



BTS11C2003A

1 ตุลาคม 2562

หุ้นอ้างอิง	BTS	ค่าประมาณ	Effective Gearing	4.36
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.17
ราคาใช้สิทธิต่อหน่วย	13.720	ค่าประมาณ	Fixed Volatility 1	46.5%
อัตราการใช้สิทธิคือ 1 หุ้นสามัญ	4.70400	ค่าประมาณ	Implied Volatility 2	47.4%
วันซื้อขายวันสุดท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	23.1%
อายุคงเหลือ (วัน)	183	ค่าประมาณ	Time Decay (Per Day)	0.45%

ประมาณราคา DW																
ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 ต.ค. 62			2 ต.ค. 62		3 ต.ค. 62		4 ต.ค. 62		7 ต.ค. 62		8 ต.ค. 62		9 ต.ค. 62	
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
15.20	ITM 10.8%	0.60	0.61	0.7	0.60	0.7	0.60	0.7	0.60	0.7	0.59	0.7	0.59	0.7	0.59	0.7
15.10	ITM 10.1%	0.59	0.60	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7
15.00	ITM 9.3%	0.57	0.59	0.7	0.57	0.7	0.57	0.7	0.57	0.7	0.56	0.7	0.56	0.7	0.56	0.7
14.90	ITM 8.6%	0.56	0.57	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7
14.80	ITM 7.9%	0.54	0.56	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.53	0.7	0.53	0.7
14.70	ITM 7.1%	0.53	0.54	0.7	0.53	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7
14.60	ITM 6.4%	0.51	0.53	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.50	0.7
14.50	ITM 5.7%	0.50	0.51	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.49	0.6	0.49	0.6	0.49	0.6
14.40	ITM 5.0%	0.49	0.50	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6
14.30	ITM 4.2%	0.47	0.49	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.46	0.6	0.46	0.6
14.20	ITM 3.5%	0.46	0.47	0.6	0.46	0.6	0.46	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.45	0.6
14.10	ITM 2.8%	0.45	0.46	0.6	0.45	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.44	0.6
14.00	ITM 2.0%	0.43	0.45	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.42	0.6
13.90	ITM 1.3%	0.42	0.43	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.41	0.6	0.41	0.6	0.41	0.6
13.80	ITM 0.6%	0.41	0.42	0.6	0.41	0.6	0.41	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6
13.70	OTM 0.1%	0.40	0.41	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.39	0.6
13.60	OTM 0.9%	0.38	0.40	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.37	0.6
13.50	OTM 1.6%	0.37	0.38	0.6	0.37	0.6	0.37	0.6	0.37	0.6	0.37	0.6	0.36	0.6	0.36	0.6
13.40	OTM 2.3%	0.36	0.37	0.6	0.36	0.6	0.36	0.6	0.36	0.5	0.35	0.5	0.35	0.5	0.35	0.5
13.30	OTM 3.1%	0.35	0.36	0.5	0.35	0.5	0.35	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5
13.20	OTM 3.8%	0.34	0.35	0.5	0.34	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5
13.10	OTM 4.5%	0.33	0.34	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.32	0.5
13.00	OTM 5.2%	0.31	0.33	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5
12.90	OTM 6.0%	0.30	0.31	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.29	0.5
12.80	OTM 6.7%	0.29	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.28	0.5
12.70	OTM 7.4%	0.28	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.27	0.5
12.60	OTM 8.2%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.26	0.5
12.50	OTM 8.9%	0.26	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.25	0.5
12.40	OTM 9.6%	0.25	0.26	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.24	0.5
12.30	OTM 10.3%	0.24	0.25	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.23	0.4
12.20	OTM 11.1%	0.23	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4
12.10	OTM 11.8%	0.22	0.23	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4
12.00	OTM 12.5%	0.22	0.23	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4
11.90	OTM 13.3%	0.21	0.22	0.4	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4
11.80	OTM 14.0%	0.20	0.21	0.4	0.20	0.4	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4
11.70	OTM 14.7%	0.19	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4
11.60	OTM 15.5%	0.18	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.17	0.4

<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



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ประมาณราคา DW																			
ราคาด่วนอ้างอิง (Bid Price)			สถานะ		1 ต.ค. 62		2 ต.ค. 62		3 ต.ค. 62		4 ต.ค. 62		7 ต.ค. 62		8 ต.ค. 62		9 ต.ค. 62		
					Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	
17.00		ITM	23.9%	0.89	0.8	0.89	0.8	0.89	0.8	0.88	0.8	0.88	0.8	0.88	0.8	0.88	0.8	0.88	0.8
16.90		ITM	23.2%	0.87	0.8	0.87	0.8	0.87	0.8	0.87	0.8	0.87	0.8	0.86	0.8	0.86	0.8	0.86	0.8
16.80		ITM	22.4%	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8
16.70		ITM	21.7%	0.84	0.8	0.84	0.8	0.83	0.8	0.83	0.8	0.83	0.8	0.83	0.8	0.83	0.8	0.83	0.8
16.60		ITM	21.0%	0.82	0.8	0.82	0.8	0.82	0.8	0.82	0.8	0.81	0.8	0.81	0.8	0.81	0.8	0.81	0.8
16.50		ITM	20.3%	0.80	0.8	0.80	0.8	0.80	0.8	0.80	0.8	0.80	0.8	0.80	0.8	0.80	0.8	0.79	0.8
16.40		ITM	19.5%	0.79	0.8	0.79	0.8	0.78	0.8	0.78	0.8	0.78	0.8	0.78	0.8	0.78	0.8	0.78	0.8
16.30		ITM	18.8%	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.76	0.8	0.76	0.8	0.76	0.8	0.76	0.8
16.20		ITM	18.1%	0.76	0.8	0.75	0.8	0.75	0.8	0.75	0.8	0.75	0.8	0.75	0.8	0.75	0.8	0.75	0.8
16.10		ITM	17.3%	0.74	0.8	0.74	0.8	0.74	0.8	0.73	0.8	0.73	0.8	0.73	0.8	0.73	0.8	0.73	0.8
16.00		ITM	16.6%	0.72	0.7	0.72	0.7	0.72	0.7	0.72	0.8	0.72	0.8	0.71	0.8	0.71	0.8	0.71	0.8
15.90		ITM	15.9%	0.71	0.7	0.71	0.7	0.70	0.7	0.70	0.7	0.70	0.7	0.70	0.7	0.70	0.7	0.70	0.7
15.80		ITM	15.2%	0.69	0.7	0.69	0.7	0.69	0.7	0.69	0.7	0.68	0.7	0.68	0.7	0.68	0.7	0.68	0.7
15.70		ITM	14.4%	0.68	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7
15.60		ITM	13.7%	0.66	0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.65	0.7
15.50		ITM	13.0%	0.64	0.7	0.64	0.7	0.64	0.7	0.64	0.7	0.64	0.7	0.64	0.7	0.64	0.7	0.64	0.7
15.40		ITM	12.2%	0.63	0.7	0.63	0.7	0.63	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7
15.30		ITM	11.5%	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.60	0.7
11.50		OTM	16.2%	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4
11.40		OTM	16.9%	0.17	0.4	0.17	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.3
11.30		OTM	17.6%	0.16	0.3	0.16	0.3	0.16	0.3	0.16	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3
11.20		OTM	18.4%	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.15	0.3	0.14	0.3
11.10		OTM	19.1%	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3
11.00		OTM	19.8%	0.14	0.3	0.14	0.3	0.14	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3
10.90		OTM	20.6%	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.12	0.3
10.80		OTM	21.3%	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
10.70		OTM	22.0%	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
10.60		OTM	22.7%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
10.50		OTM	23.5%	0.11	0.3	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3
10.40		OTM	24.2%	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.2
10.30		OTM	24.9%	0.10	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2
10.20		OTM	25.7%	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.09	0.2	0.08	0.2
10.10		OTM	26.4%	0.09	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2
10.00		OTM	27.1%	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2
9.95		OTM	27.5%	0.08	0.2	0.08	0.2	0.08	0.2	0.08	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.07	0.2
9.90		OTM	27.8%	0.08	0.2	0.08	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.07	0.2

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

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