

**ORI11C1909A****21 มกราคม 2562**

หุ้นอ้างอิง	ORI	ค่าประมาณ	Effective Gearing	2.57
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.84
ราคาใช้สิทธิต่อหน่วย	8.721	ค่าประมาณ	Fixed Volatility 1	83.3%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	3.07223	ค่าประมาณ	Implied Volatility 2	84.6%
วันซื้อขายวันสุดท้าย	27 ก.ย. 62	ค่าประมาณ	Historical Volatility 3	51.5%
อายุคงเหลือ (วัน)	250	ค่าประมาณ	Time Decay (Per Day)	0.37%

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
7.90	OTM	9.4%	0.62	0.63	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
7.85	OTM	10.0%	0.61	0.62	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
7.80	OTM	10.6%	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
7.75	OTM	11.1%	0.59	0.60	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
7.70	OTM	11.7%	0.58	0.59	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.57	0.6	0.57	0.6	0.57	0.6
7.65	OTM	12.3%	0.57	0.58	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.56	0.6	0.56	0.6
7.60	OTM	12.9%	0.56	0.57	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.55	0.6	0.55	0.6
7.55	OTM	13.4%	0.56	0.57	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.54	0.6	0.54	0.6
7.50	OTM	14.0%	0.55	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
7.45	OTM	14.6%	0.54	0.55	0.6	0.54	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.52	0.6
7.40	OTM	15.1%	0.53	0.54	0.6	0.53	0.6	0.52	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.52	0.5
7.35	OTM	15.7%	0.52	0.53	0.5	0.52	0.5	0.52	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.51	0.5
7.30	OTM	16.3%	0.51	0.52	0.5	0.51	0.5	0.51	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5
7.25	OTM	16.9%	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
7.20	OTM	17.4%	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
7.15	OTM	18.0%	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
7.10	OTM	18.6%	0.48	0.49	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.46	0.5
7.05	OTM	19.2%	0.47	0.48	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5
7.00	OTM	19.7%	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
6.95	OTM	20.3%	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
6.90	OTM	20.9%	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
6.85	OTM	21.5%	0.43	0.44	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
6.80	OTM	22.0%	0.43	0.44	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
6.75	OTM	22.6%	0.42	0.43	0.5	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5
6.70	OTM	23.2%	0.41	0.42	0.5	0.41	0.5	0.41	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5
6.65	OTM	23.7%	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
6.60	OTM	24.3%	0.39	0.40	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.38	0.5	0.38	0.5
6.55	OTM	24.9%	0.39	0.40	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
6.50	OTM	25.5%	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	0.37	0.5
6.45	OTM	26.0%	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
6.40	OTM	26.6%	0.36	0.37	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.35	0.5	0.35	0.5
6.35	OTM	27.2%	0.35	0.36	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
6.30	OTM	27.8%	0.35	0.36	0.5	0.35	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5
6.25	OTM	28.3%	0.34	0.35	0.5	0.34	0.5	0.34	0.5	0.33	0.5	0.33	0.4	0.33	0.4	0.33	0.4
6.20	OTM	28.9%	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
6.15	OTM	29.5%	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
6.10	OTM	30.1%	0.32	0.33	0.4	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการขึ้นลงของราคาหุ้นอ้างอิง [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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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
8.80	ITM 0.9%	0.80	0.6	0.80	0.6	0.80	0.6	0.80	0.6	0.79	0.6	0.79	0.6	0.79	0.6
8.75	ITM 0.3%	0.79	0.6	0.79	0.6	0.79	0.6	0.79	0.6	0.78	0.6	0.78	0.6	0.78	0.6
8.70	OTM 0.2%	0.78	0.6	0.78	0.6	0.78	0.6	0.77	0.6	0.77	0.6	0.77	0.6	0.77	0.6
8.65	OTM 0.8%	0.77	0.6	0.77	0.6	0.77	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.76	0.6
8.60	OTM 1.4%	0.76	0.6	0.76	0.6	0.76	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.75	0.6
8.55	OTM 2.0%	0.75	0.6	0.75	0.6	0.75	0.6	0.74	0.6	0.74	0.6	0.74	0.6	0.74	0.6
8.50	OTM 2.5%	0.74	0.6	0.74	0.6	0.74	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.73	0.6
8.45	OTM 3.1%	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
8.40	OTM 3.7%	0.72	0.6	0.72	0.6	0.72	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6
8.35	OTM 4.3%	0.71	0.6	0.71	0.6	0.71	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6
8.30	OTM 4.8%	0.70	0.6	0.70	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.69	0.6
8.25	OTM 5.4%	0.69	0.6	0.69	0.6	0.68	0.6	0.68	0.6	0.68	0.6	0.68	0.6	0.68	0.6
8.20	OTM 6.0%	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
8.15	OTM 6.5%	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
8.10	OTM 7.1%	0.66	0.6	0.66	0.6	0.66	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.65	0.6
8.05	OTM 7.7%	0.65	0.6	0.65	0.6	0.65	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.64	0.6
8.00	OTM 8.3%	0.64	0.6	0.64	0.6	0.64	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6
7.95	OTM 8.8%	0.63	0.6	0.63	0.6	0.63	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.62	0.6
6.05	OTM 30.6%	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.30	0.4	0.30	0.4	0.30	0.4
6.00	OTM 31.2%	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.29	0.4
5.95	OTM 31.8%	0.30	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4
5.90	OTM 32.3%	0.29	0.4	0.29	0.4	0.29	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4
5.85	OTM 32.9%	0.28	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
5.80	OTM 33.5%	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
5.75	OTM 34.1%	0.27	0.4	0.27	0.4	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4
5.70	OTM 34.6%	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.25	0.4
5.65	OTM 35.2%	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
5.60	OTM 35.8%	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.24	0.4	0.24	0.4	0.24	0.4
5.55	OTM 36.4%	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4
5.50	OTM 36.9%	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
5.45	OTM 37.5%	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
5.40	OTM 38.1%	0.23	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4
5.35	OTM 38.7%	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
5.30	OTM 39.2%	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4
5.25	OTM 39.8%	0.21	0.4	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.3	0.20	0.3
5.20	OTM 40.4%	0.20	0.4	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.20	0.3	0.19	0.3

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

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1. คำที่ผู้ออก DW กำหนด

- คำที่คำนวณตามสมมติฐานของขมรวนาคี ชชนกกิจ 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