

**CBG11C1911A****4 มิถุนายน 2562**

หุ้นอ้างอิง	CBG	ค่าประมาณ	Effective Gearing	2.17
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.38
ราคาใช้สิทธิต่อหน่วย	43.048	ค่าประมาณ	Fixed Volatility 1	71.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	15.83376	ค่าประมาณ	Implied Volatility 2	77.4%
วันซื้อขายวันสุดท้าย	29 พ.ย. 62	ค่าประมาณ	Historical Volatility 3	53.1%
อายุคงเหลือ (วัน)	179	ค่าประมาณ	Time Decay (Per Day)	0.23%

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
71.25	ITM	65.5%	1.96	1.97	0.9	1.95	0.9	1.95	0.9	1.95	0.9	1.95	0.9	1.95	0.9	1.94	0.9
71.00	ITM	64.9%	1.94	1.96	0.9	1.94	0.9	1.94	0.9	1.94	0.9	1.93	0.9	1.93	0.9	1.93	0.9
70.75	ITM	64.4%	1.93	1.94	0.9	1.93	0.9	1.92	0.9	1.92	0.9	1.92	0.9	1.92	0.9	1.92	0.9
70.50	ITM	63.8%	1.91	1.93	0.9	1.91	0.9	1.91	0.9	1.91	0.9	1.91	0.9	1.90	0.9	1.90	0.9
70.25	ITM	63.2%	1.90	1.91	0.9	1.90	0.9	1.90	0.9	1.89	0.9	1.89	0.9	1.89	0.9	1.89	0.9
70.00	ITM	62.6%	1.88	1.90	0.9	1.88	0.9	1.88	0.9	1.88	0.9	1.88	0.9	1.88	0.9	1.87	0.9
69.75	ITM	62.0%	1.87	1.88	0.9	1.87	0.9	1.87	0.9	1.87	0.9	1.86	0.9	1.86	0.9	1.86	0.9
69.50	ITM	61.4%	1.86	1.87	0.9	1.85	0.9	1.85	0.9	1.85	0.9	1.85	0.9	1.85	0.9	1.85	0.9
69.25	ITM	60.9%	1.84	1.86	0.9	1.84	0.9	1.84	0.9	1.84	0.9	1.83	0.9	1.83	0.9	1.83	0.9
69.00	ITM	60.3%	1.83	1.84	0.9	1.83	0.9	1.82	0.9	1.82	0.9	1.82	0.9	1.82	0.9	1.82	0.9
68.75	ITM	59.7%	1.81	1.83	0.9	1.81	0.9	1.81	0.9	1.81	0.9	1.81	0.9	1.80	0.9	1.80	0.9
68.50	ITM	59.1%	1.80	1.81	0.9	1.80	0.9	1.80	0.9	1.79	0.9	1.79	0.9	1.79	0.9	1.79	0.9
68.25	ITM	58.5%	1.79	1.80	0.9	1.78	0.9	1.78	0.9	1.78	0.9	1.78	0.9	1.78	0.9	1.78	0.9
68.00	ITM	58.0%	1.77	1.79	0.9	1.77	0.9	1.77	0.9	1.77	0.9	1.76	0.9	1.76	0.9	1.76	0.9
67.75	ITM	57.4%	1.76	1.77	0.9	1.76	0.9	1.76	0.9	1.75	0.9	1.75	0.9	1.75	0.9	1.75	0.9
67.50	ITM	56.8%	1.74	1.76	0.9	1.74	0.9	1.74	0.9	1.74	0.9	1.74	0.9	1.74	0.9	1.73	0.9
67.25	ITM	56.2%	1.73	1.74	0.9	1.73	0.9	1.73	0.9	1.73	0.9	1.72	0.9	1.72	0.9	1.72	0.9
67.00	ITM	55.6%	1.72	1.73	0.9	1.72	0.9	1.71	0.9	1.71	0.9	1.71	0.9	1.71	0.9	1.71	0.9
66.75	ITM	55.1%	1.70	1.72	0.9	1.70	0.9	1.70	0.9	1.70	0.9	1.70	0.9	1.69	0.9	1.69	0.9
66.50	ITM	54.5%	1.69	1.70	0.9	1.69	0.9	1.69	0.9	1.68	0.9	1.68	0.9	1.68	0.9	1.68	0.9
66.25	ITM	53.9%	1.68	1.69	0.9	1.67	0.9	1.67	0.9	1.67	0.9	1.67	0.9	1.67	0.9	1.66	0.9
66.00	ITM	53.3%	1.66	1.68	0.9	1.66	0.9	1.66	0.9	1.66	0.9	1.65	0.9	1.65	0.9	1.65	0.9
65.75	ITM	52.7%	1.65	1.66	0.9	1.65	0.9	1.64	0.9	1.64	0.9	1.64	0.9	1.64	0.9	1.64	0.9
65.50	ITM	52.2%	1.63	1.65	0.9	1.63	0.9	1.63	0.9	1.63	0.9	1.63	0.9	1.62	0.9	1.62	0.9
65.25	ITM	51.6%	1.62	1.63	0.9	1.62	0.9	1.62	0.9	1.62	0.9	1.61	0.9	1.61	0.9	1.61	0.9
65.00	ITM	51.0%	1.61	1.62	0.9	1.61	0.9	1.60	0.9	1.60	0.9	1.60	0.9	1.60	0.9	1.60	0.9
64.75	ITM	50.4%	1.59	1.61	0.9	1.59	0.9	1.59	0.9	1.59	0.9	1.59	0.9	1.58	0.9	1.58	0.9
64.50	ITM	49.8%	1.58	1.59	0.9	1.58	0.9	1.58	0.9	1.57	0.9	1.57	0.9	1.57	0.9	1.57	0.9
64.25	ITM	49.3%	1.57	1.58	0.9	1.56	0.9	1.56	0.9	1.56	0.9	1.56	0.9	1.56	0.9	1.55	0.9
64.00	ITM	48.7%	1.55	1.57	0.9	1.55	0.9	1.55	0.9	1.55	0.9	1.54	0.9	1.54	0.9	1.54	0.9
63.75	ITM	48.1%	1.54	1.55	0.9	1.54	0.9	1.54	0.9	1.53	0.9	1.53	0.9	1.53	0.9	1.53	0.9
63.50	ITM	47.5%	1.53	1.54	0.9	1.52	0.9	1.52	0.9	1.52	0.9	1.52	0.9	1.52	0.9	1.51	0.9
63.25	ITM	46.9%	1.51	1.53	0.9	1.51	0.9	1.51	0.9	1.51	0.9	1.50	0.9	1.50	0.9	1.50	0.9
63.00	ITM	46.3%	1.50	1.51	0.8	1.50	0.8	1.50	0.8	1.49	0.9	1.49	0.9	1.49	0.9	1.49	0.9
62.75	ITM	45.8%	1.49	1.50	0.8	1.48	0.8	1.48	0.8	1.48	0.8	1.48	0.8	1.48	0.8	1.47	0.8
62.50	ITM	45.2%	1.47	1.49	0.8	1.47	0.8	1.47	0.8	1.47	0.8	1.46	0.8	1.46	0.8	1.46	0.8
62.25	ITM	44.6%	1.46	1.47	0.8	1.46	0.8	1.46	0.8	1.45	0.8	1.45	0.8	1.45	0.8	1.45	0.8

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