

**SCB11P1901A****21 มกราคม 2562**

หุ้นอ้างอิง	SCB	ค่าประมาณ	Effective Gearing	26.19
ประเภท DW	Put	ค่าประมาณ	Sensitivity Index	0.71
ราคาใช้สิทธิต่อหน่วย	121.652	ค่าประมาณ	Fixed Volatility 1	37.0%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	13.46355	ค่าประมาณ	Implied Volatility 2	44.3%
วันซื้อขายวันสุดท้าย	31 ม.ค. 62	ค่าประมาณ	Historical Volatility 3	23.2%
อายุคงเหลือ (วัน)	11	ค่าประมาณ	Time Decay (Per Day)	-5.51%

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
137.50	OTM	13.0%	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
137.00	OTM	12.6%	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
136.50	OTM	12.2%	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
136.00	OTM	11.8%	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
135.50	OTM	11.4%	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
135.00	OTM	11.0%	0.02	0.04	-0.1	0.02	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
134.50	OTM	10.6%	0.02	0.04	-0.1	0.02	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
134.00	OTM	10.2%	0.02	0.04	-0.1	0.02	-0.1	0.02	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
133.50	OTM	9.7%	0.03	0.05	-0.1	0.02	-0.1	0.02	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
133.00	OTM	9.3%	0.03	0.05	-0.1	0.02	-0.1	0.02	-0.1	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
132.50	OTM	8.9%	0.03	0.05	-0.1	0.03	-0.1	0.02	-0.1	0.02	0.0	0.01	0.0	0.01	0.0	0.01	0.0
132.00	OTM	8.5%	0.04	0.05	-0.1	0.03	-0.1	0.02	-0.1	0.02	-0.1	0.01	0.0	0.01	0.0	0.01	0.0
131.50	OTM	8.1%	0.04	0.05	-0.1	0.03	-0.1	0.03	-0.1	0.02	-0.1	0.01	0.0	0.01	0.0	0.01	0.0
131.00	OTM	7.7%	0.05	0.06	-0.1	0.04	-0.1	0.03	-0.1	0.02	-0.1	0.02	-0.1	0.01	0.0	0.01	0.0
130.50	OTM	7.3%	0.05	0.06	-0.1	0.04	-0.1	0.03	-0.1	0.03	-0.1	0.02	-0.1	0.01	0.0	0.01	0.0
130.00	OTM	6.9%	0.06	0.07	-0.1	0.05	-0.1	0.04	-0.1	0.03	-0.1	0.02	-0.1	0.01	0.0	0.01	0.0
129.50	OTM	6.5%	0.06	0.07	-0.2	0.05	-0.1	0.04	-0.1	0.03	-0.1	0.02	-0.1	0.01	-0.1	0.01	0.0
129.00	OTM	6.0%	0.07	0.08	-0.2	0.06	-0.2	0.05	-0.1	0.04	-0.1	0.03	-0.1	0.02	-0.1	0.01	0.0
128.50	OTM	5.6%	0.07	0.08	-0.2	0.06	-0.2	0.05	-0.2	0.04	-0.1	0.03	-0.1	0.02	-0.1	0.01	0.0
128.00	OTM	5.2%	0.08	0.09	-0.2	0.07	-0.2	0.06	-0.2	0.05	-0.2	0.04	-0.1	0.02	-0.1	0.01	-0.1
127.50	OTM	4.8%	0.09	0.10	-0.2	0.08	-0.2	0.07	-0.2	0.05	-0.2	0.04	-0.2	0.03	-0.1	0.02	-0.1
127.00	OTM	4.4%	0.10	0.11	-0.2	0.09	-0.2	0.07	-0.2	0.06	-0.2	0.05	-0.2	0.03	-0.1	0.02	-0.1
126.50	OTM	4.0%	0.11	0.12	-0.3	0.10	-0.3	0.08	-0.2	0.07	-0.2	0.05	-0.2	0.04	-0.2	0.02	-0.1
126.00	OTM	3.6%	0.12	0.13	-0.3	0.10	-0.3	0.09	-0.3	0.08	-0.2	0.06	-0.2	0.04	-0.2	0.03	-0.1
125.50	OTM	3.2%	0.13	0.14	-0.3	0.12	-0.3	0.10	-0.3	0.09	-0.3	0.07	-0.2	0.05	-0.2	0.03	-0.2
125.00	OTM	2.8%	0.14	0.15	-0.3	0.13	-0.3	0.11	-0.3	0.10	-0.3	0.08	-0.3	0.06	-0.2	0.04	-0.2
124.50	OTM	2.3%	0.15	0.17	-0.3	0.14	-0.3	0.12	-0.3	0.11	-0.3	0.09	-0.3	0.07	-0.3	0.05	-0.2
124.00	OTM	1.9%	0.17	0.18	-0.4	0.15	-0.4	0.14	-0.4	0.12	-0.3	0.10	-0.3	0.08	-0.3	0.06	-0.3
123.50	OTM	1.5%	0.18	0.20	-0.4	0.17	-0.4	0.15	-0.4	0.13	-0.4	0.11	-0.4	0.09	-0.3	0.07	-0.3
123.00	OTM	1.1%	0.20	0.21	-0.4	0.18	-0.4	0.16	-0.4	0.15	-0.4	0.13	-0.4	0.11	-0.4	0.08	-0.4
122.50	OTM	0.7%	0.21	0.23	-0.4	0.20	-0.4	0.18	-0.4	0.16	-0.4	0.14	-0.4	0.12	-0.4	0.10	-0.4
122.00	OTM	0.3%	0.23	0.25	-0.5	0.21	-0.5	0.20	-0.5	0.18	-0.5	0.16	-0.5	0.14	-0.5	0.11	-0.5
121.50	ITM	0.1%	0.25	0.26	-0.5	0.23	-0.5	0.21	-0.5	0.20	-0.5	0.18	-0.5	0.16	-0.5	0.13	-0.5
121.00	ITM	0.5%	0.26	0.28	-0.5	0.25	-0.5	0.23	-0.5	0.22	-0.5	0.20	-0.5	0.18	-0.5	0.15	-0.6
120.50	ITM	0.9%	0.28	0.30	-0.5	0.27	-0.5	0.25	-0.6	0.24	-0.6	0.22	-0.6	0.20	-0.6	0.17	-0.6
120.00	ITM	1.4%	0.30	0.33	-0.6	0.29	-0.6	0.27	-0.6	0.26	-0.6	0.24	-0.6	0.22	-0.6	0.19	-0.7
119.50	ITM	1.8%	0.33	0.35	-0.6	0.31	-0.6	0.30	-0.6	0.28	-0.6	0.26	-0.6	0.24	-0.7	0.22	-0.7

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการเงินทอง 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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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
146.50	OTM 20.4%	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
146.00	OTM 20.0%	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
145.50	OTM 19.6%	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
145.00	OTM 19.2%	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
144.50	OTM 18.8%	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
144.00	OTM 18.4%	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
143.50	OTM 18.0%	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
143.00	OTM 17.5%	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
142.50	OTM 17.1%	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
142.00	OTM 16.7%	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
141.50	OTM 16.3%	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
141.00	OTM 15.9%	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
140.50	OTM 15.5%	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
140.00	OTM 15.1%	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
139.50	OTM 14.7%	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
139.00	OTM 14.3%	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
138.50	OTM 13.8%	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
138.00	OTM 13.4%	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
119.00	ITM 2.2%	0.35	-0.6	0.33	-0.6	0.32	-0.6	0.30	-0.7	0.29	-0.7	0.27	-0.7	0.25	-0.7
118.50	ITM 2.6%	0.37	-0.6	0.36	-0.6	0.34	-0.7	0.33	-0.7	0.31	-0.7	0.29	-0.7	0.27	-0.8
118.00	ITM 3.0%	0.40	-0.7	0.38	-0.7	0.37	-0.7	0.35	-0.7	0.34	-0.7	0.32	-0.8	0.30	-0.8
117.50	ITM 3.4%	0.42	-0.7	0.41	-0.7	0.39	-0.7	0.38	-0.7	0.37	-0.8	0.35	-0.8	0.33	-0.8
117.00	ITM 3.8%	0.45	-0.7	0.43	-0.7	0.42	-0.7	0.41	-0.8	0.39	-0.8	0.38	-0.8	0.37	-0.9
116.50	ITM 4.2%	0.47	-0.7	0.46	-0.7	0.45	-0.8	0.44	-0.8	0.42	-0.8	0.41	-0.9	0.40	-0.9
116.00	ITM 4.6%	0.50	-0.8	0.49	-0.8	0.48	-0.8	0.47	-0.8	0.46	-0.8	0.44	-0.9	0.43	-0.9
115.50	ITM 5.1%	0.53	-0.8	0.52	-0.8	0.51	-0.8	0.50	-0.8	0.49	-0.9	0.48	-0.9	0.47	-0.9
115.00	ITM 5.5%	0.56	-0.8	0.55	-0.8	0.54	-0.8	0.53	-0.9	0.52	-0.9	0.51	-0.9	0.50	-1.0
114.50	ITM 5.9%	0.59	-0.8	0.58	-0.8	0.57	-0.8	0.56	-0.9	0.55	-0.9	0.55	-0.9	0.54	-1.0
114.00	ITM 6.3%	0.62	-0.8	0.61	-0.8	0.60	-0.9	0.59	-0.9	0.59	-0.9	0.58	-0.9	0.57	-1.0
113.50	ITM 6.7%	0.65	-0.8	0.64	-0.9	0.63	-0.9	0.63	-0.9	0.62	-0.9	0.62	-1.0	0.61	-1.0
113.00	ITM 7.1%	0.68	-0.9	0.67	-0.9	0.67	-0.9	0.66	-0.9	0.65	-0.9	0.65	-1.0	0.65	-1.0
112.50	ITM 7.5%	0.71	-0.9	0.71	-0.9	0.70	-0.9	0.69	-0.9	0.69	-0.9	0.69	-1.0	0.68	-1.0
112.00	ITM 7.9%	0.75	-0.9	0.74	-0.9	0.73	-0.9	0.73	-0.9	0.72	-1.0	0.72	-1.0	0.72	-1.0
111.50	ITM 8.3%	0.78	-0.9	0.77	-0.9	0.77	-0.9	0.76	-0.9	0.76	-1.0	0.76	-1.0	0.76	-1.0
111.00	ITM 8.8%	0.81	-0.9	0.81	-0.9	0.80	-0.9	0.80	-1.0	0.80	-1.0	0.80	-1.0	0.80	-1.0
110.50	ITM 9.2%	0.85	-0.9	0.84	-0.9	0.84	-0.9	0.84	-1.0	0.83	-1.0	0.83	-1.0	0.83	-1.0

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

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1. คำที่ผู้ออก DW กำหนด

2. 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)

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