

**RS11C1911A****4 มิถุนายน 2562**

หุ้นอ้างอิง	RS	ค่าประมาณ	Effective Gearing	2.71
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.76
ราคาใช้สิทธิต่อหน่วย	19.184	ค่าประมาณ	Fixed Volatility 1	89.5%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	6.92222	ค่าประมาณ	Implied Volatility 2	92.9%
วันซื้อขายวันสุดท้าย	29 พ.ย. 62	ค่าประมาณ	Historical Volatility 3	38.9%
อายุคงเหลือ (วัน)	179	ค่าประมาณ	Time Decay (Per Day)	0.47%

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
18.10	OTM	5.7%	0.60	0.61	0.6	0.60	0.6	0.60	0.6	0.60	0.6	0.59	0.6	0.59	0.6	0.59	0.6
18.00	OTM	6.2%	0.60	0.61	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.58	0.6	0.58	0.6	0.58	0.6
17.90	OTM	6.7%	0.59	0.60	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.57	0.6	0.57	0.6
17.80	OTM	7.2%	0.58	0.59	0.6	0.58	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.56	0.6
17.70	OTM	7.7%	0.57	0.58	0.6	0.57	0.6	0.57	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.55	0.6
17.60	OTM	8.3%	0.56	0.57	0.6	0.56	0.6	0.56	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6
17.50	OTM	8.8%	0.55	0.56	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.54	0.6	0.54	0.6	0.54	0.6
17.40	OTM	9.3%	0.55	0.56	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.53	0.6	0.53	0.6	0.53	0.6
17.30	OTM	9.8%	0.54	0.55	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.52	0.6	0.52	0.6
17.20	OTM	10.3%	0.53	0.54	0.6	0.53	0.6	0.52	0.6	0.52	0.6	0.52	0.6	0.52	0.6	0.51	0.6
17.10	OTM	10.9%	0.52	0.53	0.6	0.52	0.6	0.52	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.51	0.6
17.00	OTM	11.4%	0.51	0.52	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.50	0.6	0.50	0.6	0.50	0.6
16.90	OTM	11.9%	0.50	0.51	0.6	0.50	0.6	0.50	0.6	0.50	0.5	0.49	0.5	0.49	0.5	0.49	0.5
16.80	OTM	12.4%	0.50	0.51	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.48	0.5	0.48	0.5
16.70	OTM	12.9%	0.49	0.50	0.5	0.49	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.47	0.5
16.60	OTM	13.5%	0.48	0.49	0.5	0.48	0.5	0.48	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.47	0.5
16.50	OTM	14.0%	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
16.40	OTM	14.5%	0.47	0.48	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.45	0.5	0.45	0.5
16.30	OTM	15.0%	0.46	0.47	0.5	0.46	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.44	0.5
16.20	OTM	15.6%	0.45	0.46	0.5	0.45	0.5	0.45	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.5
16.10	OTM	16.1%	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
16.00	OTM	16.6%	0.44	0.45	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.42	0.5	0.42	0.5
15.90	OTM	17.1%	0.43	0.44	0.5	0.43	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.41	0.5
15.80	OTM	17.6%	0.42	0.43	0.5	0.42	0.5	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5
15.70	OTM	18.2%	0.41	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.40	0.5	0.40	0.5	0.40	0.5
15.60	OTM	18.7%	0.41	0.42	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
15.50	OTM	19.2%	0.40	0.41	0.5	0.40	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.38	0.5
15.40	OTM	19.7%	0.39	0.40	0.5	0.39	0.5	0.39	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5
15.30	OTM	20.2%	0.38	0.39	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.37	0.5	0.37	0.5
15.20	OTM	20.8%	0.38	0.39	0.5	0.38	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.36	0.5
15.10	OTM	21.3%	0.37	0.38	0.5	0.37	0.5	0.37	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.36	0.5
15.00	OTM	21.8%	0.36	0.37	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.35	0.5	0.35	0.5	0.35	0.5
14.90	OTM	22.3%	0.36	0.37	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.34	0.5
14.80	OTM	22.9%	0.35	0.36	0.5	0.35	0.5	0.35	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5
14.70	OTM	23.4%	0.34	0.35	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.33	0.5	0.33	0.5	0.33	0.5
14.60	OTM	23.9%	0.34	0.35	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.32	0.5
14.50	OTM	24.4%	0.33	0.34	0.5	0.33	0.5	0.33	0.5	0.32	0.5	0.32	0.4	0.32	0.4	0.32	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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อายุคงเหลือ (วัน)	179	ค่าประมาณ	Time Decay (Per Day)	0.47%

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
19.90	ITM 3.7%	0.77	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.75	0.7	0.75	0.6
19.80	ITM 3.2%	0.76	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.74	0.6	0.74	0.6
19.70	ITM 2.7%	0.75	0.6	0.75	0.6	0.74	0.6	0.74	0.6	0.74	0.6	0.73	0.6	0.73	0.6
19.60	ITM 2.2%	0.74	0.6	0.74	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.72	0.6	0.72	0.6
19.50	ITM 1.6%	0.73	0.6	0.73	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.71	0.6
19.40	ITM 1.1%	0.72	0.6	0.72	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.70	0.6
19.30	ITM 0.6%	0.71	0.6	0.71	0.6	0.71	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.69	0.6
19.20	ITM 0.1%	0.70	0.6	0.70	0.6	0.70	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.68	0.6
19.10	OTM 0.4%	0.69	0.6	0.69	0.6	0.69	0.6	0.68	0.6	0.68	0.6	0.68	0.6	0.68	0.6
19.00	OTM 1.0%	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
18.90	OTM 1.5%	0.67	0.6	0.67	0.6	0.67	0.6	0.67	0.6	0.66	0.6	0.66	0.6	0.66	0.6
18.80	OTM 2.0%	0.67	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.65	0.6	0.65	0.6	0.65	0.6
18.70	OTM 2.5%	0.66	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.64	0.6	0.64	0.6
18.60	OTM 3.0%	0.65	0.6	0.65	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.63	0.6	0.63	0.6
18.50	OTM 3.6%	0.64	0.6	0.64	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.62	0.6
18.40	OTM 4.1%	0.63	0.6	0.63	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.61	0.6
18.30	OTM 4.6%	0.62	0.6	0.62	0.6	0.62	0.6	0.61	0.6	0.61	0.6	0.61	0.6	0.61	0.6
18.20	OTM 5.1%	0.61	0.6	0.61	0.6	0.61	0.6	0.60	0.6	0.60	0.6	0.60	0.6	0.60	0.6
14.40	OTM 24.9%	0.32	0.5	0.32	0.4	0.32	0.4	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4
14.30	OTM 25.5%	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.30	0.4
14.20	OTM 26.0%	0.31	0.4	0.31	0.4	0.31	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4
14.10	OTM 26.5%	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.29	0.4	0.29	0.4
14.00	OTM 27.0%	0.30	0.4	0.30	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4
13.90	OTM 27.5%	0.29	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
13.80	OTM 28.1%	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
13.70	OTM 28.6%	0.28	0.4	0.28	0.4	0.28	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4
13.60	OTM 29.1%	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.26	0.4	0.26	0.4
13.50	OTM 29.6%	0.27	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
13.40	OTM 30.2%	0.26	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
13.30	OTM 30.7%	0.26	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.24	0.4
13.20	OTM 31.2%	0.25	0.4	0.25	0.4	0.25	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4
13.10	OTM 31.7%	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.23	0.4	0.23	0.4
13.00	OTM 32.2%	0.24	0.4	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4
12.90	OTM 32.8%	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.22	0.4	0.22	0.4
12.80	OTM 33.3%	0.23	0.4	0.23	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4
12.70	OTM 33.8%	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.21	0.4	0.21	0.4	0.21	0.4

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