



CHG11C1911A

4 มิถุนายน 2562

หุ้นอ้างอิง CHG
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 2.362
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 1.08298
 วันซื้อขายวันสุดท้าย 29 พ.ย. 62
 อายุคงเหลือ (วัน) 179

ค่าประมาณ Effective Gearing 3.98
 ค่าประมาณ Sensitivity Index 0.97
 ค่าประมาณ Fixed Volatility 1 54.6%
 ค่าประมาณ Implied Volatility 2 59.1%
 ค่าประมาณ Historical Volatility 3 25.4%
 ค่าประมาณ Time Decay (Per Day) 0.26%

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
2.58	ITM 9.2%	0.47	0.49	0.7	0.47	0.7	0.47	0.7	0.47	0.7	0.47	0.7	0.47	0.7	0.47	0.7
2.56	ITM 8.4%	0.46	0.47	0.7	0.46	0.7	0.46	0.7	0.46	0.7	0.46	0.7	0.46	0.7	0.45	0.7
2.54	ITM 7.5%	0.45	0.46	0.7	0.45	0.7	0.45	0.7	0.45	0.7	0.44	0.7	0.44	0.7	0.44	0.7
2.52	ITM 6.7%	0.44	0.45	0.7	0.44	0.7	0.44	0.7	0.43	0.7	0.43	0.7	0.43	0.7	0.43	0.7
2.50	ITM 5.8%	0.43	0.44	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6
2.48	ITM 5.0%	0.41	0.43	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6
2.46	ITM 4.1%	0.40	0.41	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.39	0.6
2.44	ITM 3.3%	0.39	0.40	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.38	0.6	0.38	0.6
2.42	ITM 2.5%	0.38	0.39	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.37	0.6	0.37	0.6	0.37	0.6
2.40	ITM 1.6%	0.37	0.38	0.6	0.37	0.6	0.37	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.36	0.6
2.38	ITM 0.8%	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	0.35	0.6
2.36	OTM 0.1%	0.35	0.36	0.6	0.34	0.6	0.34	0.6	0.34	0.6	0.34	0.6	0.34	0.6	0.34	0.6
2.34	OTM 0.9%	0.34	0.35	0.6	0.33	0.6	0.33	0.6	0.33	0.6	0.33	0.6	0.33	0.6	0.33	0.6
2.32	OTM 1.8%	0.32	0.34	0.6	0.32	0.6	0.32	0.6	0.32	0.6	0.32	0.6	0.32	0.6	0.32	0.6
2.30	OTM 2.6%	0.31	0.32	0.6	0.31	0.6	0.31	0.6	0.31	0.6	0.31	0.6	0.31	0.6	0.31	0.6
2.28	OTM 3.5%	0.30	0.31	0.6	0.30	0.6	0.30	0.6	0.30	0.6	0.30	0.5	0.30	0.5	0.30	0.5
2.26	OTM 4.3%	0.29	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5
2.24	OTM 5.2%	0.28	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5
2.22	OTM 6.0%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5
2.20	OTM 6.9%	0.26	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5
2.18	OTM 7.7%	0.26	0.27	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5
2.16	OTM 8.6%	0.25	0.26	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5
2.14	OTM 9.4%	0.24	0.25	0.5	0.24	0.5	0.23	0.5	0.23	0.5	0.23	0.5	0.23	0.5	0.23	0.5
2.12	OTM 10.2%	0.23	0.24	0.5	0.23	0.5	0.23	0.5	0.22	0.5	0.22	0.5	0.22	0.5	0.22	0.5
2.10	OTM 11.1%	0.22	0.23	0.5	0.22	0.5	0.22	0.5	0.22	0.5	0.21	0.5	0.21	0.5	0.21	0.5
2.08	OTM 11.9%	0.21	0.22	0.5	0.21	0.5	0.21	0.5	0.21	0.5	0.21	0.5	0.20	0.5	0.20	0.5
2.06	OTM 12.8%	0.20	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4
2.04	OTM 13.6%	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
2.02	OTM 14.5%	0.19	0.20	0.4	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4
2.00	OTM 15.3%	0.18	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.17	0.4	0.17	0.4	0.17	0.4
1.99	OTM 15.7%	0.17	0.18	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
1.98	OTM 16.2%	0.17	0.18	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.16	0.4
1.97	OTM 16.6%	0.17	0.18	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
1.96	OTM 17.0%	0.16	0.17	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4
1.95	OTM 17.4%	0.16	0.17	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.15	0.4	0.15	0.4
1.94	OTM 17.9%	0.16	0.17	0.4	0.16	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4
1.93	OTM 18.3%	0.15	0.16	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	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)
- คำ 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
2.94	ITM 24.5%	0.72	0.8	0.72	0.8	0.72	0.8	0.71	0.8	0.71	0.8	0.71	0.8	0.71	0.8
2.92	ITM 23.6%	0.70	0.8	0.70	0.8	0.70	0.8	0.70	0.8	0.70	0.8	0.70	0.8	0.70	0.8
2.90	ITM 22.8%	0.69	0.8	0.69	0.8	0.69	0.8	0.69	0.8	0.68	0.8	0.68	0.8	0.68	0.8
2.88	ITM 21.9%	0.68	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8
2.86	ITM 21.1%	0.66	0.8	0.66	0.8	0.66	0.8	0.66	0.8	0.66	0.8	0.65	0.8	0.65	0.8
2.84	ITM 20.2%	0.65	0.8	0.65	0.8	0.64	0.8	0.64	0.8	0.64	0.8	0.64	0.8	0.64	0.8
2.82	ITM 19.4%	0.63	0.8	0.63	0.8	0.63	0.8	0.63	0.8	0.63	0.8	0.63	0.8	0.62	0.8
2.80	ITM 18.5%	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.61	0.7	0.61	0.7	0.61	0.7
2.78	ITM 17.7%	0.61	0.7	0.60	0.7	0.60	0.7	0.60	0.7	0.60	0.7	0.60	0.7	0.60	0.7
2.76	ITM 16.9%	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.58	0.7	0.58	0.7
2.74	ITM 16.0%	0.58	0.7	0.58	0.7	0.58	0.7	0.57	0.7	0.57	0.7	0.57	0.7	0.57	0.7
2.72	ITM 15.2%	0.57	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7
2.70	ITM 14.3%	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.54	0.7	0.54	0.7
2.68	ITM 13.5%	0.54	0.7	0.54	0.7	0.54	0.7	0.53	0.7	0.53	0.7	0.53	0.7	0.53	0.7
2.66	ITM 12.6%	0.53	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7
2.64	ITM 11.8%	0.51	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.50	0.7
2.62	ITM 10.9%	0.50	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
2.60	ITM 10.1%	0.49	0.7	0.49	0.7	0.48	0.7	0.48	0.7	0.48	0.7	0.48	0.7	0.48	0.7
1.92	OTM 18.7%	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.14	0.4	0.14	0.4
1.91	OTM 19.1%	0.15	0.4	0.15	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4
1.90	OTM 19.6%	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4
1.89	OTM 20.0%	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.13	0.4	0.13	0.4
1.88	OTM 20.4%	0.14	0.4	0.14	0.4	0.13	0.4	0.13	0.4	0.13	0.3	0.13	0.3	0.13	0.3
1.87	OTM 20.8%	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
1.86	OTM 21.3%	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
1.85	OTM 21.7%	0.13	0.3	0.13	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
1.84	OTM 22.1%	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
1.83	OTM 22.5%	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
1.82	OTM 22.9%	0.12	0.3	0.12	0.3	0.12	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
1.81	OTM 23.4%	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
1.80	OTM 23.8%	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
1.79	OTM 24.2%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3
1.78	OTM 24.6%	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
1.77	OTM 25.1%	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	0.3
1.76	OTM 25.5%	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.09	0.3
1.75	OTM 25.9%	0.10	0.3	0.10	0.3	0.10	0.3	0.09	0.3	0.09	0.3	0.09	0.3	0.09	0.3

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

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- Dividends are not included in the calculation.
- 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. 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)

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