

**BEM11C2003A****4 มิถุนายน 2562**

หุ้นอ้างอิง	BEM	ค่าประมาณ	Effective Gearing	3.81
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.98
ราคาใช้สิทธิต่อหน่วย	13.000	ค่าประมาณ	Fixed Volatility 1	46.3%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	4.80000	ค่าประมาณ	Implied Volatility 2	49.0%
วันซื้อขายวันสุดท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	19.5%
อายุคงเหลือ (วัน)	302	ค่าประมาณ	Time Decay (Per Day)	0.22%

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
13.10	ITM	0.8%	0.49	0.50	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.48	0.6	0.48	0.6
13.00	ATM	0.0%	0.48	0.49	0.6	0.48	0.6	0.48	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.47	0.6
12.90	OTM	0.8%	0.47	0.48	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.46	0.6
12.80	OTM	1.5%	0.45	0.47	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.45	0.6
12.70	OTM	2.3%	0.44	0.45	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.43	0.6
12.60	OTM	3.1%	0.43	0.44	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.42	0.6	0.42	0.6	0.42	0.6
12.50	OTM	3.8%	0.42	0.43	0.6	0.42	0.6	0.42	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6
12.40	OTM	4.6%	0.41	0.42	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6
12.30	OTM	5.4%	0.39	0.41	0.6	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5
12.20	OTM	6.2%	0.38	0.39	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5
12.10	OTM	6.9%	0.37	0.38	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.36	0.5
12.00	OTM	7.7%	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	0.5
11.90	OTM	8.5%	0.35	0.36	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.34	0.5	0.34	0.5
11.80	OTM	9.2%	0.34	0.35	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.33	0.5	0.33	0.5	0.33	0.5
11.70	OTM	10.0%	0.33	0.34	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.32	0.5	0.32	0.5	0.32	0.5
11.60	OTM	10.8%	0.32	0.33	0.5	0.32	0.5	0.32	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5
11.50	OTM	11.5%	0.31	0.32	0.5	0.31	0.5	0.31	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.30	0.5
11.40	OTM	12.3%	0.30	0.31	0.5	0.30	0.5	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5
11.30	OTM	13.1%	0.29	0.30	0.5	0.29	0.5	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5
11.20	OTM	13.8%	0.28	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5
11.10	OTM	14.6%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.26	0.5	0.26	0.4	0.26	0.4
11.00	OTM	15.4%	0.26	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.25	0.4	0.25	0.4
10.90	OTM	16.2%	0.25	0.26	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.24	0.4
10.80	OTM	16.9%	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	0.24	0.4
10.70	OTM	17.7%	0.23	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4
10.60	OTM	18.5%	0.22	0.23	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4
10.50	OTM	19.2%	0.22	0.23	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4
10.40	OTM	20.0%	0.21	0.22	0.4	0.21	0.4	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4
10.30	OTM	20.8%	0.20	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.19	0.4	0.19	0.4
10.20	OTM	21.5%	0.19	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4
10.10	OTM	22.3%	0.18	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4
10.00	OTM	23.1%	0.18	0.19	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4
9.95	OTM	23.5%	0.17	0.18	0.4	0.17	0.4	0.17	0.4	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3
9.90	OTM	23.8%	0.17	0.18	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
9.85	OTM	24.2%	0.16	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
9.80	OTM	24.6%	0.16	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
9.75	OTM	25.0%	0.16	0.17	0.3	0.16	0.3	0.16	0.3	0.16	0.3	0.15	0.3	0.15	0.3	0.15	0.3

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



BEM11C2003A

4 มิถุนายน 2562

หุ้นอ้างอิง BEM
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 13.000
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 4.80000
 วันซื้อขายวันสุดท้าย 31 มี.ค. 63
 อายุคงเหลือ (วัน) 302

ค่าประมาณ Effective Gearing 3.81
 ค่าประมาณ Sensitivity Index 0.98
 ค่าประมาณ Fixed Volatility 1 46.3%
 ค่าประมาณ Implied Volatility 2 49.0%
 ค่าประมาณ Historical Volatility 3 19.5%
 ค่าประมาณ Time Decay (Per Day) 0.22%

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
14.90	ITM 14.6%	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.73	0.7	0.73	0.7
14.80	ITM 13.8%	0.73	0.7	0.72	0.7	0.72	0.7	0.72	0.7	0.72	0.7	0.72	0.7	0.72	0.7
14.70	ITM 13.1%	0.71	0.7	0.71	0.7	0.71	0.7	0.71	0.7	0.71	0.7	0.71	0.7	0.70	0.7
14.60	ITM 12.3%	0.70	0.7	0.70	0.7	0.69	0.7	0.69	0.7	0.69	0.7	0.69	0.7	0.69	0.7
14.50	ITM 11.5%	0.68	0.7	0.68	0.7	0.68	0.7	0.68	0.7	0.68	0.7	0.68	0.7	0.67	0.7
14.40	ITM 10.8%	0.67	0.7	0.67	0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.66	0.7
14.30	ITM 10.0%	0.65	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.65	0.7
14.20	ITM 9.2%	0.64	0.7	0.64	0.7	0.64	0.7	0.64	0.7	0.63	0.7	0.63	0.7	0.63	0.7
14.10	ITM 8.5%	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7
14.00	ITM 7.7%	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.60	0.7	0.60	0.7
13.90	ITM 6.9%	0.60	0.7	0.60	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7
13.80	ITM 6.2%	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7
13.70	ITM 5.4%	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.56	0.6	0.56	0.6	0.56	0.6
13.60	ITM 4.6%	0.56	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6
13.50	ITM 3.8%	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6
13.40	ITM 3.1%	0.53	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.52	0.6	0.52	0.6	0.52	0.6
13.30	ITM 2.3%	0.52	0.6	0.52	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.51	0.6
13.20	ITM 1.5%	0.50	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.50	0.6
9.70	OTM 25.4%	0.15	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
9.65	OTM 25.8%	0.15	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
9.60	OTM 26.2%	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.14	0.3	0.14	0.3	0.14	0.3
9.55	OTM 26.5%	0.14	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
9.50	OTM 26.9%	0.14	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
9.45	OTM 27.3%	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.13	0.3	0.13	0.3	0.13	0.3
9.40	OTM 27.7%	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3
9.35	OTM 28.1%	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3
9.30	OTM 28.5%	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.12	0.3	0.12	0.3
9.25	OTM 28.8%	0.13	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
9.20	OTM 29.2%	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
9.15	OTM 29.6%	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
9.10	OTM 30.0%	0.12	0.3	0.12	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
9.05	OTM 30.4%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
9.00	OTM 30.8%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
8.95	OTM 31.2%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.10	0.3	0.10	0.3
8.90	OTM 31.5%	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3
8.85	OTM 31.9%	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.2

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