



BGRI11C1909A

4 มิถุนายน 2562

หุ้นอ้างอิง BGRIM
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 33.802
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 12.42735
 วันซื้อขายวันสุดท้าย 27 ก.ย. 62
 อายุคงเหลือ (วัน) 116

ค่าประมาณ Effective Gearing 4.13
 ค่าประมาณ Sensitivity Index 1.14
 ค่าประมาณ Fixed Volatility 1 60.4%
 ค่าประมาณ Implied Volatility 2 65.1%
 ค่าประมาณ Historical Volatility 3 24.4%
 ค่าประมาณ Time Decay (Per Day) 0.42%

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
38.00	ITM 12.4%	0.60	0.61	0.7	0.60	0.7	0.60	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7
37.75	ITM 11.7%	0.59	0.60	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.57	0.7	0.57	0.7
37.50	ITM 10.9%	0.57	0.59	0.7	0.57	0.7	0.57	0.7	0.57	0.7	0.56	0.7	0.56	0.7	0.56	0.7
37.25	ITM 10.2%	0.56	0.57	0.7	0.56	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.54	0.7
37.00	ITM 9.5%	0.54	0.56	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.53	0.7	0.53	0.7
36.75	ITM 8.7%	0.53	0.54	0.7	0.53	0.7	0.53	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7
36.50	ITM 8.0%	0.52	0.53	0.7	0.52	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.50	0.7
36.25	ITM 7.2%	0.50	0.52	0.7	0.50	0.7	0.50	0.7	0.50	0.7	0.49	0.7	0.49	0.7	0.49	0.7
36.00	ITM 6.5%	0.49	0.50	0.6	0.49	0.6	0.49	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6
35.75	ITM 5.8%	0.48	0.49	0.6	0.48	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.46	0.6
35.50	ITM 5.0%	0.47	0.48	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.45	0.6	0.45	0.6
35.25	ITM 4.3%	0.45	0.47	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.44	0.6	0.44	0.6	0.44	0.6
35.00	ITM 3.5%	0.44	0.45	0.6	0.44	0.6	0.44	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6
34.75	ITM 2.8%	0.43	0.44	0.6	0.43	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.41	0.6
34.50	ITM 2.1%	0.42	0.43	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.40	0.6	0.40	0.6
34.25	ITM 1.3%	0.40	0.42	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.39	0.6	0.39	0.6	0.39	0.6
34.00	ITM 0.6%	0.39	0.40	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.38	0.6	0.38	0.6	0.38	0.6
33.75	OTM 0.2%	0.38	0.39	0.6	0.38	0.6	0.38	0.6	0.37	0.6	0.37	0.6	0.37	0.6	0.37	0.6
33.50	OTM 0.9%	0.37	0.38	0.6	0.37	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.35	0.6
33.25	OTM 1.6%	0.36	0.37	0.6	0.36	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.34	0.6
33.00	OTM 2.4%	0.35	0.36	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.33	0.5	0.33	0.5
32.75	OTM 3.1%	0.34	0.35	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.32	0.5	0.32	0.5
32.50	OTM 3.9%	0.33	0.34	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.31	0.5	0.31	0.5
32.25	OTM 4.6%	0.31	0.33	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.30	0.5	0.30	0.5
32.00	OTM 5.3%	0.30	0.31	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5
31.75	OTM 6.1%	0.29	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5
31.50	OTM 6.8%	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
31.25	OTM 7.5%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5
31.00	OTM 8.3%	0.26	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.25	0.5	0.25	0.5
30.75	OTM 9.0%	0.25	0.26	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.24	0.5	0.24	0.5
30.50	OTM 9.8%	0.25	0.26	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.23	0.5	0.23	0.4
30.25	OTM 10.5%	0.24	0.25	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.22	0.4
30.00	OTM 11.2%	0.23	0.24	0.4	0.23	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.21	0.4
29.75	OTM 12.0%	0.22	0.23	0.4	0.22	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4
29.50	OTM 12.7%	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
29.25	OTM 13.5%	0.20	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4
29.00	OTM 14.2%	0.19	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.18	0.4	0.18	0.4

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของกรมพาณิชย์อังกฤษ 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
42.50	ITM 25.7%	0.87	0.8	0.87	0.8	0.87	0.8	0.87	0.8	0.87	0.8	0.86	0.8	0.86	0.8
42.25	ITM 25.0%	0.86	0.8	0.86	0.8	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8
42.00	ITM 24.3%	0.84	0.8	0.84	0.8	0.84	0.8	0.84	0.8	0.83	0.8	0.83	0.8	0.83	0.8
41.75	ITM 23.5%	0.83	0.8	0.82	0.8	0.82	0.8	0.82	0.8	0.82	0.8	0.82	0.8	0.81	0.8
41.50	ITM 22.8%	0.81	0.8	0.81	0.8	0.81	0.8	0.80	0.8	0.80	0.8	0.80	0.8	0.80	0.8
41.25	ITM 22.0%	0.80	0.8	0.79	0.8	0.79	0.8	0.79	0.8	0.79	0.8	0.78	0.8	0.78	0.8
41.00	ITM 21.3%	0.78	0.8	0.78	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8
40.75	ITM 20.6%	0.76	0.8	0.76	0.8	0.76	0.8	0.76	0.8	0.75	0.8	0.75	0.8	0.75	0.8
40.50	ITM 19.8%	0.75	0.8	0.75	0.8	0.74	0.8	0.74	0.8	0.74	0.8	0.74	0.8	0.73	0.8
40.25	ITM 19.1%	0.73	0.8	0.73	0.8	0.73	0.8	0.73	0.8	0.72	0.8	0.72	0.8	0.72	0.8
40.00	ITM 18.3%	0.72	0.8	0.72	0.8	0.71	0.8	0.71	0.8	0.71	0.8	0.71	0.8	0.70	0.8
39.75	ITM 17.6%	0.70	0.7	0.70	0.7	0.70	0.7	0.70	0.7	0.69	0.8	0.69	0.8	0.69	0.8
39.50	ITM 16.9%	0.69	0.7	0.69	0.7	0.68	0.7	0.68	0.7	0.68	0.7	0.68	0.7	0.67	0.7
39.25	ITM 16.1%	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.66	0.7	0.66	0.7	0.66	0.7
39.00	ITM 15.4%	0.66	0.7	0.66	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.64	0.7
38.75	ITM 14.6%	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
38.50	ITM 13.9%	0.63	0.7	0.63	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.61	0.7
38.25	ITM 13.2%	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.60	0.7	0.60	0.7	0.60	0.7
28.75	OTM 14.9%	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.17	0.4
28.50	OTM 15.7%	0.18	0.4	0.18	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4
28.25	OTM 16.4%	0.17	0.4	0.17	0.4	0.17	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4
28.00	OTM 17.2%	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.15	0.4	0.15	0.3
27.75	OTM 17.9%	0.16	0.4	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3
27.50	OTM 18.6%	0.15	0.3	0.15	0.3	0.15	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3
27.25	OTM 19.4%	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
27.00	OTM 20.1%	0.14	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
26.75	OTM 20.9%	0.13	0.3	0.13	0.3	0.13	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
26.50	OTM 21.6%	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.11	0.3
26.25	OTM 22.3%	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
26.00	OTM 23.1%	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
25.75	OTM 23.8%	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
25.50	OTM 24.6%	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.09	0.3	0.09	0.3	0.09	0.3
25.25	OTM 25.3%	0.10	0.3	0.09	0.3	0.09	0.3	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2
25.00	OTM 26.0%	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.08	0.2	0.08	0.2	0.08	0.2
24.90	OTM 26.3%	0.09	0.2	0.09	0.2	0.09	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2
24.80	OTM 26.6%	0.09	0.2	0.09	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขมรวนาคี ชชนกกิจ 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