

**BDMS11P2002A****4 มิถุนายน 2562**

หุ้นอ้างอิง	BDMS	ค่าประมาณ	Effective Gearing	3.38
ประเภท DW	Put	ค่าประมาณ	Sensitivity Index	1.73
ราคาใช้สิทธิต่อหน่วย	20.600	ค่าประมาณ	Fixed Volatility 1	47.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	3.20000	ค่าประมาณ	Implied Volatility 2	48.2%
วันซื้อขายวันสุดท้าย	28 ก.พ. 63	ค่าประมาณ	Historical Volatility 3	24.7%
อายุคงเหลือ (วัน)	270	ค่าประมาณ	Time Decay (Per Day)	-1.10%

ราคาหุ้นอ้างอิง (Offer 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	Bid	Delta	Bid	Delta	
30.00	OTM	45.6%	0.28	0.29	-0.1	0.28	-0.1	0.28	-0.1	0.28	-0.1	0.28	-0.1	0.28	-0.1	0.27	-0.1	0.27	-0.1	
29.75	OTM	44.4%	0.29	0.30	-0.1	0.29	-0.1	0.29	-0.1	0.29	-0.1	0.29	-0.1	0.29	-0.1	0.28	-0.1	0.28	-0.1	
29.50	OTM	43.2%	0.30	0.31	-0.1	0.30	-0.1	0.30	-0.1	0.30	-0.1	0.30	-0.1	0.30	-0.1	0.29	-0.1	0.29	-0.1	
29.25	OTM	42.0%	0.31	0.33	-0.1	0.31	-0.1	0.31	-0.1	0.31	-0.1	0.31	-0.1	0.31	-0.1	0.30	-0.1	0.30	-0.1	
29.00	OTM	40.8%	0.33	0.34	-0.1	0.32	-0.1	0.32	-0.1	0.32	-0.1	0.32	-0.1	0.32	-0.1	0.31	-0.1	0.31	-0.1	
28.75	OTM	39.6%	0.34	0.35	-0.1	0.33	-0.1	0.33	-0.1	0.33	-0.1	0.33	-0.1	0.33	-0.1	0.33	-0.1	0.32	-0.1	
28.50	OTM	38.3%	0.35	0.36	-0.1	0.35	-0.1	0.34	-0.1	0.34	-0.1	0.34	-0.1	0.34	-0.1	0.34	-0.1	0.33	-0.1	
28.25	OTM	37.1%	0.36	0.37	-0.2	0.36	-0.2	0.36	-0.2	0.35	-0.2	0.35	-0.2	0.35	-0.2	0.35	-0.2	0.35	-0.2	
28.00	OTM	35.9%	0.37	0.38	-0.2	0.37	-0.2	0.37	-0.2	0.37	-0.2	0.37	-0.2	0.36	-0.2	0.36	-0.2	0.36	-0.2	
27.75	OTM	34.7%	0.38	0.40	-0.2	0.38	-0.2	0.38	-0.2	0.38	-0.2	0.38	-0.2	0.38	-0.2	0.37	-0.2	0.37	-0.2	
27.50	OTM	33.5%	0.40	0.41	-0.2	0.40	-0.2	0.39	-0.2	0.39	-0.2	0.39	-0.2	0.39	-0.2	0.39	-0.2	0.38	-0.2	
27.25	OTM	32.3%	0.41	0.43	-0.2	0.41	-0.2	0.41	-0.2	0.40	-0.2	0.40	-0.2	0.40	-0.2	0.40	-0.2	0.40	-0.2	
27.00	OTM	31.1%	0.43	0.44	-0.2	0.42	-0.2	0.42	-0.2	0.42	-0.2	0.42	-0.2	0.42	-0.2	0.41	-0.2	0.41	-0.2	
26.75	OTM	29.9%	0.44	0.45	-0.2	0.44	-0.2	0.43	-0.2	0.43	-0.2	0.43	-0.2	0.43	-0.2	0.43	-0.2	0.43	-0.2	
26.50	OTM	28.6%	0.45	0.47	-0.2	0.45	-0.2	0.45	-0.2	0.45	-0.2	0.45	-0.2	0.44	-0.2	0.44	-0.2	0.44	-0.2	
26.25	OTM	27.4%	0.47	0.49	-0.2	0.47	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2	
26.00	OTM	26.2%	0.49	0.50	-0.2	0.48	-0.2	0.48	-0.2	0.48	-0.2	0.48	-0.2	0.48	-0.2	0.47	-0.2	0.47	-0.2	
25.75	OTM	25.0%	0.50	0.52	-0.2	0.50	-0.2	0.50	-0.2	0.49	-0.2	0.49	-0.2	0.49	-0.2	0.49	-0.2	0.49	-0.2	
25.50	OTM	23.8%	0.52	0.54	-0.2	0.52	-0.2	0.51	-0.2	0.51	-0.2	0.51	-0.2	0.51	-0.2	0.51	-0.2	0.50	-0.2	
25.25	OTM	22.6%	0.54	0.55	-0.2	0.53	-0.2	0.53	-0.2	0.53	-0.2	0.53	-0.2	0.53	-0.2	0.52	-0.2	0.52	-0.2	
25.00	OTM	21.4%	0.55	0.56	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2	0.54	-0.2	0.54	-0.2	0.54	-0.2	
24.90	OTM	20.9%	0.56	0.57	-0.2	0.56	-0.2	0.56	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2	
24.80	OTM	20.4%	0.57	0.58	-0.2	0.57	-0.2	0.56	-0.2	0.56	-0.2	0.56	-0.2	0.56	-0.2	0.56	-0.2	0.55	-0.2	
24.70	OTM	19.9%	0.58	0.59	-0.2	0.57	-0.2	0.57	-0.2	0.57	-0.2	0.57	-0.2	0.57	-0.2	0.56	-0.2	0.56	-0.2	
24.60	OTM	19.4%	0.58	0.59	-0.2	0.58	-0.2	0.58	-0.2	0.58	-0.2	0.57	-0.2	0.57	-0.2	0.57	-0.2	0.57	-0.2	
24.50	OTM	18.9%	0.59	0.60	-0.3	0.59	-0.3	0.59	-0.3	0.59	-0.3	0.58	-0.3	0.58	-0.3	0.58	-0.3	0.58	-0.2	
24.40	OTM	18.4%	0.60	0.61	-0.3	0.60	-0.3	0.60	-0.3	0.59	-0.3	0.59	-0.3	0.59	-0.3	0.59	-0.3	0.59	-0.3	
24.30	OTM	18.0%	0.61	0.62	-0.3	0.61	-0.3	0.60	-0.3	0.60	-0.3	0.60	-0.3	0.60	-0.3	0.60	-0.3	0.59	-0.3	
24.20	OTM	17.5%	0.62	0.63	-0.3	0.61	-0.3	0.61	-0.3	0.61	-0.3	0.61	-0.3	0.61	-0.3	0.60	-0.3	0.60	-0.3	
24.10	OTM	17.0%	0.62	0.63	-0.3	0.62	-0.3	0.62	-0.3	0.62	-0.3	0.61	-0.3	0.61	-0.3	0.61	-0.3	0.61	-0.3	
24.00	OTM	16.5%	0.63	0.64	-0.3	0.63	-0.3	0.63	-0.3	0.63	-0.3	0.62	-0.3	0.62	-0.3	0.62	-0.3	0.62	-0.3	
23.90	OTM	16.0%	0.64	0.65	-0.3	0.64	-0.3	0.64	-0.3	0.63	-0.3	0.63	-0.3	0.63	-0.3	0.63	-0.3	0.63	-0.3	
23.80	OTM	15.5%	0.65	0.66	-0.3	0.65	-0.3	0.64	-0.3	0.64	-0.3	0.64	-0.3	0.64	-0.3	0.64	-0.3	0.63	-0.3	
23.70	OTM	15.0%	0.66	0.67	-0.3	0.66	-0.3	0.65	-0.3	0.65	-0.3	0.65	-0.3	0.65	-0.3	0.65	-0.3	0.64	-0.3	
23.60	OTM	14.6%	0.67	0.68	-0.3	0.66	-0.3	0.66	-0.3	0.66	-0.3	0.66	-0.3	0.66	-0.3	0.65	-0.3	0.65	-0.3	
23.50	OTM	14.1%	0.68	0.69	-0.3	0.67	-0.3	0.67	-0.3	0.67	-0.3	0.67	-0.3	0.67	-0.3	0.66	-0.3	0.66	-0.3	
23.40	OTM	13.6%	0.69	0.70	-0.3	0.68	-0.3	0.68	-0.3	0.68	-0.3	0.68	-0.3	0.68	-0.3	0.67	-0.3	0.67	-0.3	

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการขึ้นลงของราคาหุ้นอ้างอิง [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



BDMS11P2002A

4 มิถุนายน 2562

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

BDMS
Put
20.600
3.20000
28 ก.พ. 63
270

ค่าประมาณ Effective Gearing 3.38
ค่าประมาณ Sensitivity Index 1.73
ค่าประมาณ Fixed Volatility 1 47.9%
ค่าประมาณ Implied Volatility 2 48.2%
ค่าประมาณ Historical Volatility 3 24.7%
ค่าประมาณ Time Decay (Per Day) -1.10%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Offer 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
34.50	OTM 67.5%	0.16	-0.1	0.15	-0.1	0.15	-0.1	0.15	-0.1	0.15	-0.1	0.15	-0.1	0.15	-0.1
34.25	OTM 66.3%	0.16	-0.1	0.16	-0.1	0.16	-0.1	0.16	-0.1	0.16	-0.1	0.15	-0.1	0.15	-0.1
34.00	OTM 65.0%	0.17	-0.1	0.17	-0.1	0.16	-0.1	0.16	-0.1	0.16	-0.1	0.16	-0.1	0.16	-0.1
33.75	OTM 63.8%	0.17	-0.1	0.17	-0.1	0.17	-0.1	0.17	-0.1	0.17	-0.1	0.16	-0.1	0.16	-0.1
33.50	OTM 62.6%	0.18	-0.1	0.18	-0.1	0.18	-0.1	0.17	-0.1	0.17	-0.1	0.17	-0.1	0.17	-0.1
33.25	OTM 61.4%	0.18	-0.1	0.18	-0.1	0.18	-0.1	0.18	-0.1	0.18	-0.1	0.18	-0.1	0.17	-0.1
33.00	OTM 60.2%	0.19	-0.1	0.19	-0.1	0.19	-0.1	0.19	-0.1	0.19	-0.1	0.18	-0.1	0.18	-0.1
32.75	OTM 59.0%	0.20	-0.1	0.20	-0.1	0.19	-0.1	0.19	-0.1	0.19	-0.1	0.19	-0.1	0.19	-0.1
32.50	OTM 57.8%	0.20	-0.1	0.20	-0.1	0.20	-0.1	0.20	-0.1	0.20	-0.1	0.20	-0.1	0.19	-0.1
32.25	OTM 56.6%	0.21	-0.1	0.21	-0.1	0.21	-0.1	0.21	-0.1	0.20	-0.1	0.20	-0.1	0.20	-0.1
32.00	OTM 55.3%	0.22	-0.1	0.22	-0.1	0.21	-0.1	0.21	-0.1	0.21	-0.1	0.21	-0.1	0.21	-0.1
31.75	OTM 54.1%	0.23	-0.1	0.22	-0.1	0.22	-0.1	0.22	-0.1	0.22	-0.1	0.22	-0.1	0.21	-0.1
31.50	OTM 52.9%	0.23	-0.1	0.23	-0.1	0.23	-0.1	0.23	-0.1	0.23	-0.1	0.22	-0.1	0.22	-0.1
31.25	OTM 51.7%	0.24	-0.1	0.24	-0.1	0.24	-0.1	0.24	-0.1	0.23	-0.1	0.23	-0.1	0.23	-0.1
31.00	OTM 50.5%	0.25	-0.1	0.25	-0.1	0.25	-0.1	0.24	-0.1	0.24	-0.1	0.24	-0.1	0.24	-0.1
30.75	OTM 49.3%	0.26	-0.1	0.26	-0.1	0.25	-0.1	0.25	-0.1	0.25	-0.1	0.25	-0.1	0.25	-0.1
30.50	OTM 48.1%	0.27	-0.1	0.26	-0.1	0.26	-0.1	0.26	-0.1	0.26	-0.1	0.26	-0.1	0.25	-0.1
30.25	OTM 46.8%	0.28	-0.1	0.27	-0.1	0.27	-0.1	0.27	-0.1	0.27	-0.1	0.27	-0.1	0.26	-0.1
23.30	OTM 13.1%	0.69	-0.3	0.69	-0.3	0.69	-0.3	0.69	-0.3	0.68	-0.3	0.68	-0.3	0.68	-0.3
23.20	OTM 12.6%	0.70	-0.3	0.70	-0.3	0.70	-0.3	0.70	-0.3	0.69	-0.3	0.69	-0.3	0.69	-0.3
23.10	OTM 12.1%	0.71	-0.3	0.71	-0.3	0.71	-0.3	0.70	-0.3	0.70	-0.3	0.70	-0.3	0.70	-0.3
23.00	OTM 11.7%	0.72	-0.3	0.72	-0.3	0.72	-0.3	0.71	-0.3	0.71	-0.3	0.71	-0.3	0.71	-0.3
22.90	OTM 11.2%	0.73	-0.3	0.73	-0.3	0.73	-0.3	0.72	-0.3	0.72	-0.3	0.72	-0.3	0.72	-0.3
22.80	OTM 10.7%	0.74	-0.3	0.74	-0.3	0.74	-0.3	0.73	-0.3	0.73	-0.3	0.73	-0.3	0.73	-0.3
22.70	OTM 10.2%	0.75	-0.3	0.75	-0.3	0.75	-0.3	0.74	-0.3	0.74	-0.3	0.74	-0.3	0.74	-0.3
22.60	OTM 9.7%	0.76	-0.3	0.76	-0.3	0.76	-0.3	0.75	-0.3	0.75	-0.3	0.75	-0.3	0.75	-0.3
22.50	OTM 9.2%	0.77	-0.3	0.77	-0.3	0.77	-0.3	0.76	-0.3	0.76	-0.3	0.76	-0.3	0.76	-0.3
22.40	OTM 8.7%	0.78	-0.3	0.78	-0.3	0.78	-0.3	0.77	-0.3	0.77	-0.3	0.77	-0.3	0.77	-0.3
22.30	OTM 8.3%	0.79	-0.3	0.79	-0.3	0.79	-0.3	0.78	-0.3	0.78	-0.3	0.78	-0.3	0.78	-0.3
22.20	OTM 7.8%	0.80	-0.3	0.80	-0.3	0.80	-0.3	0.79	-0.3	0.79	-0.3	0.79	-0.3	0.79	-0.3
22.10	OTM 7.3%	0.81	-0.3	0.81	-0.3	0.81	-0.3	0.80	-0.3	0.80	-0.3	0.80	-0.3	0.80	-0.3
22.00	OTM 6.8%	0.82	-0.3	0.82	-0.3	0.82	-0.3	0.81	-0.3	0.81	-0.3	0.81	-0.3	0.81	-0.3
21.90	OTM 6.3%	0.83	-0.3	0.83	-0.3	0.83	-0.3	0.83	-0.3	0.82	-0.3	0.82	-0.3	0.82	-0.3
21.80	OTM 5.8%	0.84	-0.3	0.84	-0.3	0.84	-0.3	0.84	-0.3	0.83	-0.3	0.83	-0.3	0.83	-0.3
21.70	OTM 5.3%	0.86	-0.4	0.85	-0.4	0.85	-0.4	0.85	-0.4	0.84	-0.4	0.84	-0.4	0.84	-0.4
21.60	OTM 4.9%	0.87	-0.4	0.86	-0.4	0.86	-0.4	0.86	-0.4	0.86	-0.4	0.85	-0.4	0.85	-0.4

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- 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. คำที่ผู้ออก DW กำหนด

2. คำที่คำนวณตามสมมติฐานของขมรวนกันชธนกิจ 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