

**BDMS11C2001A****4 มิถุนายน 2562**

หุ้นอ้างอิง	BDMS	ค่าประมาณ	Effective Gearing	3.66
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	2.44
ราคาใช้สิทธิต่อหน่วย	28.024	ค่าประมาณ	Fixed Volatility 1	52.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	5.25768	ค่าประมาณ	Implied Volatility 2	54.1%
วันซื้อขายวันสุดท้าย	31 ม.ค. 63	ค่าประมาณ	Historical Volatility 3	24.7%
อายุคงเหลือ (วัน)	242	ค่าประมาณ	Time Decay (Per Day)	0.53%

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	
			Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
30.00	ITM	7.1%	1.18	1.21	0.7	1.18	0.7	1.18	0.7	1.17	0.7	1.17	0.7	1.17	0.7
29.75	ITM	6.2%	1.15	1.18	0.7	1.15	0.7	1.15	0.7	1.14	0.7	1.14	0.7	1.14	0.7
29.50	ITM	5.3%	1.12	1.15	0.6	1.12	0.6	1.11	0.6	1.11	0.6	1.11	0.6	1.11	0.6
29.25	ITM	4.4%	1.09	1.12	0.6	1.09	0.6	1.08	0.6	1.08	0.6	1.08	0.6	1.07	0.6
29.00	ITM	3.5%	1.06	1.09	0.6	1.06	0.6	1.05	0.6	1.05	0.6	1.05	0.6	1.04	0.6
28.75	ITM	2.6%	1.03	1.06	0.6	1.03	0.6	1.02	0.6	1.02	0.6	1.02	0.6	1.02	0.6
28.50	ITM	1.7%	1.00	1.03	0.6	1.00	0.6	0.99	0.6	0.99	0.6	0.99	0.6	0.99	0.6
28.25	ITM	0.8%	0.97	1.00	0.6	0.97	0.6	0.97	0.6	0.96	0.6	0.96	0.6	0.96	0.6
28.00	OTM	0.1%	0.94	0.97	0.6	0.94	0.6	0.94	0.6	0.93	0.6	0.93	0.6	0.93	0.6
27.75	OTM	1.0%	0.91	0.94	0.6	0.91	0.6	0.91	0.6	0.91	0.6	0.90	0.6	0.90	0.6
27.50	OTM	1.9%	0.89	0.91	0.6	0.88	0.6	0.88	0.6	0.88	0.6	0.87	0.6	0.87	0.6
27.25	OTM	2.8%	0.86	0.89	0.6	0.86	0.6	0.85	0.6	0.85	0.6	0.85	0.6	0.84	0.6
27.00	OTM	3.7%	0.83	0.86	0.6	0.83	0.6	0.83	0.6	0.82	0.6	0.82	0.6	0.82	0.6
26.75	OTM	4.5%	0.81	0.83	0.6	0.80	0.6	0.80	0.6	0.80	0.6	0.79	0.6	0.79	0.6
26.50	OTM	5.4%	0.78	0.81	0.5	0.78	0.5	0.77	0.5	0.77	0.5	0.77	0.5	0.76	0.5
26.25	OTM	6.3%	0.75	0.78	0.5	0.75	0.5	0.75	0.5	0.74	0.5	0.74	0.5	0.74	0.5
26.00	OTM	7.2%	0.73	0.75	0.5	0.73	0.5	0.72	0.5	0.72	0.5	0.72	0.5	0.71	0.5
25.75	OTM	8.1%	0.70	0.73	0.5	0.70	0.5	0.70	0.5	0.69	0.5	0.69	0.5	0.69	0.5
25.50	OTM	9.0%	0.68	0.70	0.5	0.68	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.66	0.5
25.25	OTM	9.9%	0.65	0.68	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.64	0.5	0.64	0.5
25.00	OTM	10.8%	0.63	0.65	0.5	0.63	0.5	0.63	0.5	0.62	0.5	0.62	0.5	0.62	0.5
24.90	OTM	11.1%	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
24.80	OTM	11.5%	0.61	0.62	0.5	0.61	0.5	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5
24.70	OTM	11.9%	0.60	0.61	0.5	0.60	0.5	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5
24.60	OTM	12.2%	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
24.50	OTM	12.6%	0.58	0.59	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.57	0.5	0.57	0.5
24.40	OTM	12.9%	0.58	0.59	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.56	0.5	0.56	0.5
24.30	OTM	13.3%	0.57	0.58	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.55	0.5
24.20	OTM	13.6%	0.56	0.57	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.54	0.5
24.10	OTM	14.0%	0.55	0.56	0.5	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.54	0.5
24.00	OTM	14.4%	0.54	0.55	0.5	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.53	0.5
23.90	OTM	14.7%	0.53	0.54	0.5	0.53	0.5	0.53	0.5	0.52	0.5	0.52	0.4	0.52	0.4
23.80	OTM	15.1%	0.52	0.53	0.4	0.52	0.4	0.52	0.4	0.52	0.4	0.51	0.4	0.51	0.4
23.70	OTM	15.4%	0.51	0.52	0.4	0.51	0.4	0.51	0.4	0.51	0.4	0.50	0.4	0.50	0.4
23.60	OTM	15.8%	0.51	0.52	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.49	0.4
23.50	OTM	16.1%	0.50	0.51	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.49	0.4
23.40	OTM	16.5%	0.49	0.50	0.4	0.49	0.4	0.48	0.4	0.48	0.4	0.48	0.4	0.48	0.4

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการเงินทอง 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
34.50	ITM	23.1%		1.80	0.8	1.79	0.8	1.79	0.8	1.79	0.8	1.78	0.8	1.78	0.8	1.78	0.8
34.25	ITM	22.2%		1.76	0.8	1.76	0.8	1.75	0.8	1.75	0.8	1.75	0.8	1.75	0.8	1.74	0.8
34.00	ITM	21.3%		1.72	0.8	1.72	0.8	1.72	0.8	1.72	0.8	1.71	0.8	1.71	0.8	1.71	0.8
33.75	ITM	20.4%		1.69	0.8	1.68	0.8	1.68	0.8	1.68	0.8	1.68	0.8	1.67	0.8	1.67	0.8
33.50	ITM	19.5%		1.65	0.7	1.65	0.7	1.65	0.7	1.64	0.7	1.64	0.7	1.64	0.7	1.63	0.7
33.25	ITM	18.6%		1.62	0.7	1.61	0.7	1.61	0.7	1.61	0.7	1.60	0.7	1.60	0.7	1.60	0.7
33.00	ITM	17.8%		1.58	0.7	1.58	0.7	1.58	0.7	1.57	0.7	1.57	0.7	1.57	0.7	1.56	0.7
32.75	ITM	16.9%		1.55	0.7	1.54	0.7	1.54	0.7	1.54	0.7	1.53	0.7	1.53	0.7	1.53	0.7
32.50	ITM	16.0%		1.51	0.7	1.51	0.7	1.51	0.7	1.50	0.7	1.50	0.7	1.50	0.7	1.49	0.7
32.25	ITM	15.1%		1.48	0.7	1.47	0.7	1.47	0.7	1.47	0.7	1.47	0.7	1.46	0.7	1.46	0.7
32.00	ITM	14.2%		1.44	0.7	1.44	0.7	1.44	0.7	1.43	0.7	1.43	0.7	1.43	0.7	1.43	0.7
31.75	ITM	13.3%		1.41	0.7	1.41	0.7	1.40	0.7	1.40	0.7	1.40	0.7	1.39	0.7	1.39	0.7
31.50	ITM	12.4%		1.38	0.7	1.37	0.7	1.37	0.7	1.37	0.7	1.36	0.7	1.36	0.7	1.36	0.7
31.25	ITM	11.5%		1.34	0.7	1.34	0.7	1.34	0.7	1.33	0.7	1.33	0.7	1.33	0.7	1.33	0.7
31.00	ITM	10.6%		1.31	0.7	1.31	0.7	1.30	0.7	1.30	0.7	1.30	0.7	1.30	0.7	1.29	0.7
30.75	ITM	9.7%		1.28	0.7	1.27	0.7	1.27	0.7	1.27	0.7	1.27	0.7	1.26	0.7	1.26	0.7
30.50	ITM	8.8%		1.25	0.7	1.24	0.7	1.24	0.7	1.24	0.7	1.23	0.7	1.23	0.7	1.23	0.7
30.25	ITM	7.9%		1.21	0.7	1.21	0.7	1.21	0.7	1.21	0.7	1.20	0.7	1.20	0.7	1.20	0.7
23.30	OTM	16.9%		0.48	0.4	0.48	0.4	0.48	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.47	0.4
23.20	OTM	17.2%		0.47	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4
23.10	OTM	17.6%		0.46	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.45	0.4	0.45	0.4
23.00	OTM	17.9%		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
22.90	OTM	18.3%		0.45	0.4	0.45	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.43	0.4
22.80	OTM	18.6%		0.44	0.4	0.44	0.4	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.43	0.4
22.70	OTM	19.0%		0.43	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
22.60	OTM	19.4%		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
22.50	OTM	19.7%		0.42	0.4	0.42	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.40	0.4
22.40	OTM	20.1%		0.41	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
22.30	OTM	20.4%		0.40	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
22.20	OTM	20.8%		0.40	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
22.10	OTM	21.1%		0.39	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
22.00	OTM	21.5%		0.38	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
21.90	OTM	21.9%		0.37	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
21.80	OTM	22.2%		0.37	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.35	0.4
21.70	OTM	22.6%		0.36	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
21.60	OTM	22.9%		0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.34	0.4	0.34	0.4	0.34	0.4

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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