SCB11P2005A

1 พฤศจิกายน 2562

หุ้นอ้างอิง	SCB	ค่าประมาณ Effective Gearing	3.44
ประเภท DW	Put	ค่าประมาณ Sensitivity Index	1.73
ราคาใช้สิทธิต่อหน่วย	108.153	ค่าประมาณ Fixed Volatility 1	45.7%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	10.86475	ค่าประมาณ Implied Volatility 2	44.3%
วันซื้อขายวันสุดท้าย	29 พ.ค. 63	ค่าประมาณ Historical Volatility 3	25.8%
อายุคงเหลือ (วัน)	211	ค่าประมาณ Time Decay (Per Day)	0.38%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Offer Price)	สถานะ	1 พ.ย. 62			4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
121.00	OTM 11.9%	0.85	0.87	-0.3	0.85	-0.3	0.84	-0.3	0.84	-0.3	0.83	-0.3	0.83	-0.3	0.83	-0.3
120.50	OTM 11.4%	0.87	0.88	-0.3	0.86	-0.3	0.86	-0.3	0.85	-0.3	0.85	-0.3	0.84	-0.3	0.84	-0.3
120.00	OTM 11.0%	0.88	0.89	-0.3	0.88	-0.3	0.87	-0.3	0.87	-0.3	0.86	-0.3	0.86	-0.3	0.85	-0.3
119.50	OTM 10.5%	0.89	0.91	-0.3	0.89	-0.3	0.88	-0.3	0.88	-0.3	0.88	-0.3	0.87	-0.3	0.87	-0.3
119.00	OTM 10.0%	0.91	0.92	-0.3	0.90	-0.3	0.90	-0.3	0.89	-0.3	0.89	-0.3	0.89	-0.3	0.88	-0.3
118.50	OTM 9.6%	0.92	0.94	-0.3	0.92	-0.3	0.91	-0.3	0.91	-0.3	0.90	-0.3	0.90	-0.3	0.90	-0.3
118.00	OTM 9.1%	0.94	0.95	-0.3	0.93	-0.3	0.93	-0.3	0.92	-0.3	0.92	-0.3	0.91	-0.3	0.91	-0.3
117.50	OTM 8.6%	0.95	0.97	-0.3	0.95	-0.3	0.94	-0.3	0.94	-0.3	0.93	-0.3	0.93	-0.3	0.93	-0.3
117.00	OTM 8.2%	0.97	0.98	-0.3	0.96	-0.3	0.96	-0.3	0.95	-0.3	0.95	-0.3	0.94	-0.3	0.94	-0.3
116.50	OTM 7.7%	0.98	1.00	-0.3	0.98	-0.3	0.97	-0.3	0.97	-0.3	0.96	-0.3	0.96	-0.3	0.96	-0.3
116.00	OTM 7.3%	1.00	1.01	-0.3	0.99	-0.3	0.99	-0.3	0.98	-0.3	0.98	-0.3	0.97	-0.3	0.97	-0.3
115.50	OTM 6.8%	1.01	1.03	-0.3	1.01	-0.3	1.00	-0.3	1.00	-0.3	1.00	-0.3	0.99	-0.3	0.99	-0.3
115.00	OTM 6.3%	1.03	1.04	-0.3	1.02	-0.3	1.02	-0.3	1.02	-0.3	1.01	-0.3	1.01	-0.3	1.00	-0.3
114.50	OTM 5.9%	1.04	1.06	-0.4	1.04	-0.4	1.04	-0.4	1.03	-0.4	1.03	-0.4	1.02	-0.4	1.02	-0.4
114.00	OTM 5.4%	1.06	1.08	-0.4	1.06	-0.4	1.05	-0.4	1.05	-0.4	1.04	-0.4	1.04	-0.4	1.03	-0.4
113.50	OTM 4.9%	1.08	1.09	-0.4	1.07	-0.4	1.07	-0.4	1.06	-0.4	1.06	-0.4	1.06	-0.4	1.05	-0.4
113.00	OTM 4.5%	1.09	1.11	-0.4	1.09	-0.4	1.09	-0.4	1.08	-0.4	1.08	-0.4	1.07	-0.4	1.07	-0.4
112.50	OTM 4.0%	1.11	1.13	-0.4	1.11	-0.4	1.10	-0.4	1.10	-0.4	1.09	-0.4	1.09	-0.4	1.09	-0.4
112.00	OTM 3.6%	1.13	1.15	-0.4	1.12	-0.4	1.12	-0.4	1.12	-0.4	1.11	-0.4	1.11	-0.4	1.10	-0.4
111.50	OTM 3.1%	1.15	1.16	-0.4	1.14	-0.4	1.14	-0.4	1.13	-0.4	1.13	-0.4	1.12	-0.4	1.12	-0.4
111.00	OTM 2.6%	1.16	1.18	-0.4	1.16	-0.4	1.16	-0.4	1.15	-0.4	1.15	-0.4	1.14	-0.4	1.14	-0.4
110.50	OTM 2.2%	1.18	1.20	-0.4	1.18	-0.4	1.17	-0.4	1.17	-0.4	1.16	-0.4	1.16	-0.4	1.16	-0.4
110.00	OTM 1.7%	1.20	1.22	-0.4	1.20	-0.4	1.19	-0.4	1.19	-0.4	1.18	-0.4	1.18	-0.4	1.17	-0.4
109.50	OTM 1.2%	1.22	1.24	-0.4	1.21	-0.4	1.21	-0.4	1.21	-0.4	1.20	-0.4	1.20	-0.4	1.19	-0.4
109.00	OTM 0.8%	1.24	1.26	-0.4	1.23	-0.4	1.23	-0.4	1.22	-0.4	1.22	-0.4	1.21	-0.4	1.21	-0.4
108.50	OTM 0.3%	1.26	1.27	-0.4	1.25	-0.4	1.25	-0.4	1.24	-0.4	1.24	-0.4	1.23	-0.4	1.23	-0.4
108.00	ITM 0.1%	1.27	1.29	-0.4	1.27	-0.4	1.27	-0.4	1.26	-0.4	1.26	-0.4	1.25	-0.4	1.25	-0.4
107.50	ITM 0.6%	1.29	1.31	-0.4	1.29	-0.4	1.29	-0.4	1.28	-0.4	1.28	-0.4	1.27	-0.4	1.27	-0.4
107.00	ITM 1.1%	1.31	1.33	-0.4	1.31	-0.4	1.31	-0.4	1.30	-0.4	1.30	-0.4	1.29	-0.4	1.29	-0.4
106.50	ITM 1.5%	1.33	1.35	-0.4	1.33	-0.4	1.33	-0.4	1.32	-0.4	1.32	-0.4	1.31	-0.4	1.31	-0.4
106.00	ITM 2.0%	1.35	1.37	-0.4	1.35	-0.4	1.35	-0.4	1.34	-0.4	1.34	-0.4	1.33	-0.4	1.33	-0.4
105.50	ITM 2.5%	1.37	1.39	-0.4	1.37	-0.4	1.37	-0.4	1.36	-0.4	1.36	-0.4	1.35	-0.4	1.35	-0.4
105.00	ITM 2.9%	1.39	1.42	-0.5	1.39	-0.5	1.39	-0.5	1.38	-0.5	1.38	-0.5	1.37	-0.5	1.37	-0.5
104.50	ITM 3.4%	1.42	1.44	-0.5	1.41	-0.5	1.41	-0.5	1.40	-0.5	1.40	-0.5	1.39	-0.5	1.39	-0.5
104.00	ITM 3.8%	1.44	1.46	-0.5	1.43	-0.5	1.43	-0.5	1.42	-0.5	1.42	-0.5	1.42	-0.5	1.41	-0.5
103.50	ITM 4.3%	1.46	1.48	-0.5	1.45	-0.5	1.45	-0.5	1.45	-0.5	1.44	-0.5	1.44	-0.5	1.43	-0.5
103.00	ITM 4.8%	1.48	1.50	-0.5	1.48	-0.5	1.47	-0.5	1.47	-0.5	1.46	-0.5	1.46	-0.5	1.46	-0.5

http://kswarrants.kasikornsecurities.com/

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

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8. Dividends are not included in the calculation.
9. 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. ค่าที่ผู้ออก DW กำหนด
2. ค่าที่คำนวณตามสมมติฐานของชมรมวาณิชธนกิจ อ้างอิง http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf
3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited

KASIKORNTHAI

KSecurities

SCB11P2005A — 1 พฤศจิกายน 2562

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อายุคงเหลือ (วัน)	211	ค่าประมาณ Time Decay (Per Day)	0.38%

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ราคาหุ้นอ้างอิง (Offer Price)	สถานะ	1 พ.ย. 62		4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
130.00	OTM 20.2%	0.64	-0.2	0.63	-0.2	0.63	-0.2	0.63	-0.2	0.62	-0.2	0.62	-0.2	0.61	-0.2
129.50	OTM 19.7%	0.65	-0.2		-0.2	0.64	-0.2	0.64	-0.2	0.63	-0.2	0.63	-0.2	0.62	-0.2
129.00	OTM 19.3%	0.66	-0.2	0.65	-0.2	0.65	-0.2	0.65	-0.2	0.64	-0.2	0.64	-0.2	0.63	-0.2
128.50	OTM 18.8%	0.67	-0.2	0.67	-0.2	0.66	-0.2	0.66	-0.2	0.65	-0.2	0.65	-0.2	0.64	-0.2
128.00	OTM 18.4%	0.68	-0.2	0.68	-0.2	0.67	-0.2	0.67	-0.2	0.66	-0.2	0.66	-0.2	0.66	-0.2
127.50	OTM 17.9%	0.69	-0.2	0.69	-0.2	0.68	-0.2	0.68	-0.2	0.67	-0.2	0.67	-0.2	0.67	-0.2
127.00	OTM 17.4%	0.70	-0.2	0.70	-0.2	0.69	-0.2	0.69	-0.2	0.69	-0.2	0.68	-0.2	0.68	-0.2
126.50	OTM 17.0%	0.71	-0.3	0.71	-0.3	0.71	-0.2	0.70	-0.2	0.70	-0.2	0.69	-0.2	0.69	-0.2
126.00	OTM 16.5%	0.73	-0.3	0.72	-0.3	0.72	-0.3	0.71	-0.3	0.71	-0.3	0.70	-0.3	0.70	-0.3
125.50	OTM 16.0%	0.74	-0.3	0.73	-0.3	0.73	-0.3	0.72	-0.3	0.72	-0.3	0.72	-0.3	0.71	-0.3
125.00	OTM 15.6%	0.75	-0.3	0.75	-0.3	0.74	-0.3	0.74	-0.3	0.73	-0.3	0.73	-0.3	0.72	-0.3
124.50	OTM 15.1%	0.76	-0.3	0.76	-0.3	0.75	-0.3	0.75	-0.3	0.74	-0.3	0.74	-0.3	0.74	-0.3
124.00	OTM 14.7%	0.77	-0.3	0.77	-0.3	0.77	-0.3	0.76	-0.3	0.76	-0.3	0.75	-0.3	0.75	-0.3
123.50	OTM 14.2%	0.79	-0.3	0.78	-0.3	0.78	-0.3	0.77	-0.3	0.77	-0.3	0.76	-0.3	0.76	-0.3
123.00	OTM 13.7%	0.80	-0.3	0.80	-0.3	0.79	-0.3	0.79	-0.3	0.78	-0.3	0.78	-0.3	0.77	-0.3
122.50	OTM 13.3%	0.81	-0.3	0.81	-0.3	0.80	-0.3	0.80	-0.3	0.79	-0.3	0.79	-0.3	0.79	-0.3
122.00	OTM 12.8%	0.82	-0.3	0.82	-0.3	0.82	-0.3	0.81	-0.3	0.81	-0.3	0.80	-0.3	0.80	-0.3
121.50	OTM 12.3%	0.84	-0.3	0.83	-0.3	0.83	-0.3	0.83	-0.3	0.82	-0.3	0.82	-0.3	0.81	-0.3
102.50	ITM 5.2%	1.50	-0.5	1.50	-0.5	1.49	-0.5	1.49	-0.5	1.49	-0.5	1.48	-0.5	1.48	-0.5
102.00	ITM 5.7%	1.52	-0.5	1.52	-0.5	1.52	-0.5	1.51	-0.5	1.51	-0.5	1.50	-0.5	1.50	-0.5
101.50	ITM 6.2%	1.55	-0.5	1.54	-0.5	1.54	-0.5	1.53	-0.5	1.53	-0.5	1.53	-0.5	1.52	-0.5
101.00	ITM 6.6%	1.57	-0.5	1.57	-0.5	1.56	-0.5	1.56	-0.5	1.55	-0.5	1.55	-0.5	1.55	-0.5
100.50	ITM 7.1%	1.59	-0.5	1.59	-0.5	1.58	-0.5	1.58	-0.5	1.58	-0.5	1.57	-0.5	1.57	-0.5
100.00	ITM 7.5%	1.61	-0.5	1.61	-0.5	1.61	-0.5	1.60	-0.5	1.60	-0.5	1.60	-0.5	1.59	-0.5
99.75	ITM 7.8%	1.63	-0.5	1.62	-0.5	1.62	-0.5	1.62	-0.5	1.61	-0.5	1.61	-0.5	1.60	-0.5
99.50	ITM 8.0%	1.64	-0.5	1.64	-0.5	1.63	-0.5	1.63	-0.5	1.62	-0.5	1.62	-0.5	1.62	-0.5
99.25	ITM 8.2%	1.65	-0.5	1.65	-0.5	1.64	-0.5	1.64	-0.5	1.63	-0.5	1.63	-0.5	1.63	-0.5
99.00	ITM 8.5%	1.66	-0.5	1.66	-0.5	1.65	-0.5	1.65	-0.5	1.65	-0.5	1.64	-0.5	1.64	-0.5
98.75	ITM 8.7%	1.67	-0.5	1.67	-0.5	1.67	-0.5	1.66	-0.5	1.66	-0.5	1.65	-0.5	1.65	-0.5
98.50	ITM 8.9%	1.69	-0.5	1.68	-0.5	1.68	-0.5	1.67	-0.5	1.67	-0.5	1.67	-0.5	1.66	-0.5
98.25	ITM 9.2%	1.70	-0.5	1.70	-0.5	1.69	-0.5	1.69	-0.5	1.68	-0.5	1.68	-0.5	1.68	-0.5
98.00	ITM 9.4%	1.71	-0.5	1.71	-0.5	1.70	-0.5	1.70	-0.5	1.70	-0.5	1.69	-0.5	1.69	-0.5
97.75	ITM 9.6%	1.72	-0.5	1.72	-0.5	1.72	-0.5	1.71	-0.5	1.71	-0.5	1.70	-0.5	1.70	-0.5
97.50	ITM 9.8%	1.74	-0.5	1.73	-0.5	1.73	-0.5	1.72	-0.5	1.72	-0.5	1.72	-0.5	1.71	-0.5
97.25	ITM 10.1%	1.75	-0.5	1.74	-0.5	1.74	-0.5	1.74	-0.5	1.73	-0.5	1.73	-0.5	1.73	-0.5
97.00	ITM 10.3%	1.76	-0.5	1.76	-0.5	1.75	-0.5	1.75	-0.5	1.75	-0.5	1.74	-0.5	1.74	-0.5

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

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1. ค่าที่ผู้ออก DW กำหนด
2. ค่าที่คำนวณตามสมมติฐานของชมรมวาณิชธนกิจ อ้างอิง http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf
3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited