



MINT11C1910A

21 มกราคม 2562

หุ้นอ้างอิง	MINT
ประเภท DW	Call
ราคาใช้สิทธิต่อหน่วย	41.750
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	11.00000
วันซื้อขายวันสุดท้าย	31 ต.ค. 62
อายุคงเหลือ (วัน)	284

ค่าประมาณ	Effective Gearing	4.20
ค่าประมาณ	Sensitivity Index	1.03
ค่าประมาณ	Fixed Volatility 1	43.5%
ค่าประมาณ	Implied Volatility 2	45.5%
ค่าประมาณ	Historical Volatility 3	23.6%
ค่าประมาณ	Time Decay (Per Day)	0.31%

ราคาหุ้นอ้างอิง (Bid Price)		สถานะ	ประมาณราคา DW														
			21 ม.ค. 62			22 ม.ค. 62		23 ม.ค. 62		24 ม.ค. 62		25 ม.ค. 62		28 ม.ค. 62		29 ม.ค. 62	
			Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
41.00	OTM	1.8%	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	0.56	0.6
40.75	OTM	2.4%	0.56	0.57	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6
40.50	OTM	3.0%	0.54	0.56	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
40.25	OTM	3.6%	0.53	0.54	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.52	0.6	0.52	0.6	0.52	0.6
40.00	OTM	4.2%	0.52	0.53	0.6	0.52	0.6	0.52	0.6	0.51	0.5	0.51	0.5	0.51	0.5	0.51	0.5
39.75	OTM	4.8%	0.51	0.52	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5
39.50	OTM	5.4%	0.49	0.51	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.48	0.5
39.25	OTM	6.0%	0.48	0.49	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.47	0.5	0.47	0.5
39.00	OTM	6.6%	0.47	0.48	0.5	0.47	0.5	0.47	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5
38.75	OTM	7.2%	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	0.45	0.5
38.50	OTM	7.8%	0.45	0.46	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.5
38.25	OTM	8.4%	0.43	0.45	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5
38.00	OTM	9.0%	0.42	0.43	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.41	0.5
37.75	OTM	9.6%	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
37.50	OTM	10.2%	0.40	0.41	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.39	0.5	0.39	0.5	0.39	0.5
37.25	OTM	10.8%	0.39	0.40	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.38	0.5	0.38	0.5	0.38	0.5
37.00	OTM	11.4%	0.38	0.39	0.5	0.38	0.5	0.38	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.37	0.5
36.75	OTM	12.0%	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
36.50	OTM	12.6%	0.36	0.37	0.5	0.36	0.5	0.36	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.35	0.5
36.25	OTM	13.2%	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
36.00	OTM	13.8%	0.34	0.35	0.4	0.34	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.33	0.4
35.75	OTM	14.4%	0.33	0.34	0.4	0.33	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4
35.50	OTM	15.0%	0.32	0.33	0.4	0.32	0.4	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4
35.25	OTM	15.6%	0.31	0.32	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
35.00	OTM	16.2%	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
34.75	OTM	16.8%	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
34.50	OTM	17.4%	0.28	0.29	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.27	0.4	0.27	0.4
34.25	OTM	18.0%	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	0.26	0.4
34.00	OTM	18.6%	0.26	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4
33.75	OTM	19.2%	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
33.50	OTM	19.8%	0.25	0.26	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
33.25	OTM	20.4%	0.24	0.25	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
33.00	OTM	21.0%	0.23	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.22	0.3	0.22	0.3	0.22	0.3
32.75	OTM	21.6%	0.22	0.23	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.21	0.3
32.50	OTM	22.2%	0.21	0.22	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3	0.21	0.3
32.25	OTM	22.8%	0.21	0.22	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
32.00	OTM	23.4%	0.20	0.21	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

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

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



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ราคาใช้สิทธิต่อหน่วย	41.750	ค่าประมาณ	Fixed Volatility 1	43.5%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	11.00000	ค่าประมาณ	Implied Volatility 2	45.5%
วันซื้อขายวันสุดท้าย	31 ต.ค. 62	ค่าประมาณ	Historical Volatility 3	23.6%
อายุคงเหลือ (วัน)	284	ค่าประมาณ	Time Decay (Per Day)	0.31%

## ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	21 ม.ค. 62		22 ม.ค. 62		23 ม.ค. 62		24 ม.ค. 62		25 ม.ค. 62		28 ม.ค. 62		29 ม.ค. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
45.50	ITM 9.0%	0.83	0.7	0.83	0.7	0.82	0.7	0.82	0.7	0.82	0.7	0.82	0.7	0.82	0.7
45.25	ITM 8.4%	0.81	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.80	0.7	0.80	0.7
45.00	ITM 7.8%	0.80	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7
44.75	ITM 7.2%	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
44.50	ITM 6.6%	0.77	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7
44.25	ITM 6.0%	0.75	0.7	0.75	0.7	0.75	0.7	0.75	0.7	0.74	0.7	0.74	0.7	0.74	0.7
44.00	ITM 5.4%	0.74	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.73	0.6
43.75	ITM 4.8%	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.71	0.6	0.71	0.6
43.50	ITM 4.2%	0.71	0.6	0.71	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6
43.25	ITM 3.6%	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
43.00	ITM 3.0%	0.68	0.6	0.68	0.6	0.68	0.6	0.67	0.6	0.67	0.6	0.67	0.6	0.67	0.6
42.75	ITM 2.4%	0.66	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.65	0.6
42.50	ITM 1.8%	0.65	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.64	0.6	0.64	0.6	0.64	0.6
42.25	ITM 1.2%	0.64	0.6	0.64	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6
42.00	ITM 0.6%	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
41.75	ATM 0.0%	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
41.50	OTM 0.6%	0.60	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.59	0.6
41.25	OTM 1.2%	0.58	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
31.75	OTM 24.0%	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.19	0.3	0.18	0.3
31.50	OTM 24.6%	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3	0.18	0.3
31.25	OTM 25.1%	0.18	0.3	0.18	0.3	0.18	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3
31.00	OTM 25.7%	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.17	0.3	0.16	0.3
30.75	OTM 26.3%	0.16	0.3	0.16	0.3	0.16	0.3	0.16	0.3	0.16	0.3	0.16	0.3	0.16	0.3
30.50	OTM 26.9%	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
30.25	OTM 27.5%	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
30.00	OTM 28.1%	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
29.75	OTM 28.7%	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.13	0.3	0.13	0.3
29.50	OTM 29.3%	0.13	0.3	0.13	0.3	0.13	0.2	0.13	0.2	0.13	0.2	0.13	0.2	0.13	0.2
29.25	OTM 29.9%	0.13	0.2	0.13	0.2	0.13	0.2	0.13	0.2	0.12	0.2	0.12	0.2	0.12	0.2
29.00	OTM 30.5%	0.12	0.2	0.12	0.2	0.12	0.2	0.12	0.2	0.12	0.2	0.12	0.2	0.12	0.2
28.75	OTM 31.1%	0.12	0.2	0.12	0.2	0.12	0.2	0.11	0.2	0.11	0.2	0.11	0.2	0.11	0.2
28.50	OTM 31.7%	0.11	0.2	0.11	0.2	0.11	0.2	0.11	0.2	0.11	0.2	0.11	0.2	0.11	0.2
28.25	OTM 32.3%	0.11	0.2	0.11	0.2	0.11	0.2	0.10	0.2	0.10	0.2	0.10	0.2	0.10	0.2
28.00	OTM 32.9%	0.10	0.2	0.10	0.2	0.10	0.2	0.10	0.2	0.10	0.2	0.10	0.2	0.10	0.2
27.75	OTM 33.5%	0.10	0.2	0.10	0.2	0.10	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2
27.50	OTM 34.1%	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	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)
- ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited