



CPF11C1910A

4 มิถุนายน 2562

หุ้นอ้างอิง	CPF	ค่าประมาณ	Effective Gearing	5.37
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	2.66
ราคาใช้สิทธิต่อหน่วย	29.681	ค่าประมาณ	Fixed Volatility 1	43.8%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	4.45221	ค่าประมาณ	Implied Volatility 2	46.8%
วันซื้อขายวันสุดท้าย	31 ต.ค. 62	ค่าประมาณ	Historical Volatility 3	24.9%
อายุคงเหลือ (วัน)	150	ค่าประมาณ	Time Decay (Per Day)	0.77%

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
32.25	ITM 8.7%	1.14	1.18	0.7	1.13	0.7	1.13	0.7	1.13	0.7	1.12	0.7	1.12	0.7	1.11	0.7
32.00	ITM 7.8%	1.10	1.14	0.7	1.10	0.7	1.09	0.7	1.09	0.7	1.08	0.7	1.08	0.7	1.08	0.7
31.75	ITM 7.0%	1.06	1.10	0.7	1.06	0.7	1.05	0.7	1.05	0.7	1.05	0.7	1.04	0.7	1.04	0.7
31.50	ITM 6.1%	1.03	1.06	0.7	1.02	0.7	1.02	0.7	1.01	0.7	1.01	0.7	1.01	0.7	1.00	0.7
31.25	ITM 5.3%	0.99	1.03	0.6	0.99	0.6	0.98	0.6	0.98	0.6	0.97	0.6	0.97	0.6	0.97	0.6
31.00	ITM 4.4%	0.95	0.99	0.6	0.95	0.6	0.95	0.6	0.94	0.6	0.94	0.6	0.93	0.6	0.93	0.6
30.75	ITM 3.6%	0.92	0.95	0.6	0.91	0.6	0.91	0.6	0.91	0.6	0.90	0.6	0.90	0.6	0.90	0.6
30.50	ITM 2.8%	0.88	0.92	0.6	0.88	0.6	0.88	0.6	0.87	0.6	0.87	0.6	0.86	0.6	0.86	0.6
30.25	ITM 1.9%	0.85	0.88	0.6	0.85	0.6	0.84	0.6	0.84	0.6	0.83	0.6	0.83	0.6	0.83	0.6
30.00	ITM 1.1%	0.82	0.85	0.6	0.81	0.6	0.81	0.6	0.81	0.6	0.80	0.6	0.80	0.6	0.79	0.6
29.75	ITM 0.2%	0.78	0.82	0.6	0.78	0.6	0.78	0.6	0.77	0.6	0.77	0.6	0.77	0.6	0.76	0.6
29.50	OTM 0.6%	0.75	0.78	0.6	0.75	0.6	0.75	0.6	0.74	0.6	0.74	0.6	0.73	0.6	0.73	0.6
29.25	OTM 1.5%	0.72	0.75	0.5	0.72	0.5	0.71	0.5	0.71	0.5	0.71	0.5	0.70	0.5	0.70	0.5
29.00	OTM 2.3%	0.69	0.72	0.5	0.69	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.67	0.5	0.67	0.5
28.75	OTM 3.1%	0.66	0.69	0.5	0.66	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.64	0.5	0.64	0.5
28.50	OTM 4.0%	0.63	0.66	0.5	0.63	0.5	0.63	0.5	0.62	0.5	0.62	0.5	0.61	0.5	0.61	0.5
28.25	OTM 4.8%	0.60	0.63	0.5	0.60	0.5	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5	0.58	0.5
28.00	OTM 5.7%	0.58	0.60	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.56	0.5	0.56	0.5	0.55	0.5
27.75	OTM 6.5%	0.55	0.58	0.5	0.55	0.5	0.54	0.5	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5
27.50	OTM 7.3%	0.52	0.55	0.5	0.52	0.5	0.52	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.50	0.5
27.25	OTM 8.2%	0.50	0.52	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.48	0.4	0.48	0.4	0.48	0.4
27.00	OTM 9.0%	0.47	0.50	0.4	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.45	0.4
26.75	OTM 9.9%	0.45	0.47	0.4	0.45	0.4	0.44	0.4	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4
26.50	OTM 10.7%	0.43	0.45	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.41	0.4	0.41	0.4	0.41	0.4
26.25	OTM 11.6%	0.40	0.43	0.4	0.40	0.4	0.40	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.38	0.4
26.00	OTM 12.4%	0.38	0.40	0.4	0.38	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.36	0.4	0.36	0.4
25.75	OTM 13.2%	0.36	0.38	0.4	0.36	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.34	0.4	0.34	0.4
25.50	OTM 14.1%	0.34	0.36	0.4	0.34	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.32	0.3	0.32	0.3
25.25	OTM 14.9%	0.32	0.34	0.3	0.32	0.3	0.31	0.3	0.31	0.3	0.31	0.3	0.30	0.3	0.30	0.3
25.00	OTM 15.8%	0.30	0.32	0.3	0.30	0.3	0.30	0.3	0.29	0.3	0.29	0.3	0.29	0.3	0.28	0.3
24.90	OTM 16.1%	0.29	0.30	0.3	0.29	0.3	0.29	0.3	0.28	0.3	0.28	0.3	0.28	0.3	0.28	0.3
24.80	OTM 16.4%	0.29	0.30	0.3	0.28	0.3	0.28	0.3	0.28	0.3	0.27	0.3	0.27	0.3	0.27	0.3
24.70	OTM 16.8%	0.28	0.29	0.3	0.28	0.3	0.27	0.3	0.27	0.3	0.27	0.3	0.26	0.3	0.26	0.3
24.60	OTM 17.1%	0.27	0.28	0.3	0.27	0.3	0.27	0.3	0.26	0.3	0.26	0.3	0.26	0.3	0.26	0.3
24.50	OTM 17.5%	0.27	0.28	0.3	0.26	0.3	0.26	0.3	0.26	0.3	0.25	0.3	0.25	0.3	0.25	0.3
24.40	OTM 17.8%	0.26	0.27	0.3	0.26	0.3	0.25	0.3	0.25	0.3	0.25	0.3	0.24	0.3	0.24	0.3
24.30	OTM 18.1%	0.25	0.26	0.3	0.25	0.3	0.25	0.3	0.24	0.3	0.24	0.3	0.24	0.3	0.24	0.3

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการขึ้นขงอิง 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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หุ้นอ้างอิง
ประเภท DW
ราคาใช้สิทธิต่อหน่วย
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ
วันซื้อขายวันสุดท้าย
อายุคงเหลือ (วัน)

CPF
Call
29.681
4.45221
31 ต.ค. 62
150

ค่าประมาณ Effective Gearing 5.37
ค่าประมาณ Sensitivity Index 2.66
ค่าประมาณ Fixed Volatility 1 43.8%
ค่าประมาณ Implied Volatility 2 46.8%
ค่าประมาณ Historical Volatility 3 24.9%
ค่าประมาณ Time Decay (Per Day) 0.77%

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
36.75	ITM 23.8%	1.91	0.8	1.90	0.8	1.90	0.8	1.90	0.8	1.89	0.8	1.89	0.8	1.89	0.8
36.50	ITM 23.0%	1.86	0.8	1.86	0.8	1.85	0.8	1.85	0.8	1.85	0.8	1.84	0.8	1.84	0.8
36.25	ITM 22.1%	1.81	0.8	1.81	0.8	1.81	0.8	1.80	0.8	1.80	0.8	1.80	0.8	1.79	0.8
36.00	ITM 21.3%	1.77	0.8	1.76	0.8	1.76	0.8	1.76	0.8	1.75	0.8	1.75	0.8	1.75	0.8
35.75	ITM 20.4%	1.72	0.8	1.72	0.8	1.72	0.8	1.71	0.8	1.71	0.8	1.71	0.8	1.70	0.8
35.50	ITM 19.6%	1.68	0.8	1.67	0.8	1.67	0.8	1.67	0.8	1.66	0.8	1.66	0.8	1.66	0.8
35.25	ITM 18.8%	1.63	0.8	1.63	0.8	1.63	0.8	1.62	0.8	1.62	0.8	1.62	0.8	1.61	0.8
35.00	ITM 17.9%	1.59	0.8	1.59	0.8	1.58	0.8	1.58	0.8	1.58	0.8	1.57	0.8	1.57	0.8
34.75	ITM 17.1%	1.55	0.8	1.54	0.8	1.54	0.8	1.54	0.8	1.53	0.8	1.53	0.8	1.52	0.8
34.50	ITM 16.2%	1.50	0.8	1.50	0.8	1.50	0.8	1.49	0.8	1.49	0.8	1.49	0.8	1.48	0.8
34.25	ITM 15.4%	1.46	0.8	1.46	0.8	1.45	0.8	1.45	0.8	1.45	0.8	1.44	0.8	1.44	0.8
34.00	ITM 14.6%	1.42	0.7	1.42	0.7	1.41	0.7	1.41	0.7	1.40	0.7	1.40	0.7	1.40	0.7
33.75	ITM 13.7%	1.38	0.7	1.37	0.7	1.37	0.7	1.37	0.7	1.36	0.7	1.36	0.7	1.35	0.7
33.50	ITM 12.9%	1.34	0.7	1.33	0.7	1.33	0.7	1.33	0.7	1.32	0.7	1.32	0.7	1.31	0.7
33.25	ITM 12.0%	1.30	0.7	1.29	0.7	1.29	0.7	1.28	0.7	1.28	0.7	1.28	0.7	1.27	0.7
33.00	ITM 11.2%	1.26	0.7	1.25	0.7	1.25	0.7	1.24	0.7	1.24	0.7	1.24	0.7	1.23	0.7
32.75	ITM 10.3%	1.22	0.7	1.21	0.7	1.21	0.7	1.20	0.7	1.20	0.7	1.20	0.7	1.19	0.7
32.50	ITM 9.5%	1.18	0.7	1.17	0.7	1.17	0.7	1.17	0.7	1.16	0.7	1.16	0.7	1.15	0.7
24.20	OTM 18.5%	0.25	0.3	0.24	0.3	0.24	0.3	0.24	0.3	0.23	0.3	0.23	0.3	0.23	0.3
24.10	OTM 18.8%	0.24	0.3	0.24	0.3	0.23	0.3	0.23	0.3	0.23	0.3	0.23	0.3	0.22	0.3
24.00	OTM 19.1%	0.23	0.3	0.23	0.3	0.23	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3
23.90	OTM 19.5%	0.23	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.21	0.3	0.21	0.3
23.80	OTM 19.8%	0.22	0.3	0.22	0.3	0.22	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.20	0.3
23.70	OTM 20.2%	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.20	0.3	0.20	0.3	0.20	0.3
23.60	OTM 20.5%	0.21	0.3	0.21	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.19	0.2
23.50	OTM 20.8%	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.2	0.19	0.2	0.19	0.2	0.19	0.2
23.40	OTM 21.2%	0.20	0.2	0.19	0.2	0.19	0.2	0.19	0.2	0.19	0.2	0.18	0.2	0.18	0.2
23.30	OTM 21.5%	0.19	0.2	0.19	0.2	0.19	0.2	0.18	0.2	0.18	0.2	0.18	0.2	0.18	0.2
23.20	OTM 21.8%	0.19	0.2	0.18	0.2	0.18	0.2	0.18	0.2	0.18	0.2	0.17	0.2	0.17	0.2
23.10	OTM 22.2%	0.18	0.2	0.18	0.2	0.18	0.2	0.17	0.2	0.17	0.2	0.17	0.2	0.17	0.2
23.00	OTM 22.5%	0.18	0.2	0.17	0.2	0.17	0.2	0.17	0.2	0.17	0.2	0.16	0.2	0.16	0.2
22.90	OTM 22.8%	0.17	0.2	0.17	0.2	0.17	0.2	0.16	0.2	0.16	0.2	0.16	0.2	0.16	0.2
22.80	OTM 23.2%	0.16	0.2	0.16	0.2	0.16	0.2	0.16	0.2	0.16	0.2	0.15	0.2	0.15	0.2
22.70	OTM 23.5%	0.16	0.2	0.16	0.2	0.16	0.2	0.15	0.2	0.15	0.2	0.15	0.2	0.15	0.2
22.60	OTM 23.9%	0.16	0.2	0.15	0.2	0.15	0.2	0.15	0.2	0.15	0.2	0.14	0.2	0.14	0.2
22.50	OTM 24.2%	0.15	0.2	0.15	0.2	0.15	0.2	0.14	0.2	0.14	0.2	0.14	0.2	0.14	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)
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