BCH11C2001A

4 มิถุนายน 2562

หุ้นอ้างอิง	BCH	ค่าประมาณ Effective Gearing	3.95
ประเภท DW	Call	ค่าประมาณ Sensitivity Index	0.76
ราคาใช้สิทธิต่อหน่วย	19.668	ค่าประมาณ Fixed Volatility 1	52.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	5.46333	ค่าประมาณ Implied Volatility 2	54.3%
วันซื้อขายวันสุดท้าย	31 ม.ค. 63	ค่าประมาณ Historical Volatility 3	26.5%
อายุคงเหลือ (วัน)	242	ค่าประมาณ Time Decay (Per Day)	0.38%

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	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
17.90	OTM 9.0%	0.46	0.47	0.5	0.46	0.5	0.46	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.45	0.5
17.80	OTM 9.5%	0.45	0.46	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.44	0.5	0.44	0.5	0.44	0.5
17.70	OTM 10.0%	0.44	0.45	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.43	0.5	0.43	0.5	0.43	0.5
17.60	OTM 10.5%	0.43	0.44	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.42	0.5	0.42	0.5
17.50	OTM 11.0%	0.42	0.43	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.41	0.5	0.41	0.5
17.40	OTM 11.5%	0.41	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.40	0.5
17.30	OTM 12.0%	0.41	0.42	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5
17.20	OTM 12.5%	0.40	0.41	0.5	0.40	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5
17.10	OTM 13.1%	0.39	0.40	0.5	0.39	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5
17.00	OTM 13.6%	0.38	0.39	0.5	0.38	0.5	0.38	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.37	0.5
16.90	OTM 14.1%	0.37	0.38	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.36	0.5	0.36	0.5	0.36	0.5
16.80	OTM 14.6%	0.36	0.37	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.35	0.5	0.35	0.4
16.70	OTM 15.1%	0.35	0.36	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.34	0.4
16.60	OTM 15.6%	0.35	0.36	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4
16.50	OTM 16.1%	0.34	0.35	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
16.40	OTM 16.6%	0.33	0.34	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.32	0.4	0.32	0.4	0.32	0.4
16.30	OTM 17.1%	0.32	0.33	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.31	0.4	0.31	0.4
16.20	OTM 17.6%	0.31	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4
16.10	OTM 18.1%	0.31	0.32	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
16.00	OTM 18.6%	0.30	0.31	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.29	0.4	0.29	0.4	0.29	0.4
15.90	OTM 19.2%	0.29	0.30	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.28	0.4	0.28	0.4
15.80	OTM 19.7%	0.28	0.29	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4
15.70	OTM 20.2%	0.28	0.29	0.4	0.28	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4
15.60	OTM 20.7%	0.27	0.28	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4
15.50	OTM 21.2%	0.26	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.25	0.4
15.40	OTM 21.7%	0.26	0.27	0.4	0.26	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4
15.30	OTM 22.2%	0.25	0.26	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.24	0.4	0.24	0.4	0.24	0.4
15.20	OTM 22.7%	0.24	0.25	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.23	0.4
15.10	OTM 23.2%	0.24	0.25	0.4	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4
15.00	OTM 23.7%	0.23	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.3	0.22	0.3	0.22	0.3	0.22	0.3
14.90	OTM 24.2%	0.22	0.23	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3
14.80	OTM 24.8%	0.22	0.23	0.3	0.22	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3
14.70	OTM 25.3%	0.21	0.22	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.20	0.3	0.20	0.3
14.60	OTM 25.8%	0.21	0.22	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3
14.50	OTM 26.3%	0.20	0.21	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.19	0.3	0.19	0.3	0.19	0.3
14.40	OTM 26.8%	0.19	0.20	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3
14.30	OTM 27.3%	0.19	0.20	0.3	0.19	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3

http://kswarrants.kasikornsecurities.com/

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

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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

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4 มิถุนายน 2562

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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
19.70	ITM 0.2%	**0.64**	0.6	**0.64**	0.6	**0.64**	0.6	**0.64**	0.6	**0.64**	0.6	**0.63**	0.6	**0.63**	0.6
19.60	OTM 0.3%	**0.63**	0.6	**0.63**	0.6	**0.63**	0.6	**0.63**	0.6	**0.63**	0.6	**0.62**	0.6	**0.62**	0.6
19.50	OTM 0.9%	**0.62**	0.6	**0.62**	0.6	**0.62**	0.6	**0.62**	0.6	**0.61**	0.6	**0.61**	0.6	**0.61**	0.6
19.40	OTM 1.4%	**0.61**	0.6	**0.61**	0.6	**0.61**	0.6	**0.61**	0.6	**0.60**	0.6	**0.60**	0.6	**0.60**	0.6
19.30	OTM 1.9%	**0.60**	0.6	**0.60**	0.6	**0.60**	0.6	**0.60**	0.6	**0.59**	0.6	**0.59**	0.6	**0.59**	0.6
19.20	OTM 2.4%	**0.59**	0.6	**0.59**	0.6	**0.59**	0.6	**0.58**	0.6	**0.58**	0.6	**0.58**	0.6	**0.58**	0.6
19.10	OTM 2.9%	**0.58**	0.6	**0.58**	0.6	**0.58**	0.6	**0.57**	0.6	**0.57**	0.6	**0.57**	0.6	**0.57**	0.6
19.00	OTM 3.4%	**0.57**	0.6	**0.57**	0.6	**0.57**	0.6	**0.56**	0.6	**0.56**	0.6	**0.56**	0.6	**0.56**	0.6
18.90	OTM 3.9%	**0.56**	0.6	**0.56**	0.6	**0.56**	0.6	**0.55**	0.6	**0.55**	0.6	**0.55**	0.6	**0.55**	0.6
18.80	OTM 4.4%	**0.55**	0.6	**0.55**	0.6	**0.54**	0.6	**0.54**	0.6	**0.54**	0.6	**0.54**	0.6	**0.54**	0.6
18.70	OTM 4.9%	**0.54**	0.6	**0.54**	0.6	**0.53**	0.6	**0.53**	0.6	**0.53**	0.6	**0.53**	0.6	**0.53**	0.6
18.60	OTM 5.4%	**0.53**	0.5	**0.53**	0.5	**0.52**	0.5	**0.52**	0.5	**0.52**	0.5	**0.52**	0.5	**0.52**	0.5
18.50	OTM 5.9%	**0.52**	0.5	**0.52**	0.5	**0.51**	0.5	**0.51**	0.5	**0.51**	0.5	**0.51**	0.5	**0.51**	0.5
18.40	OTM 6.4%	**0.51**	0.5	**0.51**	0.5	**0.50**	0.5	**0.50**	0.5	**0.50**	0.5	**0.50**	0.5	**0.50**	0.5
18.30	OTM 7.0%	**0.50**	0.5	**0.50**	0.5	**0.49**	0.5	**0.49**	0.5	**0.49**	0.5	**0.49**	0.5	**0.49**	0.5
18.20	OTM 7.5%	**0.49**	0.5	**0.49**	0.5	**0.49**	0.5	**0.48**	0.5	**0.48**	0.5	**0.48**	0.5	**0.48**	0.5
18.10	OTM 8.0%	**0.48**	0.5	**0.48**	0.5	**0.48**	0.5	**0.47**	0.5	**0.47**	0.5	**0.47**	0.5	**0.47**	0.5
18.00	OTM 8.5%	**0.47**	0.5	**0.47**	0.5	**0.47**	0.5	**0.46**	0.5	**0.46**	0.5	**0.46**	0.5	**0.46**	0.5
14.20	OTM 27.8%	**0.18**	0.3	**0.18**	0.3	**0.18**	0.3	**0.18**	0.3	**0.18**	0.3	**0.18**	0.3	**0.17**	0.3
14.10	OTM 28.3%	**0.18**	0.3	**0.18**	0.3	**0.17**	0.3	**0.17**	0.3	**0.17**	0.3	**0.17**	0.3	**0.17**	0.3
14.00	OTM 28.8%	**0.17**	0.3	**0.17**	0.3	**0.17**	0.3	**0.17**	0.3	**0.17**	0.3	**0.16**	0.3	**0.16**	0.3
13.90	OTM 29.3%	**0.17**	0.3	**0.16**	0.3	**0.16**	0.3	**0.16**	0.3	**0.16**	0.3	**0.16**	0.3	**0.16**	0.3
13.80	OTM 29.8%	**0.16**	0.3	**0.16**	0.3	**0.16**	0.3	**0.16**	0.3	**0.16**	0.3	**0.15**	0.3	**0.15**	0.3
13.70	OTM 30.3%	**0.16**	0.3	**0.15**	0.3	**0.15**	0.3	**0.15**	0.3	**0.15**	0.3	**0.15**	0.3	**0.15**	0.3
13.60	OTM 30.9%	**0.15**	0.3	**0.15**	0.3	**0.15**	0.3	**0.15**	0.3	**0.15**	0.3	**0.14**	0.3	**0.14**	0.3
13.50	OTM 31.4%	**0.15**	0.3	**0.14**	0.3	**0.14**	0.3	**0.14**	0.3	**0.14**	0.3	**0.14**	0.3	**0.14**	0.3
13.40	OTM 31.9%	**0.14**	0.3	**0.14**	0.3	**0.14**	0.3	**0.14**	0.3	**0.14**	0.3	**0.13**	0.3	**0.13**	0.3
13.30	OTM 32.4%	**0.14**	0.3	**0.13**	0.3	**0.13**	0.3	**0.13**	0.3	**0.13**	0.2	**0.13**	0.2	**0.13**	0.2
13.20	OTM 32.9%	**0.13**	0.2	**0.13**	0.2	**0.13**	0.2	**0.13**	0.2	**0.13**	0.2	**0.13**	0.2	**0.12**	0.2
13.10	OTM 33.4%	**0.13**	0.2	**0.13**	0.2	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2
13.00	OTM 33.9%	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2
12.90	OTM 34.4%	**0.12**	0.2	**0.12**	0.2	**0.12**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2
12.80	OTM 34.9%	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2
12.70	OTM 35.4%	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.11**	0.2	**0.10**	0.2	**0.10**	0.2
12.60	OTM 35.9%	**0.11**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2
12.50	OTM 36.4%	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2	**0.10**	0.2

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

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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