

**GUNK11C1903A****21 มกราคม 2562**

| | | | | |
|---------------------------------|-------------|-----------|-------------------------|-------|
| หุ้นอ้างอิง | GUNKUL | ค่าประมาณ | Effective Gearing | 8.01 |
| ประเภท DW | Call | ค่าประมาณ | Sensitivity Index | 0.16 |
| ราคาใช้สิทธิต่อหน่วย | 4.040 | ค่าประมาณ | Fixed Volatility 1 | 45.6% |
| อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ | 1.00000 | ค่าประมาณ | Implied Volatility 2 | 55.1% |
| วันซื้อขายวันสุดท้าย | 29 มี.ค. 62 | ค่าประมาณ | Historical Volatility 3 | 31.4% |
| อายุคงเหลือ (วัน) | 68 | ค่าประมาณ | Time Decay (Per Day) | 1.18% |

| ราคาหุ้นอ้างอิง (Bid Price) | | สถานะ | ประมาณราคา DW | | | | | | | | | | | | | | | |
|-----------------------------|-----|-------|---------------|-------|-------|------------|-------|------------|-------|------------|-------|------------|-------|------------|-------|------------|-------|--|
| | | | 21 ม.ค. 62 | | | 22 ม.ค. 62 | | 23 ม.ค. 62 | | 24 ม.ค. 62 | | 25 ม.ค. 62 | | 28 ม.ค. 62 | | 29 ม.ค. 62 | | |
| | | | Bid | Offer | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | |
| 3.34 | OTM | 17.3% | 0.07 | 0.08 | 0.2 | 0.07 | 0.2 | 0.07 | 0.2 | 0.07 | 0.2 | 0.07 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | |
| 3.32 | OTM | 17.8% | 0.07 | 0.08 | 0.2 | 0.07 | 0.2 | 0.07 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | |
| 3.30 | OTM | 18.3% | 0.07 | 0.08 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | |
| 3.28 | OTM | 18.8% | 0.06 | 0.07 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.05 | 0.2 | 0.05 | 0.2 | |
| 3.26 | OTM | 19.3% | 0.06 | 0.07 | 0.2 | 0.06 | 0.2 | 0.06 | 0.2 | 0.05 | 0.2 | 0.05 | 0.2 | 0.05 | 0.2 | 0.05 | 0.2 | |
| 3.24 | OTM | 19.8% | 0.06 | 0.07 | 0.2 | 0.05 | 0.2 | 0.05 | 0.2 | 0.05 | 0.2 | 0.05 | 0.2 | 0.05 | 0.1 | 0.05 | 0.1 | |
| 3.22 | OTM | 20.3% | 0.05 | 0.06 | 0.2 | 0.05 | 0.2 | 0.05 | 0.1 | 0.05 | 0.1 | 0.05 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | |
| 3.20 | OTM | 20.8% | 0.05 | 0.06 | 0.1 | 0.05 | 0.1 | 0.05 | 0.1 | 0.05 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | |
| 3.18 | OTM | 21.3% | 0.05 | 0.06 | 0.1 | 0.05 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | |
| 3.16 | OTM | 21.8% | 0.04 | 0.05 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | |
| 3.14 | OTM | 22.3% | 0.04 | 0.05 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | |
| 3.12 | OTM | 22.8% | 0.04 | 0.05 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.04 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | |
| 3.10 | OTM | 23.3% | 0.04 | 0.05 | 0.1 | 0.04 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | |
| 3.08 | OTM | 23.8% | 0.03 | 0.05 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | |
| 3.06 | OTM | 24.3% | 0.03 | 0.05 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | |
| 3.04 | OTM | 24.8% | 0.03 | 0.05 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.02 | 0.1 | |
| 3.02 | OTM | 25.2% | 0.03 | 0.05 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.03 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | |
| 3.00 | OTM | 25.7% | 0.03 | 0.05 | 0.1 | 0.03 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | |
| 2.98 | OTM | 26.2% | 0.03 | 0.05 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | |
| 2.96 | OTM | 26.7% | 0.02 | 0.04 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | |
| 2.94 | OTM | 27.2% | 0.02 | 0.04 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | |
| 2.92 | OTM | 27.7% | 0.02 | 0.04 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | |
| 2.90 | OTM | 28.2% | 0.02 | 0.04 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.0 | |
| 2.88 | OTM | 28.7% | 0.02 | 0.04 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.1 | 0.02 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.86 | OTM | 29.2% | 0.02 | 0.04 | 0.1 | 0.02 | 0.1 | 0.02 | 0.0 | 0.02 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.84 | OTM | 29.7% | 0.02 | 0.04 | 0.1 | 0.02 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.82 | OTM | 30.2% | 0.02 | 0.04 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.80 | OTM | 30.7% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.78 | OTM | 31.2% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.76 | OTM | 31.7% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.74 | OTM | 32.2% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.72 | OTM | 32.7% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.70 | OTM | 33.2% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.68 | OTM | 33.7% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.66 | OTM | 34.2% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.64 | OTM | 34.7% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |
| 2.62 | OTM | 35.1% | 0.01 | 0.03 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | |

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการชงนกิจ 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



GUNK11C1903A

21 มกราคม 2562

หุ้นอ้างอิง
ประเภท DW
ราคาใช้สิทธิต่อหน่วย
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ
วันซื้อขายวันสุดท้าย
อายุคงเหลือ (วัน)

GUNKUL
Call
4.040
1.00000
29 มี.ค. 62
68

ค่าประมาณ Effective Gearing 8.01
ค่าประมาณ Sensitivity Index 0.16
ค่าประมาณ Fixed Volatility 1 45.6%
ค่าประมาณ Implied Volatility 2 55.1%
ค่าประมาณ Historical Volatility 3 31.4%
ค่าประมาณ Time Decay (Per Day) 1.18%

ประมาณราคา DW

| ราคาหุ้นอ้างอิง (Bid Price) | สถานะ | 21 ม.ค. 62 | | 22 ม.ค. 62 | | 23 ม.ค. 62 | | 24 ม.ค. 62 | | 25 ม.ค. 62 | | 28 ม.ค. 62 | | 29 ม.ค. 62 | |
|-----------------------------|-----------|------------|-------|------------|-------|------------|-------|------------|-------|------------|-------|------------|-------|------------|-------|
| | | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta |
| 3.70 | OTM 8.4% | 0.18 | 0.4 | 0.17 | 0.4 | 0.17 | 0.4 | 0.17 | 0.4 | 0.17 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 |
| 3.68 | OTM 8.9% | 0.17 | 0.4 | 0.17 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.15 | 0.4 | 0.15 | 0.4 |
| 3.66 | OTM 9.4% | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.14 | 0.3 |
| 3.64 | OTM 9.9% | 0.16 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 |
| 3.62 | OTM 10.4% | 0.15 | 0.3 | 0.15 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 |
| 3.60 | OTM 10.9% | 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 |
| 3.58 | OTM 11.4% | 0.14 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 |
| 3.56 | OTM 11.9% | 0.13 | 0.3 | 0.13 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.11 | 0.3 |
| 3.54 | OTM 12.4% | 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 |
| 3.52 | OTM 12.9% | 0.12 | 0.3 | 0.12 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.10 | 0.3 |
| 3.50 | OTM 13.4% | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 |
| 3.48 | OTM 13.9% | 0.11 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.09 | 0.3 | 0.09 | 0.2 |
| 3.46 | OTM 14.4% | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 |
| 3.44 | OTM 14.9% | 0.10 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.08 | 0.2 |
| 3.42 | OTM 15.3% | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.08 | 0.2 | 0.08 | 0.2 | 0.08 | 0.2 |
| 3.40 | OTM 15.8% | 0.09 | 0.2 | 0.09 | 0.2 | 0.08 | 0.2 | 0.08 | 0.2 | 0.08 | 0.2 | 0.08 | 0.2 | 0.07 | 0.2 |
| 3.38 | OTM 16.3% | 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 |
| 3.36 | OTM 16.8% | 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 |
| 2.60 | OTM 35.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.58 | OTM 36.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.56 | OTM 36.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.54 | OTM 37.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.52 | OTM 37.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.50 | OTM 38.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.48 | OTM 38.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.46 | OTM 39.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.44 | OTM 39.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.42 | OTM 40.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.40 | OTM 40.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.38 | OTM 41.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.36 | OTM 41.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.34 | OTM 42.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.32 | OTM 42.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.30 | OTM 43.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.28 | OTM 43.6% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |
| 2.26 | OTM 44.1% | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 | 0.01 | 0.0 |

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

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- Dividends are not included in the calculation.
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1. คำที่ผู้ออก DW กำหนด

2. 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)

3. คำ Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited