



TISC11C1910A

21 มกราคม 2562

หุ้นอ้างอิง TISCO
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 96.000
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 13.00000
 วันซื้อขายวันสุดท้าย 31 ต.ค. 62
 อายุคงเหลือ (วัน) 284

ค่าประมาณ Effective Gearing 3.94
 ค่าประมาณ Sensitivity Index 0.83
 ค่าประมาณ Fixed Volatility 1 48.9%
 ค่าประมาณ Implied Volatility 2 50.1%
 ค่าประมาณ Historical Volatility 3 14.8%
 ค่าประมาณ Time Decay (Per Day) 0.67%

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	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
84.25	OTM 12.2%	0.82	0.83	0.5	0.82	0.5	0.82	0.5	0.82	0.5	0.81	0.5	0.81	0.5	0.81	0.5
84.00	OTM 12.5%	0.82	0.83	0.5	0.81	0.5	0.81	0.5	0.81	0.5	0.80	0.5	0.80	0.5	0.80	0.5
83.75	OTM 12.8%	0.81	0.82	0.5	0.80	0.5	0.80	0.5	0.80	0.5	0.79	0.5	0.79	0.5	0.79	0.5
83.50	OTM 13.0%	0.80	0.81	0.5	0.79	0.5	0.79	0.5	0.79	0.5	0.79	0.5	0.78	0.5	0.78	0.5
83.25	OTM 13.3%	0.79	0.80	0.5	0.79	0.5	0.78	0.5	0.78	0.5	0.78	0.5	0.77	0.5	0.77	0.5
83.00	OTM 13.5%	0.78	0.79	0.5	0.78	0.5	0.77	0.5	0.77	0.5	0.77	0.5	0.76	0.5	0.76	0.5
82.75	OTM 13.8%	0.77	0.78	0.5	0.77	0.5	0.76	0.5	0.76	0.5	0.76	0.5	0.76	0.5	0.75	0.5
82.50	OTM 14.1%	0.76	0.77	0.5	0.76	0.5	0.76	0.5	0.75	0.5	0.75	0.5	0.75	0.5	0.74	0.5
82.25	OTM 14.3%	0.75	0.76	0.5	0.75	0.5	0.75	0.5	0.74	0.5	0.74	0.5	0.74	0.5	0.73	0.5
82.00	OTM 14.6%	0.74	0.75	0.5	0.74	0.5	0.74	0.5	0.73	0.5	0.73	0.5	0.73	0.5	0.73	0.5
81.75	OTM 14.8%	0.73	0.74	0.5	0.73	0.5	0.73	0.5	0.73	0.5	0.72	0.5	0.72	0.5	0.72	0.4
81.50	OTM 15.1%	0.73	0.74	0.5	0.72	0.5	0.72	0.4	0.72	0.4	0.71	0.4	0.71	0.4	0.71	0.4
81.25	OTM 15.4%	0.72	0.73	0.4	0.71	0.4	0.71	0.4	0.71	0.4	0.71	0.4	0.70	0.4	0.70	0.4
81.00	OTM 15.6%	0.71	0.72	0.4	0.71	0.4	0.70	0.4	0.70	0.4	0.70	0.4	0.69	0.4	0.69	0.4
80.75	OTM 15.9%	0.70	0.71	0.4	0.70	0.4	0.69	0.4	0.69	0.4	0.69	0.4	0.69	0.4	0.68	0.4
80.50	OTM 16.1%	0.69	0.70	0.4	0.69	0.4	0.69	0.4	0.68	0.4	0.68	0.4	0.68	0.4	0.67	0.4
80.25	OTM 16.4%	0.68	0.69	0.4	0.68	0.4	0.68	0.4	0.68	0.4	0.67	0.4	0.67	0.4	0.67	0.4
80.00	OTM 16.7%	0.68	0.69	0.4	0.67	0.4	0.67	0.4	0.67	0.4	0.66	0.4	0.66	0.4	0.66	0.4
79.75	OTM 16.9%	0.67	0.68	0.4	0.66	0.4	0.66	0.4	0.66	0.4	0.66	0.4	0.65	0.4	0.65	0.4
79.50	OTM 17.2%	0.66	0.67	0.4	0.66	0.4	0.65	0.4	0.65	0.4	0.65	0.4	0.64	0.4	0.64	0.4
79.25	OTM 17.4%	0.65	0.66	0.4	0.65	0.4	0.64	0.4	0.64	0.4	0.64	0.4	0.64	0.4	0.63	0.4
79.00	OTM 17.7%	0.64	0.65	0.4	0.64	0.4	0.64	0.4	0.63	0.4	0.63	0.4	0.63	0.4	0.63	0.4
78.75	OTM 18.0%	0.63	0.64	0.4	0.63	0.4	0.63	0.4	0.63	0.4	0.62	0.4	0.62	0.4	0.62	0.4
78.50	OTM 18.2%	0.63	0.64	0.4	0.62	0.4	0.62	0.4	0.62	0.4	0.62	0.4	0.61	0.4	0.61	0.4
78.25	OTM 18.5%	0.62	0.63	0.4	0.62	0.4	0.61	0.4	0.61	0.4	0.61	0.4	0.60	0.4	0.60	0.4
78.00	OTM 18.8%	0.61	0.62	0.4	0.61	0.4	0.60	0.4	0.60	0.4	0.60	0.4	0.60	0.4	0.59	0.4
77.75	OTM 19.0%	0.60	0.61	0.4	0.60	0.4	0.60	0.4	0.59	0.4	0.59	0.4	0.59	0.4	0.59	0.4
77.50	OTM 19.3%	0.59	0.60	0.4	0.59	0.4	0.59	0.4	0.59	0.4	0.58	0.4	0.58	0.4	0.58	0.4
77.25	OTM 19.5%	0.59	0.60	0.4	0.58	0.4	0.58	0.4	0.58	0.4	0.58	0.4	0.57	0.4	0.57	0.4
77.00	OTM 19.8%	0.58	0.59	0.4	0.58	0.4	0.57	0.4	0.57	0.4	0.57	0.4	0.57	0.4	0.56	0.4
76.75	OTM 20.1%	0.57	0.58	0.4	0.57	0.4	0.57	0.4	0.56	0.4	0.56	0.4	0.56	0.4	0.56	0.4
76.50	OTM 20.3%	0.56	0.57	0.4	0.56	0.4	0.56	0.4	0.56	0.4	0.55	0.4	0.55	0.4	0.55	0.4
76.25	OTM 20.6%	0.56	0.57	0.4	0.55	0.4	0.55	0.4	0.55	0.4	0.55	0.4	0.54	0.4	0.54	0.4
76.00	OTM 20.8%	0.55	0.56	0.4	0.55	0.4	0.54	0.4	0.54	0.4	0.54	0.4	0.54	0.4	0.53	0.4
75.75	OTM 21.1%	0.54	0.55	0.4	0.54	0.4	0.54	0.4	0.53	0.4	0.53	0.4	0.53	0.4	0.53	0.4
75.50	OTM 21.4%	0.53	0.54	0.4	0.53	0.4	0.53	0.4	0.53	0.4	0.52	0.4	0.52	0.4	0.52	0.4
75.25	OTM 21.6%	0.53	0.54	0.4	0.52	0.4	0.52	0.4	0.52	0.4	0.52	0.4	0.51	0.4	0.51	0.4

<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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		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
88.75	OTM 7.6%	1.00	0.5	1.00	0.5	0.99	0.5	0.99	0.5	0.99	0.5	0.98	0.5	0.98	0.5
88.50	OTM 7.8%	0.99	0.5	0.99	0.5	0.98	0.5	0.98	0.5	0.98	0.5	0.97	0.5	0.97	0.5
88.25	OTM 8.1%	0.98	0.5	0.98	0.5	0.97	0.5	0.97	0.5	0.97	0.5	0.96	0.5	0.96	0.5
88.00	OTM 8.3%	0.97	0.5	0.97	0.5	0.96	0.5	0.96	0.5	0.96	0.5	0.95	0.5	0.95	0.5
87.75	OTM 8.6%	0.96	0.5	0.96	0.5	0.95	0.5	0.95	0.5	0.95	0.5	0.94	0.5	0.94	0.5
87.50	OTM 8.9%	0.95	0.5	0.95	0.5	0.94	0.5	0.94	0.5	0.94	0.5	0.93	0.5	0.93	0.5
87.25	OTM 9.1%	0.94	0.5	0.94	0.5	0.93	0.5	0.93	0.5	0.93	0.5	0.92	0.5	0.92	0.5
87.00	OTM 9.4%	0.93	0.5	0.93	0.5	0.92	0.5	0.92	0.5	0.92	0.5	0.91	0.5	0.91	0.5
86.75	OTM 9.6%	0.92	0.5	0.92	0.5	0.91	0.5	0.91	0.5	0.91	0.5	0.90	0.5	0.90	0.5
86.50	OTM 9.9%	0.91	0.5	0.91	0.5	0.90	0.5	0.90	0.5	0.90	0.5	0.89	0.5	0.89	0.5
86.25	OTM 10.2%	0.90	0.5	0.90	0.5	0.89	0.5	0.89	0.5	0.89	0.5	0.88	0.5	0.88	0.5
86.00	OTM 10.4%	0.89	0.5	0.89	0.5	0.88	0.5	0.88	0.5	0.88	0.5	0.88	0.5	0.87	0.5
85.75	OTM 10.7%	0.88	0.5	0.88	0.5	0.88	0.5	0.87	0.5	0.87	0.5	0.87	0.5	0.86	0.5
85.50	OTM 10.9%	0.87	0.5	0.87	0.5	0.87	0.5	0.86	0.5	0.86	0.5	0.86	0.5	0.85	0.5
85.25	OTM 11.2%	0.86	0.5	0.86	0.5	0.86	0.5	0.85	0.5	0.85	0.5	0.85	0.5	0.84	0.5
85.00	OTM 11.5%	0.85	0.5	0.85	0.5	0.85	0.5	0.84	0.5	0.84	0.5	0.84	0.5	0.83	0.5
84.75	OTM 11.7%	0.84	0.5	0.84	0.5	0.84	0.5	0.83	0.5	0.83	0.5	0.83	0.5	0.82	0.5
84.50	OTM 12.0%	0.83	0.5	0.83	0.5	0.83	0.5	0.82	0.5	0.82	0.5	0.82	0.5	0.82	0.5
75.00	OTM 21.9%	0.52	0.4	0.52	0.4	0.51	0.4	0.51	0.4	0.51	0.4	0.51	0.4	0.50	0.4
74.75	OTM 22.1%	0.51	0.4	0.51	0.4	0.51	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.50	0.4
74.50	OTM 22.4%	0.51	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.49	0.4	0.49	0.4
74.25	OTM 22.7%	0.50	0.4	0.50	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.48	0.4
74.00	OTM 22.9%	0.49	0.4	0.49	0.4	0.49	0.4	0.48	0.4	0.48	0.4	0.48	0.4	0.48	0.4
73.75	OTM 23.2%	0.48	0.4	0.48	0.4	0.48	0.4	0.48	0.4	0.47	0.4	0.47	0.4	0.47	0.4
73.50	OTM 23.4%	0.48	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4
73.25	OTM 23.7%	0.47	0.4	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.46	0.3
73.00	OTM 24.0%	0.46	0.4	0.46	0.4	0.46	0.3	0.46	0.3	0.45	0.3	0.45	0.3	0.45	0.3
72.75	OTM 24.2%	0.46	0.3	0.45	0.3	0.45	0.3	0.45	0.3	0.45	0.3	0.44	0.3	0.44	0.3
72.50	OTM 24.5%	0.45	0.3	0.45	0.3	0.45	0.3	0.44	0.3	0.44	0.3	0.44	0.3	0.44	0.3
72.25	OTM 24.7%	0.44	0.3	0.44	0.3	0.44	0.3	0.44	0.3	0.43	0.3	0.43	0.3	0.43	0.3
72.00	OTM 25.0%	0.44	0.3	0.43	0.3	0.43	0.3	0.43	0.3	0.43	0.3	0.43	0.3	0.42	0.3
71.75	OTM 25.3%	0.43	0.3	0.43	0.3	0.43	0.3	0.42	0.3	0.42	0.3	0.42	0.3	0.42	0.3
71.50	OTM 25.5%	0.42	0.3	0.42	0.3	0.42	0.3	0.42	0.3	0.41	0.3	0.41	0.3	0.41	0.3
71.25	OTM 25.8%	0.42	0.3	0.42	0.3	0.41	0.3	0.41	0.3	0.41	0.3	0.41	0.3	0.40	0.3
71.00	OTM 26.0%	0.41	0.3	0.41	0.3	0.41	0.3	0.40	0.3	0.40	0.3	0.40	0.3	0.40	0.3
70.75	OTM 26.3%	0.41	0.3	0.40	0.3	0.40	0.3	0.40	0.3	0.40	0.3	0.39	0.3	0.39	0.3

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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

- คำที่คำนวณตามสมมติฐานของขมรวนกันชงกัก 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