



SCB11P1910A

21 มกราคม 2562

หุ้นอ้างอิง	SCB	ค่าประมาณ	Effective Gearing	3.80
ประเภท DW	Put	ค่าประมาณ	Sensitivity Index	1.15
ราคาใช้สิทธิต่อหน่วย	110.000	ค่าประมาณ	Fixed Volatility 1	41.2%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	11.00000	ค่าประมาณ	Implied Volatility 2	40.8%
วันซื้อขายวันสุดท้าย	31 ต.ค. 62	ค่าประมาณ	Historical Volatility 3	23.2%
อายุคงเหลือ (วัน)	284	ค่าประมาณ	Time Decay (Per Day)	-1.24%

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	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
137.50	OTM 25.0%	0.60	0.61	-0.2	0.60	-0.2	0.59	-0.2	0.59	-0.2	0.59	-0.2	0.59	-0.2	0.58	-0.2
137.00	OTM 24.5%	0.61	0.62	-0.2	0.61	-0.2	0.60	-0.2	0.60	-0.2	0.60	-0.2	0.59	-0.2	0.59	-0.2
136.50	OTM 24.1%	0.62	0.63	-0.2	0.62	-0.2	0.61	-0.2	0.61	-0.2	0.61	-0.2	0.60	-0.2	0.60	-0.2
136.00	OTM 23.6%	0.63	0.64	-0.2	0.62	-0.2	0.62	-0.2	0.62	-0.2	0.62	-0.2	0.61	-0.2	0.61	-0.2
135.50	OTM 23.2%	0.64	0.65	-0.2	0.63	-0.2	0.63	-0.2	0.63	-0.2	0.62	-0.2	0.62	-0.2	0.62	-0.2
135.00	OTM 22.7%	0.65	0.66	-0.2	0.64	-0.2	0.64	-0.2	0.64	-0.2	0.63	-0.2	0.63	-0.2	0.63	-0.2
134.50	OTM 22.3%	0.66	0.67	-0.2	0.65	-0.2	0.65	-0.2	0.65	-0.2	0.64	-0.2	0.64	-0.2	0.64	-0.2
134.00	OTM 21.8%	0.67	0.68	-0.2	0.66	-0.2	0.66	-0.2	0.66	-0.2	0.65	-0.2	0.65	-0.2	0.65	-0.2
133.50	OTM 21.4%	0.68	0.69	-0.2	0.67	-0.2	0.67	-0.2	0.67	-0.2	0.66	-0.2	0.66	-0.2	0.66	-0.2
133.00	OTM 20.9%	0.69	0.70	-0.2	0.68	-0.2	0.68	-0.2	0.68	-0.2	0.67	-0.2	0.67	-0.2	0.67	-0.2
132.50	OTM 20.5%	0.70	0.71	-0.2	0.69	-0.2	0.69	-0.2	0.69	-0.2	0.68	-0.2	0.68	-0.2	0.68	-0.2
132.00	OTM 20.0%	0.71	0.72	-0.2	0.70	-0.2	0.70	-0.2	0.70	-0.2	0.69	-0.2	0.69	-0.2	0.69	-0.2
131.50	OTM 19.5%	0.72	0.73	-0.2	0.71	-0.2	0.71	-0.2	0.71	-0.2	0.70	-0.2	0.70	-0.2	0.70	-0.2
131.00	OTM 19.1%	0.73	0.74	-0.2	0.73	-0.2	0.72	-0.2	0.72	-0.2	0.72	-0.2	0.71	-0.2	0.71	-0.2
130.50	OTM 18.6%	0.74	0.75	-0.2	0.74	-0.2	0.73	-0.2	0.73	-0.2	0.73	-0.2	0.72	-0.2	0.72	-0.2
130.00	OTM 18.2%	0.75	0.76	-0.2	0.75	-0.2	0.74	-0.2	0.74	-0.2	0.74	-0.2	0.73	-0.2	0.73	-0.2
129.50	OTM 17.7%	0.76	0.77	-0.2	0.76	-0.2	0.75	-0.2	0.75	-0.2	0.75	-0.2	0.75	-0.2	0.74	-0.2
129.00	OTM 17.3%	0.77	0.78	-0.3	0.77	-0.2	0.77	-0.2	0.76	-0.2	0.76	-0.2	0.76	-0.2	0.75	-0.2
128.50	OTM 16.8%	0.78	0.80	-0.3	0.78	-0.3	0.78	-0.3	0.77	-0.3	0.77	-0.3	0.77	-0.3	0.76	-0.3
128.00	OTM 16.4%	0.80	0.81	-0.3	0.79	-0.3	0.79	-0.3	0.79	-0.3	0.78	-0.3	0.78	-0.3	0.78	-0.3
127.50	OTM 15.9%	0.81	0.82	-0.3	0.80	-0.3	0.80	-0.3	0.80	-0.3	0.79	-0.3	0.79	-0.3	0.79	-0.3
127.00	OTM 15.5%	0.82	0.83	-0.3	0.82	-0.3	0.81	-0.3	0.81	-0.3	0.81	-0.3	0.80	-0.3	0.80	-0.3
126.50	OTM 15.0%	0.83	0.84	-0.3	0.83	-0.3	0.82	-0.3	0.82	-0.3	0.82	-0.3	0.82	-0.3	0.81	-0.3
126.00	OTM 14.5%	0.84	0.86	-0.3	0.84	-0.3	0.84	-0.3	0.83	-0.3	0.83	-0.3	0.83	-0.3	0.82	-0.3
125.50	OTM 14.1%	0.86	0.87	-0.3	0.85	-0.3	0.85	-0.3	0.85	-0.3	0.84	-0.3	0.84	-0.3	0.84	-0.3
125.00	OTM 13.6%	0.87	0.88	-0.3	0.87	-0.3	0.86	-0.3	0.86	-0.3	0.86	-0.3	0.85	-0.3	0.85	-0.3
124.50	OTM 13.2%	0.88	0.89	-0.3	0.88	-0.3	0.87	-0.3	0.87	-0.3	0.87	-0.3	0.87	-0.3	0.86	-0.3
124.00	OTM 12.7%	0.89	0.91	-0.3	0.89	-0.3	0.89	-0.3	0.88	-0.3	0.88	-0.3	0.88	-0.3	0.87	-0.3
123.50	OTM 12.3%	0.91	0.92	-0.3	0.90	-0.3	0.90	-0.3	0.90	-0.3	0.89	-0.3	0.89	-0.3	0.89	-0.3
123.00	OTM 11.8%	0.92	0.93	-0.3	0.92	-0.3	0.91	-0.3	0.91	-0.3	0.91	-0.3	0.90	-0.3	0.90	-0.3
122.50	OTM 11.4%	0.93	0.95	-0.3	0.93	-0.3	0.93	-0.3	0.92	-0.3	0.92	-0.3	0.92	-0.3	0.91	-0.3
122.00	OTM 10.9%	0.95	0.96	-0.3	0.94	-0.3	0.94	-0.3	0.94	-0.3	0.93	-0.3	0.93	-0.3	0.93	-0.3
121.50	OTM 10.5%	0.96	0.98	-0.3	0.96	-0.3	0.95	-0.3	0.95	-0.3	0.95	-0.3	0.95	-0.3	0.94	-0.3
121.00	OTM 10.0%	0.98	0.99	-0.3	0.97	-0.3	0.97	-0.3	0.97	-0.3	0.96	-0.3	0.96	-0.3	0.96	-0.3
120.50	OTM 9.5%	0.99	1.00	-0.3	0.99	-0.3	0.98	-0.3	0.98	-0.3	0.98	-0.3	0.97	-0.3	0.97	-0.3
120.00	OTM 9.1%	1.00	1.02	-0.3	1.00	-0.3	1.00	-0.3	0.99	-0.3	0.99	-0.3	0.99	-0.3	0.98	-0.3
119.50	OTM 8.6%	1.02	1.03	-0.3	1.02	-0.3	1.01	-0.3	1.01	-0.3	1.00	-0.3	1.00	-0.3	1.00	-0.3

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

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

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



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21 มกราคม 2562

หุ้นอ้างอิง SCB
ประเภท DW Put
ราคาใช้สิทธิต่อหน่วย 110.000
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 11.00000
วันซื้อขายวันสุดท้าย 31 ต.ค. 62
อายุคงเหลือ (วัน) 284

ค่าประมาณ Effective Gearing 3.80
ค่าประมาณ Sensitivity Index 1.15
ค่าประมาณ Fixed Volatility 1 41.2%
ค่าประมาณ Implied Volatility 2 40.8%
ค่าประมาณ Historical Volatility 3 23.2%
ค่าประมาณ Time Decay (Per Day) -1.24%

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 33.2%	0.46	-0.2	0.46	-0.2	0.45	-0.2	0.45	-0.2	0.45	-0.2	0.44	-0.2	0.44	-0.2
146.00	OTM 32.7%	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.45	-0.2	0.45	-0.2	0.45	-0.2
145.50	OTM 32.3%	0.47	-0.2	0.47	-0.2	0.47	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2
145.00	OTM 31.8%	0.48	-0.2	0.48	-0.2	0.47	-0.2	0.47	-0.2	0.47	-0.2	0.47	-0.2	0.46	-0.2
144.50	OTM 31.4%	0.49	-0.2	0.48	-0.2	0.48	-0.2	0.48	-0.2	0.47	-0.2	0.47	-0.2	0.47	-0.2
144.00	OTM 30.9%	0.49	-0.2	0.49	-0.2	0.49	-0.2	0.49	-0.2	0.48	-0.2	0.48	-0.2	0.48	-0.2
143.50	OTM 30.5%	0.50	-0.2	0.50	-0.2	0.50	-0.2	0.49	-0.2	0.49	-0.2	0.49	-0.2	0.48	-0.2
143.00	OTM 30.0%	0.51	-0.2	0.51	-0.2	0.50	-0.2	0.50	-0.2	0.50	-0.2	0.49	-0.2	0.49	-0.2
142.50	OTM 29.5%	0.52	-0.2	0.51	-0.2	0.51	-0.2	0.51	-0.2	0.50	-0.2	0.50	-0.2	0.50	-0.2
142.00	OTM 29.1%	0.52	-0.2	0.52	-0.2	0.52	-0.2	0.52	-0.2	0.51	-0.2	0.51	-0.2	0.51	-0.2
141.50	OTM 28.6%	0.53	-0.2	0.53	-0.2	0.53	-0.2	0.52	-0.2	0.52	-0.2	0.52	-0.2	0.52	-0.2
141.00	OTM 28.2%	0.54	-0.2	0.54	-0.2	0.53	-0.2	0.53	-0.2	0.53	-0.2	0.53	-0.2	0.52	-0.2
140.50	OTM 27.7%	0.55	-0.2	0.55	-0.2	0.54	-0.2	0.54	-0.2	0.54	-0.2	0.53	-0.2	0.53	-0.2
140.00	OTM 27.3%	0.56	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2	0.54	-0.2	0.54	-0.2	0.54	-0.2
139.50	OTM 26.8%	0.57	-0.2	0.56	-0.2	0.56	-0.2	0.56	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2
139.00	OTM 26.4%	0.57	-0.2	0.57	-0.2	0.57	-0.2	0.56	-0.2	0.56	-0.2	0.56	-0.2	0.56	-0.2
138.50	OTM 25.9%	0.58	-0.2	0.58	-0.2	0.58	-0.2	0.57	-0.2	0.57	-0.2	0.57	-0.2	0.56	-0.2
138.00	OTM 25.5%	0.59	-0.2	0.59	-0.2	0.59	-0.2	0.58	-0.2	0.58	-0.2	0.58	-0.2	0.57	-0.2
119.00	OTM 8.2%	1.03	-0.3	1.03	-0.3	1.03	-0.3	1.02	-0.3	1.02	-0.3	1.02	-0.3	1.01	-0.3
118.50	OTM 7.7%	1.05	-0.3	1.04	-0.3	1.04	-0.3	1.04	-0.3	1.03	-0.3	1.03	-0.3	1.03	-0.3
118.00	OTM 7.3%	1.06	-0.3	1.06	-0.3	1.06	-0.3	1.05	-0.3	1.05	-0.3	1.05	-0.3	1.04	-0.3
117.50	OTM 6.8%	1.08	-0.3	1.08	-0.3	1.07	-0.3	1.07	-0.3	1.06	-0.3	1.06	-0.3	1.06	-0.3
117.00	OTM 6.4%	1.09	-0.3	1.09	-0.3	1.09	-0.3	1.08	-0.3	1.08	-0.3	1.08	-0.3	1.07	-0.3
116.50	OTM 5.9%	1.11	-0.3	1.11	-0.3	1.10	-0.3	1.10	-0.3	1.10	-0.3	1.09	-0.3	1.09	-0.3
116.00	OTM 5.5%	1.13	-0.4	1.12	-0.4	1.12	-0.4	1.12	-0.4	1.11	-0.4	1.11	-0.4	1.11	-0.4
115.50	OTM 5.0%	1.14	-0.4	1.14	-0.4	1.13	-0.4	1.13	-0.4	1.13	-0.4	1.13	-0.4	1.12	-0.4
115.00	OTM 4.5%	1.16	-0.4	1.15	-0.4	1.15	-0.4	1.15	-0.4	1.14	-0.4	1.14	-0.4	1.14	-0.4
114.50	OTM 4.1%	1.17	-0.4	1.17	-0.4	1.17	-0.4	1.16	-0.4	1.16	-0.4	1.16	-0.4	1.15	-0.4
114.00	OTM 3.6%	1.19	-0.4	1.19	-0.4	1.18	-0.4	1.18	-0.4	1.18	-0.4	1.17	-0.4	1.17	-0.4
113.50	OTM 3.2%	1.21	-0.4	1.20	-0.4	1.20	-0.4	1.20	-0.4	1.19	-0.4	1.19	-0.4	1.19	-0.4
113.00	OTM 2.7%	1.23	-0.4	1.22	-0.4	1.22	-0.4	1.22	-0.4	1.21	-0.4	1.21	-0.4	1.21	-0.4
112.50	OTM 2.3%	1.24	-0.4	1.24	-0.4	1.24	-0.4	1.23	-0.4	1.23	-0.4	1.23	-0.4	1.22	-0.4
112.00	OTM 1.8%	1.26	-0.4	1.26	-0.4	1.25	-0.4	1.25	-0.4	1.25	-0.4	1.24	-0.4	1.24	-0.4
111.50	OTM 1.4%	1.28	-0.4	1.27	-0.4	1.27	-0.4	1.27	-0.4	1.26	-0.4	1.26	-0.4	1.26	-0.4
111.00	OTM 0.9%	1.30	-0.4	1.29	-0.4	1.29	-0.4	1.29	-0.4	1.28	-0.4	1.28	-0.4	1.28	-0.4
110.50	OTM 0.5%	1.31	-0.4	1.31	-0.4	1.31	-0.4	1.30	-0.4	1.30	-0.4	1.30	-0.4	1.29	-0.4

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