	0.03	0.0						
14.70	OTM 29.1%	0.01	0.03	0.0						
14.60	OTM 29.6%	0.01	0.03	0.0						
14.50	OTM 30.1%	0.01	0.03	0.0						
14.40	OTM 30.5%	0.01	0.03	0.0						
14.30	OTM 31.0%	0.01	0.03	0.0						
14.20	OTM 31.5%	0.01	0.03	0.0						

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

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

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- Dividends are not included in the calculation.
- 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.

- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของกรมพาณิชย์ อังกฤษ [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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ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.00
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อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	4.64059	ค่าประมาณ	Implied Volatility 2	500.0%
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อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	#DIV/0!

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	31 พ.ค. 62		Bid	Delta						
		Bid	Delta								
19.60	OTM 5.5%	0.01	0.0								
19.50	OTM 5.9%	0.01	0.0								
19.40	OTM 6.4%	0.01	0.0								
19.30	OTM 6.9%	0.01	0.0								
19.20	OTM 7.4%	0.01	0.0								
19.10	OTM 7.9%	0.01	0.0								
19.00	OTM 8.4%	0.01	0.0								
18.90	OTM 8.8%	0.01	0.0								
18.80	OTM 9.3%	0.01	0.0								
18.70	OTM 9.8%	0.01	0.0								
18.60	OTM 10.3%	0.01	0.0								
18.50	OTM 10.8%	0.01	0.0								
18.40	OTM 11.3%	0.01	0.0								
18.30	OTM 11.7%	0.01	0.0								
18.20	OTM 12.2%	0.01	0.0								
18.10	OTM 12.7%	0.01	0.0								
18.00	OTM 13.2%	0.01	0.0								
17.90	OTM 13.7%	0.01	0.0								
14.10	OTM 32.0%	0.01	0.0								
14.00	OTM 32.5%	0.01	0.0								
13.90	OTM 33.0%	0.01	0.0								
13.80	OTM 33.4%	0.01	0.0								
13.70	OTM 33.9%	0.01	0.0								
13.60	OTM 34.4%	0.01	0.0								
13.50	OTM 34.9%	0.01	0.0								
13.40	OTM 35.4%	0.01	0.0								
13.30	OTM 35.9%	0.01	0.0								
13.20	OTM 36.3%	0.01	0.0								
13.10	OTM 36.8%	0.01	0.0								
13.00	OTM 37.3%	0.01	0.0								
12.90	OTM 37.8%	0.01	0.0								
12.80	OTM 38.3%	0.01	0.0								
12.70	OTM 38.7%	0.01	0.0								
12.60	OTM 39.2%	0.01	0.0								
12.50	OTM 39.7%	0.01	0.0								
12.40	OTM 40.2%	0.01	0.0								

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1. คำที่ผู้ออก DW กำหนด

2. คำที่คำนวณตามสมมติฐานของขมรวนาคี ชธนกิจ 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)

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