AOT11P2007A

23 ธันวาคม 2562

หุ้นอ้างอิง	AOT		ค่าประมาณ	Effective Gearing	4.48
ประเภท DW	Put		ค่าประมาณ	Sensitivity Index	0.97
ราคาใช้สิทธิต่อหน่วย	64.823		ค่าประมาณ	Fixed Volatility 1	41.0%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	6.40838		ค่าประมาณ	Implied Volatility 2	39.8%
วันซื้อขายวันสุดท้าย	31 ก.ค. 63		ค่าประมาณ	Historical Volatility 3	19.6%
อายุคงเหลือ (วัน)	222		ค่าประมาณ	Time Decay (Per Day)	0.56%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Offer Price)	สถานะ		23 ธ.ค. 62			24 ธ.ค. 62		25 ธ.ค. 62		26 ธ.ค. 62		27 ธ.ค. 62		30 ธ.ค. 62		2 ม.ค. 63	
			Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
79.75	OTM	23.0%	0.49	0.50	-0.2	0.49	-0.2	0.48	-0.2	0.48	-0.2	0.48	-0.2	0.47	-0.2	0.47	-0.2
79.50	OTM	22.6%	0.50	0.51	-0.2	0.50	-0.2	0.49	-0.2	0.49	-0.2	0.49	-0.2	0.48	-0.2	0.48	-0.2
79.25	OTM	22.3%	0.51	0.52	-0.2	0.50	-0.2	0.50	-0.2	0.50	-0.2	0.49	-0.2	0.49	-0.2	0.49	-0.2
79.00	OTM	21.9%	0.51	0.52	-0.2	0.51	-0.2	0.51	-0.2	0.50	-0.2	0.50	-0.2	0.50	-0.2	0.49	-0.2
78.75	OTM	21.5%	0.52	0.53	-0.2	0.52	-0.2	0.52	-0.2	0.51	-0.2	0.51	-0.2	0.51	-0.2	0.50	-0.2
78.50	OTM	21.1%	0.53	0.54	-0.2	0.53	-0.2	0.52	-0.2	0.52	-0.2	0.52	-0.2	0.51	-0.2	0.51	-0.2
78.25	OTM	20.7%	0.54	0.55	-0.2	0.54	-0.2	0.53	-0.2	0.53	-0.2	0.52	-0.2	0.52	-0.2	0.52	-0.2
78.00	OTM	20.3%	0.55	0.56	-0.2	0.54	-0.2	0.54	-0.2	0.54	-0.2	0.53	-0.2	0.53	-0.2	0.53	-0.2
77.75	OTM	19.9%	0.56	0.57	-0.2	0.55	-0.2	0.55	-0.2	0.54	-0.2	0.54	-0.2	0.54	-0.2	0.53	-0.2
77.50	OTM	19.6%	0.56	0.57	-0.2	0.56	-0.2	0.56	-0.2	0.55	-0.2	0.55	-0.2	0.55	-0.2	0.54	-0.2
77.25	OTM	19.2%	0.57	0.58	-0.2	0.57	-0.2	0.57	-0.2	0.56	-0.2	0.56	-0.2	0.55	-0.2	0.55	-0.2
77.00	OTM	18.8%	0.58	0.59	-0.2	0.58	-0.2	0.57	-0.2	0.57	-0.2	0.57	-0.2	0.56	-0.2	0.56	-0.2
76.75	OTM	18.4%	0.59	0.60	-0.2	0.59	-0.2	0.58	-0.2	0.58	-0.2	0.58	-0.2	0.57	-0.2	0.57	-0.2
76.50	OTM	18.0%	0.60	0.61	-0.2	0.60	-0.2	0.59	-0.2	0.59	-0.2	0.58	-0.2	0.58	-0.2	0.58	-0.2
76.25	OTM	17.6%	0.61	0.62	-0.2	0.60	-0.2	0.60	-0.2	0.60	-0.2	0.59	-0.2	0.59	-0.2	0.59	-0.2
76.00	OTM	17.2%	0.62	0.63	-0.2	0.61	-0.2	0.61	-0.2	0.61	-0.2	0.60	-0.2	0.60	-0.2	0.60	-0.2
75.75	OTM	16.9%	0.63	0.64	-0.2	0.62	-0.2	0.62	-0.2	0.62	-0.2	0.61	-0.2	0.61	-0.2	0.61	-0.2
75.50	OTM	16.5%	0.64	0.65	-0.2	0.63	-0.2	0.63	-0.2	0.62	-0.2	0.62	-0.2	0.62	-0.2	0.61	-0.2
75.25	OTM	16.1%	0.65	0.66	-0.2	0.64	-0.2	0.64	-0.2	0.63	-0.2	0.63	-0.2	0.63	-0.2	0.62	-0.2
75.00	OTM	15.7%	0.66	0.67	-0.3	0.65	-0.3	0.65	-0.3	0.64	-0.3	0.64	-0.3	0.64	-0.2	0.63	-0.2
74.75	OTM	15.3%	0.67	0.68	-0.3	0.66	-0.3	0.66	-0.3	0.65	-0.3	0.65	-0.3	0.65	-0.3	0.64	-0.3
74.50	OTM	14.9%	0.68	0.69	-0.3	0.67	-0.3	0.67	-0.3	0.66	-0.3	0.66	-0.3	0.66	-0.3	0.65	-0.3
74.25	OTM	14.5%	0.69	0.70	-0.3	0.68	-0.3	0.68	-0.3	0.67	-0.3	0.67	-0.3	0.67	-0.3	0.66	-0.3
74.00	OTM	14.2%	0.70	0.71	-0.3	0.69	-0.3	0.69	-0.3	0.68	-0.3	0.68	-0.3	0.68	-0.3	0.67	-0.3
73.75	OTM	13.8%	0.71	0.72	-0.3	0.70	-0.3	0.70	-0.3	0.69	-0.3	0.69	-0.3	0.69	-0.3	0.68	-0.3
73.50	OTM	13.4%	0.72	0.73	-0.3	0.71	-0.3	0.71	-0.3	0.71	-0.3	0.70	-0.3	0.70	-0.3	0.69	-0.3
73.25	OTM	13.0%	0.73	0.74	-0.3	0.72	-0.3	0.72	-0.3	0.72	-0.3	0.71	-0.3	0.71	-0.3	0.71	-0.3
73.00	OTM	12.6%	0.74	0.75	-0.3	0.73	-0.3	0.73	-0.3	0.73	-0.3	0.72	-0.3	0.72	-0.3	0.72	-0.3
72.75	OTM	12.2%	0.75	0.76	-0.3	0.75	-0.3	0.74	-0.3	0.74	-0.3	0.73	-0.3	0.73	-0.3	0.73	-0.3
72.50	OTM	11.8%	0.76	0.77	-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
72.25	OTM	11.5%	0.77	0.78	-0.3	0.77	-0.3	0.76	-0.3	0.76	-0.3	0.76	-0.3	0.75	-0.3	0.75	-0.3
72.00	OTM	11.1%	0.78	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
71.75	OTM	10.7%	0.79	0.81	-0.3	0.79	-0.3	0.79	-0.3	0.78	-0.3	0.78	-0.3	0.78	-0.3	0.77	-0.3
71.50	OTM	10.3%	0.81	0.82	-0.3	0.80	-0.3	0.80	-0.3	0.79	-0.3	0.79	-0.3	0.79	-0.3	0.78	-0.3
71.25	OTM	9.9%	0.82	0.83	-0.3	0.81	-0.3	0.81	-0.3	0.81	-0.3	0.80	-0.3	0.80	-0.3	0.80	-0.3
71.00	OTM	9.5%	0.83	0.84	-0.3	0.83	-0.3	0.82	-0.3	0.82	-0.3	0.81	-0.3	0.81	-0.3	0.81	-0.3
70.75	OTM	9.1%	0.84	0.85	-0.3	0.84	-0.3	0.83	-0.3	0.83	-0.3	0.83	-0.3	0.82	-0.3	0.82	-0.3

http://kswarrants.kasikornsecurities.com/

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

AOT11P2007A

23 ธันวาคม 2562

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			Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
84.25	OTM	30.0%	0.37	-0.1	0.37	-0.1	0.37	-0.1	0.36	-0.1	0.36	-0.1	0.36	-0.1	0.35	-0.1
84.00	OTM	29.6%	0.38	-0.2	0.37	-0.2	0.37	-0.1	0.37	-0.1	0.37	-0.1	0.36	-0.1	0.36	-0.1
83.75	OTM	29.2%	0.38	-0.2	0.38	-0.2	0.38	-0.2	0.37	-0.2	0.37	-0.2	0.37	-0.2	0.37	-0.2
83.50	OTM	28.8%	0.39	-0.2	0.39	-0.2	0.38	-0.2	0.38	-0.2	0.38	-0.2	0.37	-0.2	0.37	-0.2
83.25	OTM	28.4%	0.40	-0.2	0.39	-0.2	0.39	-0.2	0.39	-0.2	0.38	-0.2	0.38	-0.2	0.38	-0.2
83.00	OTM	28.0%	0.40	-0.2	0.40	-0.2	0.40	-0.2	0.39	-0.2	0.39	-0.2	0.39	-0.2	0.38	-0.2
82.75	OTM	27.7%	0.41	-0.2	0.41	-0.2	0.40	-0.2	0.40	-0.2	0.40	-0.2	0.39	-0.2	0.39	-0.2
82.50	OTM	27.3%	0.41	-0.2	0.41	-0.2	0.41	-0.2	0.40	-0.2	0.40	-0.2	0.40	-0.2	0.40	-0.2
82.25	OTM	26.9%	0.42	-0.2	0.42	-0.2	0.41	-0.2	0.41	-0.2	0.41	-0.2	0.41	-0.2	0.40	-0.2
82.00	OTM	26.5%	0.43	-0.2	0.42	-0.2	0.42	-0.2	0.42	-0.2	0.41	-0.2	0.41	-0.2	0.41	-0.2
81.75	OTM	26.1%	0.43	-0.2	0.43	-0.2	0.43	-0.2	0.42	-0.2	0.42	-0.2	0.42	-0.2	0.42	-0.2
81.50	OTM	25.7%	0.44	-0.2	0.44	-0.2	0.43	-0.2	0.43	-0.2	0.43	-0.2	0.42	-0.2	0.42	-0.2
81.25	OTM	25.3%	0.45	-0.2	0.44	-0.2	0.44	-0.2	0.44	-0.2	0.43	-0.2	0.43	-0.2	0.43	-0.2
81.00	OTM	25.0%	0.46	-0.2	0.45	-0.2	0.45	-0.2	0.44	-0.2	0.44	-0.2	0.44	-0.2	0.44	-0.2
80.75	OTM	24.6%	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.45	-0.2	0.45	-0.2	0.45	-0.2	0.44	-0.2
80.50	OTM	24.2%	0.47	-0.2	0.47	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2	0.45	-0.2	0.45	-0.2
80.25	OTM	23.8%	0.48	-0.2	0.47	-0.2	0.47	-0.2	0.47	-0.2	0.46	-0.2	0.46	-0.2	0.46	-0.2
80.00	OTM	23.4%	0.48	-0.2	0.48	-0.2	0.48	-0.2	0.47	-0.2	0.47	-0.2	0.47	-0.2	0.46	-0.2
70.50	OTM	8.8%	0.85	-0.3	0.85	-0.3	0.85	-0.3	0.84	-0.3	0.84	-0.3	0.84	-0.3	0.83	-0.3
70.25	OTM	8.4%	0.87	-0.3	0.86	-0.3	0.86	-0.3	0.86	-0.3	0.85	-0.3	0.85	-0.3	0.84	-0.3
70.00	OTM	8.0%	0.88	-0.3	0.88	-0.3	0.87	-0.3	0.87	-0.3	0.86	-0.3	0.86	-0.3	0.86	-0.3
69.75	OTM	7.6%	0.89	-0.3	0.89	-0.3	0.89	-0.3	0.88	-0.3	0.88	-0.3	0.87	-0.3	0.87	-0.3
69.50	OTM	7.2%	0.91	-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
69.25	OTM	6.8%	0.92	-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
69.00	OTM	6.4%	0.93	-0.3	0.93	-0.3	0.92	-0.3	0.92	-0.3	0.92	-0.3	0.91	-0.3	0.91	-0.3
68.75	OTM	6.1%	0.95	-0.3	0.94	-0.3	0.94	-0.3	0.93	-0.3	0.93	-0.3	0.93	-0.3	0.92	-0.3
68.50	OTM	5.7%	0.96	-0.4	0.96	-0.4	0.95	-0.4	0.95	-0.4	0.94	-0.4	0.94	-0.4	0.94	-0.4
68.25	OTM	5.3%	0.97	-0.4	0.97	-0.4	0.97	-0.4	0.96	-0.4	0.96	-0.4	0.95	-0.4	0.95	-0.4
68.00	OTM	4.9%	0.99	-0.4	0.98	-0.4	0.98	-0.4	0.98	-0.4	0.97	-0.4	0.97	-0.4	0.96	-0.4
67.75	OTM	4.5%	1.00	-0.4	1.00	-0.4	0.99	-0.4	0.99	-0.4	0.99	-0.4	0.98	-0.4	0.98	-0.4
67.50	OTM	4.1%	1.02	-0.4	1.01	-0.4	1.01	-0.4	1.00	-0.4	1.00	-0.4	1.00	-0.4	0.99	-0.4
67.25	OTM	3.7%	1.03	-0.4	1.03	-0.4	1.02	-0.4	1.02	-0.4	1.01	-0.4	1.01	-0.4	1.01	-0.4
67.00	OTM	3.4%	1.04	-0.4	1.04	-0.4	1.04	-0.4	1.03	-0.4	1.03	-0.4	1.03	-0.4	1.02	-0.4
66.75	OTM	3.0%	1.06	-0.4	1.06	-0.4	1.05	-0.4	1.05	-0.4	1.04	-0.4	1.04	-0.4	1.04	-0.4
66.50	OTM	2.6%	1.07	-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
66.25	OTM	2.2%	1.09	-0.4	1.09	-0.4	1.08	-0.4	1.08	-0.4	1.07	-0.4	1.07	-0.4	1.07	-0.4

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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