

**HMPR11C2003A****4 มิถุนายน 2562**

หุ้นอ้างอิง	HMPRO	ค่าประมาณ	Effective Gearing	3.94
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.93
ราคาใช้สิทธิต่อหน่วย	19.200	ค่าประมาณ	Fixed Volatility 1	45.0%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	5.10000	ค่าประมาณ	Implied Volatility 2	46.7%
วันซื้อขายวันสุดท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	17%
อายุคงเหลือ (วัน)	302	ค่าประมาณ	Time Decay (Per Day)	0.30%

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
18.70		OTM 2.6%	0.59	0.60	0.6	0.59	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.58	0.6
18.60		OTM 3.1%	0.58	0.59	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6
18.50		OTM 3.6%	0.56	0.58	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.56	0.6
18.40		OTM 4.2%	0.55	0.56	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.54	0.6
18.30		OTM 4.7%	0.54	0.55	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.53	0.6
18.20		OTM 5.2%	0.53	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.52	0.5	0.52	0.5
18.10		OTM 5.7%	0.52	0.53	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.51	0.5	0.51	0.5
18.00		OTM 6.2%	0.51	0.52	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.50	0.5	0.50	0.5	0.50	0.5
17.90		OTM 6.8%	0.50	0.51	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.49	0.5	0.49	0.5	0.49	0.5
17.80		OTM 7.3%	0.49	0.50	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.48	0.5	0.48	0.5	0.48	0.5
17.70		OTM 7.8%	0.48	0.49	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.47	0.5	0.47	0.5	0.47	0.5
17.60		OTM 8.3%	0.47	0.48	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.46	0.5	0.46	0.5	0.46	0.5
17.50		OTM 8.9%	0.46	0.47	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.45	0.5	0.45	0.5	0.45	0.5
17.40		OTM 9.4%	0.45	0.46	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.44	0.5	0.44	0.5	0.44	0.5
17.30		OTM 9.9%	0.44	0.45	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.43	0.5	0.43	0.5	0.43	0.5
17.20		OTM 10.4%	0.43	0.44	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.42	0.5	0.42	0.5	0.42	0.5
17.10		OTM 10.9%	0.42	0.43	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5
17.00		OTM 11.5%	0.41	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.40	0.5	0.40	0.5
16.90		OTM 12.0%	0.40	0.41	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.39	0.5	0.39	0.5
16.80		OTM 12.5%	0.39	0.40	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.38	0.5
16.70		OTM 13.0%	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	0.37	0.5
16.60		OTM 13.5%	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	0.37	0.5
16.50		OTM 14.1%	0.37	0.38	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.36	0.4	0.36	0.4
16.40		OTM 14.6%	0.36	0.37	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4	0.35	0.4
16.30		OTM 15.1%	0.35	0.36	0.4	0.35	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4
16.20		OTM 15.6%	0.34	0.35	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.33	0.4	0.33	0.4	0.33	0.4
16.10		OTM 16.1%	0.33	0.34	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.32	0.4	0.32	0.4
16.00		OTM 16.7%	0.32	0.33	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.31	0.4
15.90		OTM 17.2%	0.31	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4
15.80		OTM 17.7%	0.31	0.32	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4
15.70		OTM 18.2%	0.30	0.31	0.4	0.30	0.4	0.30	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4
15.60		OTM 18.8%	0.29	0.30	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.28	0.4	0.28	0.4	0.28	0.4
15.50		OTM 19.3%	0.28	0.29	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.27	0.4
15.40		OTM 19.8%	0.27	0.28	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4
15.30		OTM 20.3%	0.27	0.28	0.4	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4
15.20		OTM 20.8%	0.26	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.25	0.4	0.25	0.4	0.25	0.4
15.10		OTM 21.4%	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	0.25	0.4

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของกรมพาณิชย์ อังกฤษ [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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วันซื้อขายวันสุดท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	17%
อายุคงเหลือ (วัน)	302	ค่าประมาณ	Time Decay (Per Day)	0.30%

**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
20.50	ITM 6.8%	0.81	0.7	0.80	0.7	0.80	0.7	0.80	0.7	0.80	0.7	0.80	0.7	0.80	0.7
20.40	ITM 6.3%	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.78	0.7	0.78	0.7
20.30	ITM 5.7%	0.78	0.7	0.78	0.7	0.78	0.7	0.78	0.7	0.77	0.7	0.77	0.7	0.77	0.7
20.20	ITM 5.2%	0.77	0.6	0.77	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.76	0.6
20.10	ITM 4.7%	0.75	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.74	0.6
20.00	ITM 4.2%	0.74	0.6	0.74	0.6	0.74	0.6	0.74	0.6	0.74	0.6	0.73	0.6	0.73	0.6
19.90	ITM 3.6%	0.73	0.6	0.73	0.6	0.73	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6
19.80	ITM 3.1%	0.72	0.6	0.72	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6
19.70	ITM 2.6%	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6
19.60	ITM 2.1%	0.69	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.68	0.6	0.68	0.6
19.50	ITM 1.6%	0.68	0.6	0.68	0.6	0.68	0.6	0.68	0.6	0.67	0.6	0.67	0.6	0.67	0.6
19.40	ITM 1.0%	0.67	0.6	0.67	0.6	0.67	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.66	0.6
19.30	ITM 0.5%	0.66	0.6	0.66	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.65	0.6
19.20	ATM 0.0%	0.64	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.64	0.6
19.10	OTM 0.5%	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.62	0.6
19.00	OTM 1.0%	0.62	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.61	0.6	0.61	0.6
18.90	OTM 1.6%	0.61	0.6	0.61	0.6	0.61	0.6	0.61	0.6	0.60	0.6	0.60	0.6	0.60	0.6
18.80	OTM 2.1%	0.60	0.6	0.60	0.6	0.60	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.59	0.6
15.00	OTM 21.9%	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
14.90	OTM 22.4%	0.24	0.4	0.24	0.4	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4
14.80	OTM 22.9%	0.23	0.3	0.23	0.3	0.23	0.3	0.23	0.3	0.23	0.3	0.23	0.3	0.22	0.3
14.70	OTM 23.4%	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3
14.60	OTM 24.0%	0.22	0.3	0.22	0.3	0.22	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3
14.50	OTM 24.5%	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.20	0.3
14.40	OTM 25.0%	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3
14.30	OTM 25.5%	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.19	0.3	0.19	0.3	0.19	0.3
14.20	OTM 26.0%	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3
14.10	OTM 26.6%	0.19	0.3	0.19	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3
14.00	OTM 27.1%	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.17	0.3
13.90	OTM 27.6%	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3
13.80	OTM 28.1%	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.16	0.3	0.16	0.3	0.16	0.3
13.70	OTM 28.6%	0.16	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
13.60	OTM 29.2%	0.16	0.3	0.16	0.3	0.16	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3
13.50	OTM 29.7%	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
13.40	OTM 30.2%	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
13.30	OTM 30.7%	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

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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.
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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขมรวนคณาภิชนกกิจ 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