

หุ้นอ้างอิง	SCC	ค่าประมาณ	Effective Gearing	5.20
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.12
ราคาใช้สิทธิต่อหน่วย	402.000	ค่าประมาณ	Fixed Volatility 1	35.3%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	45.00000	ค่าประมาณ	Implied Volatility 2	35.6%
วันซื้อขายวันสุดท้าย	31 ก.ค. 63	ค่าประมาณ	Historical Volatility 3	20.1%
อายุคงเหลือ (วัน)	243	ค่าประมาณ	Time Decay (Per Day)	0.41%

ประมาณราคา DW																	
ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	2 ธ.ค. 62			3 ธ.ค. 62		4 ธ.ค. 62		6 ธ.ค. 62		9 ธ.ค. 62		11 ธ.ค. 62		12 ธ.ค. 62		
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	
399.00	OTM	0.7%	1.03	1.05	0.6	1.03	0.6	1.03	0.6	1.02	0.6	1.02	0.6	1.02	0.6	1.01	0.6
398.00	OTM	1.0%	1.02	1.03	0.6	1.02	0.6	1.01	0.6	1.01	0.6	1.01	0.6	1.00	0.6	1.00	0.6
397.00	OTM	1.2%	1.01	1.02	0.6	1.00	0.6	1.00	0.6	1.00	0.6	0.99	0.6	0.99	0.6	0.99	0.6
396.00	OTM	1.5%	1.00	1.01	0.6	0.99	0.6	0.99	0.6	0.99	0.6	0.98	0.6	0.98	0.6	0.97	0.6
395.00	OTM	1.7%	0.98	1.00	0.6	0.98	0.6	0.98	0.6	0.97	0.6	0.97	0.6	0.97	0.6	0.96	0.6
394.00	OTM	2.0%	0.97	0.98	0.6	0.97	0.6	0.96	0.6	0.96	0.5	0.96	0.5	0.95	0.5	0.95	0.5
393.00	OTM	2.2%	0.96	0.97	0.5	0.96	0.5	0.95	0.5	0.95	0.5	0.94	0.5	0.94	0.5	0.94	0.5
392.00	OTM	2.5%	0.95	0.96	0.5	0.94	0.5	0.94	0.5	0.94	0.5	0.93	0.5	0.93	0.5	0.93	0.5
391.00	OTM	2.7%	0.93	0.95	0.5	0.93	0.5	0.93	0.5	0.92	0.5	0.92	0.5	0.92	0.5	0.91	0.5
390.00	OTM	3.0%	0.92	0.93	0.5	0.92	0.5	0.92	0.5	0.91	0.5	0.91	0.5	0.91	0.5	0.90	0.5
389.00	OTM	3.2%	0.91	0.92	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
388.00	OTM	3.5%	0.90	0.91	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
387.00	OTM	3.7%	0.89	0.90	0.5	0.88	0.5	0.88	0.5	0.88	0.5	0.87	0.5	0.87	0.5	0.87	0.5
386.00	OTM	4.0%	0.88	0.89	0.5	0.87	0.5	0.87	0.5	0.87	0.5	0.86	0.5	0.86	0.5	0.85	0.5
385.00	OTM	4.2%	0.86	0.88	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
384.00	OTM	4.5%	0.85	0.86	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
383.00	OTM	4.7%	0.84	0.85	0.5	0.84	0.5	0.83	0.5	0.83	0.5	0.83	0.5	0.82	0.5	0.82	0.5
382.00	OTM	5.0%	0.83	0.84	0.5	0.83	0.5	0.82	0.5	0.82	0.5	0.82	0.5	0.81	0.5	0.81	0.5
381.00	OTM	5.2%	0.82	0.83	0.5	0.82	0.5	0.81	0.5	0.81	0.5	0.81	0.5	0.80	0.5	0.80	0.5
380.00	OTM	5.5%	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
379.00	OTM	5.7%	0.80	0.81	0.5	0.79	0.5	0.79	0.5	0.79	0.5	0.78	0.5	0.78	0.5	0.78	0.5
378.00	OTM	6.0%	0.79	0.80	0.5	0.78	0.5	0.78	0.5	0.78	0.5	0.77	0.5	0.77	0.5	0.77	0.5
377.00	OTM	6.2%	0.77	0.79	0.5	0.77	0.5	0.77	0.5	0.76	0.5	0.76	0.5	0.76	0.5	0.75	0.5
376.00	OTM	6.5%	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
375.00	OTM	6.7%	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
374.00	OTM	7.0%	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	0.72	0.5
373.00	OTM	7.2%	0.73	0.74	0.5	0.73	0.5	0.73	0.5	0.72	0.5	0.72	0.5	0.72	0.5	0.71	0.5
372.00	OTM	7.5%	0.72	0.73	0.5	0.72	0.5	0.72	0.5	0.71	0.5	0.71	0.5	0.71	0.5	0.70	0.5
371.00	OTM	7.7%	0.71	0.72	0.5	0.71	0.5	0.70	0.5	0.70	0.5	0.70	0.5	0.69	0.5	0.69	0.5
370.00	OTM	8.0%	0.70	0.71	0.5	0.70	0.5	0.69	0.5	0.69	0.5	0.69	0.5	0.68	0.5	0.68	0.5
369.00	OTM	8.2%	0.69	0.70	0.5	0.69	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.67	0.5	0.67	0.5
368.00	OTM	8.5%	0.68	0.69	0.5	0.68	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.66	0.5	0.66	0.5
367.00	OTM	8.7%	0.67	0.68	0.5	0.67	0.4	0.66	0.4	0.66	0.4	0.66	0.4	0.65	0.4	0.65	0.4
366.00	OTM	9.0%	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
365.00	OTM	9.2%	0.65	0.66	0.4	0.65	0.4	0.64	0.4	0.64	0.4	0.64	0.4	0.63	0.4	0.63	0.4
364.00	OTM	9.5%	0.64	0.65	0.4	0.64	0.4	0.63	0.4	0.63	0.4	0.63	0.4	0.62	0.4	0.62	0.4
363.00	OTM	9.7%	0.63	0.64	0.4	0.63	0.4	0.62	0.4	0.62	0.4	0.62	0.4	0.62	0.4	0.61	0.4

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขมรวมนาณิชนกกิจ 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

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		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
434.00	ITM 8.0%	1.52	0.7	1.52	0.7	1.51	0.7	1.51	0.7	1.51	0.7	1.50	0.7	1.50	0.7
432.00	ITM 7.5%	1.49	0.7	1.49	0.7	1.48	0.7	1.48	0.7	1.48	0.7	1.47	0.7	1.47	0.7
430.00	ITM 7.0%	1.46	0.7	1.46	0.7	1.45	0.7	1.45	0.7	1.45	0.7	1.44	0.7	1.44	0.7
428.00	ITM 6.5%	1.43	0.7	1.43	0.7	1.42	0.7	1.42	0.7	1.42	0.7	1.41	0.7	1.41	0.7
426.00	ITM 6.0%	1.40	0.7	1.40	0.7	1.39	0.7	1.39	0.7	1.39	0.7	1.38	0.7	1.38	0.7
424.00	ITM 5.5%	1.37	0.7	1.37	0.7	1.37	0.7	1.36	0.7	1.36	0.7	1.35	0.7	1.35	0.7
422.00	ITM 5.0%	1.34	0.6	1.34	0.6	1.34	0.6	1.33	0.6	1.33	0.6	1.33	0.6	1.32	0.6
420.00	ITM 4.5%	1.31	0.6	1.31	0.6	1.31	0.6	1.30	0.6	1.30	0.6	1.30	0.6	1.29	0.6
418.00	ITM 4.0%	1.29	0.6	1.28	0.6	1.28	0.6	1.28	0.6	1.27	0.6	1.27	0.6	1.26	0.6
416.00	ITM 3.5%	1.26	0.6	1.26	0.6	1.25	0.6	1.25	0.6	1.24	0.6	1.24	0.6	1.24	0.6
414.00	ITM 3.0%	1.23	0.6	1.23	0.6	1.22	0.6	1.22	0.6	1.22	0.6	1.21	0.6	1.21	0.6
412.00	ITM 2.5%	1.20	0.6	1.20	0.6	1.20	0.6	1.19	0.6	1.19	0.6	1.19	0.6	1.18	0.6
410.00	ITM 2.0%	1.18	0.6	1.17	0.6	1.17	0.6	1.17	0.6	1.16	0.6	1.16	0.6	1.15	0.6
408.00	ITM 1.5%	1.15	0.6	1.15	0.6	1.14	0.6	1.14	0.6	1.14	0.6	1.13	0.6	1.13	0.6
406.00	ITM 1.0%	1.12	0.6	1.12	0.6	1.12	0.6	1.11	0.6	1.11	0.6	1.11	0.6	1.10	0.6
404.00	ITM 0.5%	1.10	0.6	1.09	0.6	1.09	0.6	1.09	0.6	1.08	0.6	1.08	0.6	1.08	0.6
402.00	ATM 0.0%	1.07	0.6	1.07	0.6	1.06	0.6	1.06	0.6	1.06	0.6	1.05	0.6	1.05	0.6
400.00	OTM 0.5%	1.05	0.6	1.04	0.6	1.04	0.6	1.04	0.6	1.03	0.6	1.03	0.6	1.02	0.6
362.00	OTM 10.0%	0.62	0.4	0.62	0.4	0.62	0.4	0.61	0.4	0.61	0.4	0.61	0.4	0.60	0.4
361.00	OTM 10.2%	0.61	0.4	0.61	0.4	0.61	0.4	0.60	0.4	0.60	0.4	0.60	0.4	0.59	0.4
360.00	OTM 10.4%	0.60	0.4	0.60	0.4	0.60	0.4	0.59	0.4	0.59	0.4	0.59	0.4	0.58	0.4
359.00	OTM 10.7%	0.59	0.4	0.59	0.4	0.59	0.4	0.58	0.4	0.58	0.4	0.58	0.4	0.57	0.4
358.00	OTM 10.9%	0.58	0.4	0.58	0.4	0.58	0.4	0.57	0.4	0.57	0.4	0.57	0.4	0.57	0.4
357.00	OTM 11.2%	0.57	0.4	0.57	0.4	0.57	0.4	0.57	0.4	0.56	0.4	0.56	0.4	0.56	0.4
356.00	OTM 11.4%	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
355.00	OTM 11.7%	0.56	0.4	0.55	0.4	0.55	0.4	0.55	0.4	0.54	0.4	0.54	0.4	0.54	0.4
354.00	OTM 11.9%	0.55	0.4	0.54	0.4	0.54	0.4	0.54	0.4	0.54	0.4	0.53	0.4	0.53	0.4
353.00	OTM 12.2%	0.54	0.4	0.54	0.4	0.53	0.4	0.53	0.4	0.53	0.4	0.52	0.4	0.52	0.4
352.00	OTM 12.4%	0.53	0.4	0.53	0.4	0.52	0.4	0.52	0.4	0.52	0.4	0.51	0.4	0.51	0.4
351.00	OTM 12.7%	0.52	0.4	0.52	0.4	0.52	0.4	0.51	0.4	0.51	0.4	0.51	0.4	0.50	0.4
350.00	OTM 12.9%	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
349.00	OTM 13.2%	0.50	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.49	0.4	0.49	0.4	0.49	0.4
348.00	OTM 13.4%	0.50	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.48	0.4	0.48	0.4	0.48	0.4
347.00	OTM 13.7%	0.49	0.4	0.48	0.4	0.48	0.4	0.48	0.4	0.48	0.4	0.47	0.4	0.47	0.4
346.00	OTM 13.9%	0.48	0.4	0.48	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4
345.00	OTM 14.2%	0.47	0.4	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.45	0.4

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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.

- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขอมรมาเวนิชเชนทัก อังอิง [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