

**STEC11C2001A****4 มิถุนายน 2562**

หุ้นอ้างอิง	STEC	ค่าประมาณ	Effective Gearing	3.57
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.96
ราคาใช้สิทธิต่อหน่วย	26.886	ค่าประมาณ	Fixed Volatility 1	53.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	5.47500	ค่าประมาณ	Implied Volatility 2	56.1%
วันซื้อขายวันสุดท้าย	31 ม.ค. 63	ค่าประมาณ	Historical Volatility 3	23%
อายุคงเหลือ (วัน)	242	ค่าประมาณ	Time Decay (Per Day)	0.49%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	4 มิ.ย. 62		5 มิ.ย. 62		6 มิ.ย. 62		7 มิ.ย. 62		10 มิ.ย. 62		11 มิ.ย. 62		12 มิ.ย. 62		
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
29.00	ITM 7.9%	1.13	1.16	0.7	1.13	0.7	1.13	0.7	1.12	0.7	1.12	0.7	1.12	0.7	1.11	0.7
28.75	ITM 6.9%	1.10	1.13	0.7	1.10	0.7	1.10	0.7	1.09	0.7	1.09	0.7	1.09	0.7	1.08	0.7
28.50	ITM 6.0%	1.07	1.10	0.7	1.07	0.7	1.07	0.7	1.06	0.7	1.06	0.7	1.06	0.7	1.05	0.7
28.25	ITM 5.1%	1.04	1.07	0.6	1.04	0.6	1.04	0.6	1.03	0.6	1.03	0.6	1.03	0.6	1.02	0.6
28.00	ITM 4.1%	1.01	1.04	0.6	1.01	0.6	1.01	0.6	1.00	0.6	1.00	0.6	1.00	0.6	1.00	0.6
27.75	ITM 3.2%	0.98	1.01	0.6	0.98	0.6	0.98	0.6	0.98	0.6	0.97	0.6	0.97	0.6	0.97	0.6
27.50	ITM 2.3%	0.95	0.98	0.6	0.95	0.6	0.95	0.6	0.95	0.6	0.94	0.6	0.94	0.6	0.94	0.6
27.25	ITM 1.4%	0.93	0.95	0.6	0.92	0.6	0.92	0.6	0.92	0.6	0.92	0.6	0.91	0.6	0.91	0.6
27.00	ITM 0.4%	0.90	0.93	0.6	0.90	0.6	0.89	0.6	0.89	0.6	0.89	0.6	0.89	0.6	0.88	0.6
26.75	OTM 0.5%	0.87	0.90	0.6	0.87	0.6	0.87	0.6	0.86	0.6	0.86	0.6	0.86	0.6	0.86	0.6
26.50	OTM 1.4%	0.84	0.87	0.6	0.84	0.6	0.84	0.6	0.84	0.6	0.83	0.6	0.83	0.6	0.83	0.6
26.25	OTM 2.4%	0.82	0.84	0.6	0.82	0.6	0.81	0.6	0.81	0.6	0.81	0.6	0.80	0.6	0.80	0.6
26.00	OTM 3.3%	0.79	0.82	0.6	0.79	0.6	0.79	0.6	0.78	0.6	0.78	0.6	0.78	0.6	0.78	0.6
25.75	OTM 4.2%	0.77	0.79	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.75	0.6	0.75	0.6
25.50	OTM 5.2%	0.74	0.77	0.6	0.74	0.6	0.74	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.72	0.6
25.25	OTM 6.1%	0.72	0.74	0.5	0.71	0.5	0.71	0.5	0.71	0.5	0.70	0.5	0.70	0.5	0.70	0.5
25.00	OTM 7.0%	0.69	0.72	0.5	0.69	0.5	0.69	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.67	0.5
24.90	OTM 7.4%	0.68	0.69	0.5	0.68	0.5	0.68	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.67	0.5
24.80	OTM 7.8%	0.67	0.68	0.5	0.67	0.5	0.67	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.66	0.5
24.70	OTM 8.1%	0.66	0.67	0.5	0.66	0.5	0.66	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.65	0.5
24.60	OTM 8.5%	0.65	0.66	0.5	0.65	0.5	0.65	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.64	0.5
24.50	OTM 8.9%	0.64	0.65	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.63	0.5	0.63	0.5	0.63	0.5
24.40	OTM 9.2%	0.63	0.64	0.5	0.63	0.5	0.63	0.5	0.63	0.5	0.62	0.5	0.62	0.5	0.62	0.5
24.30	OTM 9.6%	0.62	0.63	0.5	0.62	0.5	0.62	0.5	0.62	0.5	0.61	0.5	0.61	0.5	0.61	0.5
24.20	OTM 10.0%	0.61	0.62	0.5	0.61	0.5	0.61	0.5	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5
24.10	OTM 10.4%	0.61	0.62	0.5	0.60	0.5	0.60	0.5	0.60	0.5	0.60	0.5	0.59	0.5	0.59	0.5
24.00	OTM 10.7%	0.60	0.61	0.5	0.59	0.5	0.59	0.5	0.59	0.5	0.59	0.5	0.58	0.5	0.58	0.5
23.90	OTM 11.1%	0.59	0.60	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.57	0.5	0.57	0.5
23.80	OTM 11.5%	0.58	0.59	0.5	0.58	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.56	0.5
23.70	OTM 11.9%	0.57	0.58	0.5	0.57	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.55	0.5
23.60	OTM 12.2%	0.56	0.57	0.5	0.56	0.5	0.56	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.55	0.5
23.50	OTM 12.6%	0.55	0.56	0.5	0.55	0.5	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.54	0.5
23.40	OTM 13.0%	0.54	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5
23.30	OTM 13.3%	0.53	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.52	0.5	0.52	0.5	0.52	0.5
23.20	OTM 13.7%	0.53	0.54	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.51	0.5	0.51	0.5
23.10	OTM 14.1%	0.52	0.53	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.50	0.5
23.00	OTM 14.5%	0.51	0.52	0.5	0.51	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.49	0.5

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการเงินทอง 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



STEC11C2001A

4 มิถุนายน 2562

หุ้นอ้างอิง STEC
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 26.886
 อัตราการไต่ราคาต่อ 1 หุ้นสามัญ 5.47500
 วันซื้อขายวันสุดท้าย 31 ม.ค. 63
 อายุคงเหลือ (วัน) 242

ค่าประมาณ Effective Gearing 3.57
 ค่าประมาณ Sensitivity Index 0.96
 ค่าประมาณ Fixed Volatility 1 53.9%
 ค่าประมาณ Implied Volatility 2 56.1%
 ค่าประมาณ Historical Volatility 3 23%
 ค่าประมาณ Time Decay (Per Day) 0.49%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	4 มิ.ย. 62		5 มิ.ย. 62		6 มิ.ย. 62		7 มิ.ย. 62		10 มิ.ย. 62		11 มิ.ย. 62		12 มิ.ย. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
33.50	ITM 24.6%	1.73	0.8	1.72	0.8	1.72	0.8	1.72	0.8	1.72	0.8	1.71	0.8	1.71	0.8
33.25	ITM 23.7%	1.69	0.8	1.69	0.8	1.69	0.8	1.68	0.8	1.68	0.8	1.68	0.8	1.67	0.8
33.00	ITM 22.7%	1.66	0.8	1.65	0.8	1.65	0.8	1.65	0.8	1.64	0.8	1.64	0.8	1.64	0.8
32.75	ITM 21.8%	1.62	0.8	1.62	0.8	1.62	0.8	1.61	0.8	1.61	0.8	1.61	0.8	1.60	0.8
32.50	ITM 20.9%	1.59	0.8	1.58	0.8	1.58	0.8	1.58	0.8	1.58	0.8	1.57	0.8	1.57	0.8
32.25	ITM 20.0%	1.55	0.7	1.55	0.7	1.55	0.7	1.54	0.7	1.54	0.7	1.54	0.8	1.54	0.8
32.00	ITM 19.0%	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
31.75	ITM 18.1%	1.48	0.7	1.48	0.7	1.48	0.7	1.48	0.7	1.47	0.7	1.47	0.7	1.47	0.7
31.50	ITM 17.2%	1.45	0.7	1.45	0.7	1.45	0.7	1.44	0.7	1.44	0.7	1.44	0.7	1.43	0.7
31.25	ITM 16.2%	1.42	0.7	1.41	0.7	1.41	0.7	1.41	0.7	1.41	0.7	1.40	0.7	1.40	0.7
31.00	ITM 15.3%	1.38	0.7	1.38	0.7	1.38	0.7	1.38	0.7	1.37	0.7	1.37	0.7	1.37	0.7
30.75	ITM 14.4%	1.35	0.7	1.35	0.7	1.35	0.7	1.34	0.7	1.34	0.7	1.34	0.7	1.33	0.7
30.50	ITM 13.4%	1.32	0.7	1.32	0.7	1.31	0.7	1.31	0.7	1.31	0.7	1.31	0.7	1.30	0.7
30.25	ITM 12.5%	1.29	0.7	1.28	0.7	1.28	0.7	1.28	0.7	1.28	0.7	1.27	0.7	1.27	0.7
30.00	ITM 11.6%	1.26	0.7	1.25	0.7	1.25	0.7	1.25	0.7	1.24	0.7	1.24	0.7	1.24	0.7
29.75	ITM 10.7%	1.22	0.7	1.22	0.7	1.22	0.7	1.22	0.7	1.21	0.7	1.21	0.7	1.21	0.7
29.50	ITM 9.7%	1.19	0.7	1.19	0.7	1.19	0.7	1.18	0.7	1.18	0.7	1.18	0.7	1.18	0.7
29.25	ITM 8.8%	1.16	0.7	1.16	0.7	1.16	0.7	1.15	0.7	1.15	0.7	1.15	0.7	1.14	0.7
22.90	OTM 14.8%	0.50	0.5	0.50	0.5	0.50	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.49	0.5
22.80	OTM 15.2%	0.49	0.5	0.49	0.5	0.49	0.4	0.49	0.4	0.48	0.4	0.48	0.4	0.48	0.4
22.70	OTM 15.6%	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
22.60	OTM 15.9%	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
22.50	OTM 16.3%	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.45	0.4
22.40	OTM 16.7%	0.46	0.4	0.46	0.4	0.46	0.4	0.45	0.4	0.45	0.4	0.45	0.4	0.45	0.4
22.30	OTM 17.1%	0.45	0.4	0.45	0.4	0.45	0.4	0.45	0.4	0.44	0.4	0.44	0.4	0.44	0.4
22.20	OTM 17.4%	0.44	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4
22.10	OTM 17.8%	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.42	0.4	0.42	0.4
22.00	OTM 18.2%	0.43	0.4	0.43	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4
21.90	OTM 18.5%	0.42	0.4	0.42	0.4	0.42	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4
21.80	OTM 18.9%	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.40	0.4	0.40	0.4	0.40	0.4
21.70	OTM 19.3%	0.41	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.39	0.4	0.39	0.4
21.60	OTM 19.7%	0.40	0.4	0.40	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4
21.50	OTM 20.0%	0.39	0.4	0.39	0.4	0.39	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.38	0.4
21.40	OTM 20.4%	0.38	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.37	0.4	0.37	0.4
21.30	OTM 20.8%	0.38	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.36	0.4
21.20	OTM 21.1%	0.37	0.4	0.37	0.4	0.37	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.36	0.4

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

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1. คำที่ผู้ออก DW กำหนด

- คำที่คำนวณตามสมมติฐานของขบวนการชงกัน 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