

**MINT11P1902A****21 มกราคม 2562**

หุ้นอ้างอิง	MINT	ค่าประมาณ	Effective Gearing	12.95
ประเภท DW	Put	ค่าประมาณ	Sensitivity Index	0.09
ราคาใช้สิทธิต่อหน่วย	26.977	ค่าประมาณ	Fixed Volatility 1	42.7%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	3.51450	ค่าประมาณ	Implied Volatility 2	51.2%
วันซื้อขายวันสุดท้าย	28 ก.พ. 62	ค่าประมาณ	Historical Volatility 3	23.6%
อายุคงเหลือ (วัน)	39	ค่าประมาณ	Time Decay (Per Day)	-6.87%

ราคาหุ้นอ้างอิง (Offer 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	52.0%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
40.75	OTM	51.1%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
40.50	OTM	50.1%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
40.25	OTM	49.2%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
40.00	OTM	48.3%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
39.75	OTM	47.3%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
39.50	OTM	46.4%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
39.25	OTM	45.5%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
39.00	OTM	44.6%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
38.75	OTM	43.6%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
38.50	OTM	42.7%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
38.25	OTM	41.8%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
38.00	OTM	40.9%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
37.75	OTM	39.9%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
37.50	OTM	39.0%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
37.25	OTM	38.1%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
37.00	OTM	37.2%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
36.75	OTM	36.2%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
36.50	OTM	35.3%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
36.25	OTM	34.4%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
36.00	OTM	33.4%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
35.75	OTM	32.5%	0.01	0.03	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
35.50	OTM	31.6%	0.02	0.04	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
35.25	OTM	30.7%	0.02	0.04	0.0	0.02	0.0	0.02	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
35.00	OTM	29.7%	0.02	0.04	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.01	0.0	0.01	0.0	0.01	0.0	
34.75	OTM	28.8%	0.02	0.04	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.01	0.0	0.01	0.0	
34.50	OTM	27.9%	0.02	0.04	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.01	0.0	
34.25	OTM	27.0%	0.03	0.05	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	
34.00	OTM	26.0%	0.03	0.05	0.0	0.03	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	0.02	0.0	
33.75	OTM	25.1%	0.03	0.05	0.0	0.03	0.0	0.03	0.0	0.03	0.0	0.02	0.0	0.02	0.0	0.02	0.0	
33.50	OTM	24.2%	0.04	0.05	-0.1	0.03	0.0	0.03	0.0	0.03	0.0	0.03	0.0	0.02	0.0	0.02	0.0	
33.25	OTM	23.3%	0.04	0.05	-0.1	0.04	-0.1	0.03	-0.1	0.03	0.0	0.03	0.0	0.03	0.0	0.03	0.0	
33.00	OTM	22.3%	0.04	0.05	-0.1	0.04	-0.1	0.04	-0.1	0.03	-0.1	0.03	-0.1	0.03	0.0	0.03	0.0	
32.75	OTM	21.4%	0.05	0.06	-0.1	0.05	-0.1	0.04	-0.1	0.04	-0.1	0.04	-0.1	0.03	-0.1	0.03	-0.1	
32.50	OTM	20.5%	0.05	0.06	-0.1	0.05	-0.1	0.05	-0.1	0.04	-0.1	0.04	-0.1	0.04	-0.1	0.03	-0.1	
32.25	OTM	19.5%	0.06	0.07	-0.1	0.06	-0.1	0.05	-0.1	0.05	-0.1	0.05	-0.1	0.04	-0.1	0.04	-0.1	
32.00	OTM	18.6%	0.07	0.08	-0.1	0.06	-0.1	0.06	-0.1	0.05	-0.1	0.05	-0.1	0.05	-0.1	0.04	-0.1	

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

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
- คำที่คำนวณตามสมมติฐานของขบวนการชงนกิจ 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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21 มกราคม 2562

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ประมาณราคา DW

ราคาหุ้นอ้างอิง (Offer 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	OTM 68.7%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
45.25	OTM 67.7%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
45.00	OTM 66.8%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
44.75	OTM 65.9%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
44.50	OTM 65.0%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
44.25	OTM 64.0%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
44.00	OTM 63.1%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
43.75	OTM 62.2%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
43.50	OTM 61.2%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
43.25	OTM 60.3%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
43.00	OTM 59.4%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
42.75	OTM 58.5%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
42.50	OTM 57.5%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
42.25	OTM 56.6%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
42.00	OTM 55.7%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
41.75	OTM 54.8%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
41.50	OTM 53.8%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
41.25	OTM 52.9%	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
31.75	OTM 17.7%	0.07	-0.1	0.07	-0.1	0.06	-0.1	0.06	-0.1	0.06	-0.1	0.05	-0.1	0.05	-0.1
31.50	OTM 16.8%	0.08	-0.1	0.08	-0.1	0.07	-0.1	0.07	-0.1	0.06	-0.1	0.06	-0.1	0.05	-0.1
31.25	OTM 15.8%	0.09	-0.1	0.09	-0.1	0.08	-0.1	0.08	-0.1	0.07	-0.1	0.07	-0.1	0.06	-0.1
31.00	OTM 14.9%	0.10	-0.1	0.09	-0.1	0.09	-0.1	0.08	-0.1	0.08	-0.1	0.07	-0.1	0.07	-0.1
30.75	OTM 14.0%	0.11	-0.2	0.10	-0.1	0.10	-0.1	0.09	-0.1	0.09	-0.1	0.08	-0.1	0.08	-0.1
30.50	OTM 13.1%	0.12	-0.2	0.12	-0.2	0.11	-0.2	0.10	-0.2	0.10	-0.2	0.09	-0.1	0.09	-0.1
30.25	OTM 12.1%	0.13	-0.2	0.13	-0.2	0.12	-0.2	0.12	-0.2	0.11	-0.2	0.10	-0.2	0.10	-0.2
30.00	OTM 11.2%	0.15	-0.2	0.14	-0.2	0.14	-0.2	0.13	-0.2	0.12	-0.2	0.12	-0.2	0.11	-0.2
29.75	OTM 10.3%	0.16	-0.2	0.16	-0.2	0.15	-0.2	0.14	-0.2	0.14	-0.2	0.13	-0.2	0.12	-0.2
29.50	OTM 9.4%	0.18	-0.2	0.17	-0.2	0.16	-0.2	0.16	-0.2	0.15	-0.2	0.14	-0.2	0.14	-0.2
29.25	OTM 8.4%	0.20	-0.3	0.19	-0.3	0.18	-0.2	0.17	-0.2	0.17	-0.2	0.16	-0.2	0.15	-0.2
29.00	OTM 7.5%	0.21	-0.3	0.21	-0.3	0.20	-0.3	0.19	-0.3	0.19	-0.3	0.18	-0.3	0.17	-0.3
28.75	OTM 6.6%	0.23	-0.3	0.23	-0.3	0.22	-0.3	0.21	-0.3	0.20	-0.3	0.20	-0.3	0.19	-0.3
28.50	OTM 5.6%	0.26	-0.3	0.25	-0.3	0.24	-0.3	0.23	-0.3	0.23	-0.3	0.22	-0.3	0.21	-0.3
28.25	OTM 4.7%	0.28	-0.3	0.27	-0.3	0.26	-0.3	0.26	-0.3	0.25	-0.3	0.24	-0.3	0.23	-0.3
28.00	OTM 3.8%	0.30	-0.4	0.30	-0.4	0.29	-0.4	0.28	-0.4	0.27	-0.4	0.26	-0.4	0.26	-0.4
27.75	OTM 2.9%	0.33	-0.4	0.32	-0.4	0.32	-0.4	0.31	-0.4	0.30	-0.4	0.29	-0.4	0.28	-0.4
27.50	OTM 1.9%	0.36	-0.4	0.35	-0.4	0.34	-0.4	0.34	-0.4	0.33	-0.4	0.32	-0.4	0.31	-0.4

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

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- 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

- 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