


**MTC11C1904A**
**21 มกราคม 2562**

|                                 |             |           |                         |       |
|---------------------------------|-------------|-----------|-------------------------|-------|
| หุ้นอ้างอิง                     | MTC         | ค่าประมาณ | Effective Gearing       | 5.27  |
| ประเภท DW                       | Call        | ค่าประมาณ | Sensitivity Index       | 0.80  |
| ราคาใช้สิทธิต่อหน่วย            | 48.250      | ค่าประมาณ | Fixed Volatility 1      | 57.4% |
| อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ | 13.00000    | ค่าประมาณ | Implied Volatility 2    | 59.0% |
| วันซื้อขายวันสุดท้าย            | 30 เม.ย. 62 | ค่าประมาณ | Historical Volatility 3 | 39%   |
| อายุคงเหลือ (วัน)               | 100         | ค่าประมาณ | Time Decay (Per Day)    | 0.72% |

| 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        | Offer | Delta | Bid        | Delta | Bid        | Delta | Bid        | Delta | Bid        | Delta | Bid        | Delta | Bid        | Delta |
| 47.50                       | OTM 1.6%  | 0.42       | 0.43  | 0.5   | 0.42       | 0.5   | 0.42       | 0.5   | 0.41       | 0.5   | 0.41       | 0.5   | 0.40       | 0.5   | 0.40       | 0.5   |
| 47.25                       | OTM 2.1%  | 0.41       | 0.42  | 0.5   | 0.41       | 0.5   | 0.40       | 0.5   | 0.40       | 0.5   | 0.40       | 0.5   | 0.39       | 0.5   | 0.39       | 0.5   |
| 47.00                       | OTM 2.6%  | 0.40       | 0.41  | 0.5   | 0.40       | 0.5   | 0.39       | 0.5   | 0.39       | 0.5   | 0.39       | 0.5   | 0.38       | 0.5   | 0.38       | 0.5   |
| 46.75                       | OTM 3.1%  | 0.39       | 0.40  | 0.5   | 0.39       | 0.5   | 0.38       | 0.5   | 0.38       | 0.5   | 0.38       | 0.5   | 0.37       | 0.5   | 0.37       | 0.5   |
| 46.50                       | OTM 3.6%  | 0.38       | 0.39  | 0.5   | 0.38       | 0.5   | 0.37       | 0.5   | 0.37       | 0.5   | 0.37       | 0.5   | 0.36       | 0.5   | 0.36       | 0.5   |
| 46.25                       | OTM 4.1%  | 0.37       | 0.38  | 0.5   | 0.37       | 0.5   | 0.36       | 0.5   | 0.36       | 0.5   | 0.36       | 0.5   | 0.35       | 0.5   | 0.35       | 0.5   |
| 46.00                       | OTM 4.7%  | 0.36       | 0.37  | 0.5   | 0.36       | 0.5   | 0.35       | 0.5   | 0.35       | 0.5   | 0.35       | 0.5   | 0.34       | 0.5   | 0.34       | 0.5   |
| 45.75                       | OTM 5.2%  | 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   | 0.33       | 0.5   |
| 45.50                       | OTM 5.7%  | 0.34       | 0.35  | 0.5   | 0.34       | 0.5   | 0.34       | 0.5   | 0.33       | 0.5   | 0.33       | 0.5   | 0.33       | 0.5   | 0.32       | 0.5   |
| 45.25                       | OTM 6.2%  | 0.33       | 0.34  | 0.5   | 0.33       | 0.5   | 0.33       | 0.5   | 0.32       | 0.5   | 0.32       | 0.5   | 0.32       | 0.5   | 0.31       | 0.5   |
| 45.00                       | OTM 6.7%  | 0.32       | 0.33  | 0.5   | 0.32       | 0.5   | 0.32       | 0.5   | 0.31       | 0.5   | 0.31       | 0.5   | 0.31       | 0.5   | 0.30       | 0.5   |
| 44.75                       | OTM 7.3%  | 0.31       | 0.32  | 0.5   | 0.31       | 0.5   | 0.31       | 0.5   | 0.31       | 0.5   | 0.30       | 0.5   | 0.30       | 0.5   | 0.30       | 0.5   |
| 44.50                       | OTM 7.8%  | 0.31       | 0.32  | 0.5   | 0.30       | 0.5   | 0.30       | 0.5   | 0.30       | 0.5   | 0.29       | 0.5   | 0.29       | 0.5   | 0.29       | 0.5   |
| 44.25                       | OTM 8.3%  | 0.30       | 0.31  | 0.5   | 0.29       | 0.5   | 0.29       | 0.4   | 0.29       | 0.4   | 0.28       | 0.4   | 0.28       | 0.4   | 0.28       | 0.4   |
| 44.00                       | OTM 8.8%  | 0.29       | 0.30  | 0.4   | 0.29       | 0.4   | 0.28       | 0.4   | 0.28       | 0.4   | 0.28       | 0.4   | 0.27       | 0.4   | 0.27       | 0.4   |
| 43.75                       | OTM 9.3%  | 0.28       | 0.29  | 0.4   | 0.28       | 0.4   | 0.27       | 0.4   | 0.27       | 0.4   | 0.27       | 0.4   | 0.26       | 0.4   | 0.26       | 0.4   |
| 43.50                       | OTM 9.8%  | 0.27       | 0.28  | 0.4   | 0.27       | 0.4   | 0.27       | 0.4   | 0.26       | 0.4   | 0.26       | 0.4   | 0.26       | 0.4   | 0.25       | 0.4   |
| 43.25                       | OTM 10.4% | 0.26       | 0.27  | 0.4   | 0.26       | 0.4   | 0.26       | 0.4   | 0.25       | 0.4   | 0.25       | 0.4   | 0.25       | 0.4   | 0.24       | 0.4   |
| 43.00                       | OTM 10.9% | 0.26       | 0.27  | 0.4   | 0.25       | 0.4   | 0.25       | 0.4   | 0.25       | 0.4   | 0.24       | 0.4   | 0.24       | 0.4   | 0.24       | 0.4   |
| 42.75                       | OTM 11.4% | 0.25       | 0.26  | 0.4   | 0.24       | 0.4   | 0.24       | 0.4   | 0.24       | 0.4   | 0.24       | 0.4   | 0.23       | 0.4   | 0.23       | 0.4   |
| 42.50                       | OTM 11.9% | 0.24       | 0.25  | 0.4   | 0.24       | 0.4   | 0.23       | 0.4   | 0.23       | 0.4   | 0.23       | 0.4   | 0.22       | 0.4   | 0.22       | 0.4   |
| 42.25                       | OTM 12.4% | 0.23       | 0.24  | 0.4   | 0.23       | 0.4   | 0.23       | 0.4   | 0.22       | 0.4   | 0.22       | 0.4   | 0.22       | 0.4   | 0.21       | 0.4   |
| 42.00                       | OTM 13.0% | 0.22       | 0.23  | 0.4   | 0.22       | 0.4   | 0.22       | 0.4   | 0.22       | 0.4   | 0.21       | 0.4   | 0.21       | 0.4   | 0.21       | 0.4   |
| 41.75                       | OTM 13.5% | 0.22       | 0.23  | 0.4   | 0.21       | 0.4   | 0.21       | 0.4   | 0.21       | 0.4   | 0.21       | 0.4   | 0.20       | 0.4   | 0.20       | 0.4   |
| 41.50                       | OTM 14.0% | 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   | 0.19       | 0.4   |
| 41.25                       | OTM 14.5% | 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       | 0.3   |
| 41.00                       | OTM 15.0% | 0.20       | 0.21  | 0.4   | 0.19       | 0.4   | 0.19       | 0.3   | 0.19       | 0.3   | 0.19       | 0.3   | 0.18       | 0.3   | 0.18       | 0.3   |
| 40.75                       | OTM 15.5% | 0.19       | 0.20  | 0.3   | 0.19       | 0.3   | 0.18       | 0.3   | 0.18       | 0.3   | 0.18       | 0.3   | 0.18       | 0.3   | 0.17       | 0.3   |
| 40.50                       | OTM 16.1% | 0.18       | 0.19  | 0.3   | 0.18       | 0.3   | 0.18       | 0.3   | 0.18       | 0.3   | 0.17       | 0.3   | 0.17       | 0.3   | 0.17       | 0.3   |
| 40.25                       | OTM 16.6% | 0.18       | 0.19  | 0.3   | 0.17       | 0.3   | 0.17       | 0.3   | 0.17       | 0.3   | 0.17       | 0.3   | 0.16       | 0.3   | 0.16       | 0.3   |
| 40.00                       | OTM 17.1% | 0.17       | 0.18  | 0.3   | 0.17       | 0.3   | 0.17       | 0.3   | 0.16       | 0.3   | 0.16       | 0.3   | 0.16       | 0.3   | 0.15       | 0.3   |
| 39.75                       | OTM 17.6% | 0.16       | 0.17  | 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   |
| 39.50                       | OTM 18.1% | 0.16       | 0.17  | 0.3   | 0.16       | 0.3   | 0.15       | 0.3   | 0.15       | 0.3   | 0.15       | 0.3   | 0.15       | 0.3   | 0.14       | 0.3   |
| 39.25                       | OTM 18.7% | 0.15       | 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   |
| 39.00                       | OTM 19.2% | 0.15       | 0.16  | 0.3   | 0.14       | 0.3   | 0.14       | 0.3   | 0.14       | 0.3   | 0.14       | 0.3   | 0.13       | 0.3   | 0.13       | 0.3   |
| 38.75                       | OTM 19.7% | 0.14       | 0.15  | 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   |
| 38.50                       | OTM 20.2% | 0.14       | 0.15  | 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   |

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการดัชนีชวณิช อังกฤษ [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



MTC11C1904A

21 มกราคม 2562

หุ้นอ้างอิง MTC  
ประเภท DW Call  
ราคาใช้สิทธิต่อหน่วย 48.250  
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 13.00000  
วันซื้อขายวันสุดท้าย 30 เม.ย. 62  
อายุคงเหลือ (วัน) 100

ค่าประมาณ Effective Gearing 5.27  
ค่าประมาณ Sensitivity Index 0.80  
ค่าประมาณ Fixed Volatility 1 57.4%  
ค่าประมาณ Implied Volatility 2 59.0%  
ค่าประมาณ Historical Volatility 3 39%  
ค่าประมาณ Time Decay (Per Day) 0.72%

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 |
| 52.00                       | ITM 7.8%  | 0.63       | 0.7   | 0.63       | 0.7   | 0.63       | 0.7   | 0.62       | 0.7   | 0.62       | 0.7   | 0.61       | 0.7   | 0.61       | 0.7   |
| 51.75                       | ITM 7.3%  | 0.62       | 0.7   | 0.62       | 0.7   | 0.61       | 0.7   | 0.61       | 0.7   | 0.61       | 0.7   | 0.60       | 0.7   | 0.60       | 0.7   |
| 51.50                       | ITM 6.7%  | 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   |
| 51.25                       | ITM 6.2%  | 0.59       | 0.6   | 0.59       | 0.6   | 0.59       | 0.6   | 0.58       | 0.6   | 0.58       | 0.6   | 0.58       | 0.6   | 0.57       | 0.6   |
| 51.00                       | ITM 5.7%  | 0.58       | 0.6   | 0.58       | 0.6   | 0.58       | 0.6   | 0.57       | 0.6   | 0.57       | 0.6   | 0.56       | 0.6   | 0.56       | 0.6   |
| 50.75                       | ITM 5.2%  | 0.57       | 0.6   | 0.57       | 0.6   | 0.56       | 0.6   | 0.56       | 0.6   | 0.56       | 0.6   | 0.55       | 0.6   | 0.55       | 0.6   |
| 50.50                       | ITM 4.7%  | 0.56       | 0.6   | 0.55       | 0.6   | 0.55       | 0.6   | 0.55       | 0.6   | 0.54       | 0.6   | 0.54       | 0.6   | 0.54       | 0.6   |
| 50.25                       | ITM 4.1%  | 0.55       | 0.6   | 0.54       | 0.6   | 0.54       | 0.6   | 0.54       | 0.6   | 0.53       | 0.6   | 0.53       | 0.6   | 0.52       | 0.6   |
| 50.00                       | ITM 3.6%  | 0.53       | 0.6   | 0.53       | 0.6   | 0.53       | 0.6   | 0.52       | 0.6   | 0.52       | 0.6   | 0.52       | 0.6   | 0.51       | 0.6   |
| 49.75                       | ITM 3.1%  | 0.52       | 0.6   | 0.52       | 0.6   | 0.52       | 0.6   | 0.51       | 0.6   | 0.51       | 0.6   | 0.50       | 0.6   | 0.50       | 0.6   |
| 49.50                       | ITM 2.6%  | 0.51       | 0.6   | 0.51       | 0.6   | 0.50       | 0.6   | 0.50       | 0.6   | 0.50       | 0.6   | 0.49       | 0.6   | 0.49       | 0.6   |
| 49.25                       | ITM 2.1%  | 0.50       | 0.6   | 0.50       | 0.6   | 0.49       | 0.6   | 0.49       | 0.6   | 0.49       | 0.6   | 0.48       | 0.6   | 0.48       | 0.6   |
| 49.00                       | ITM 1.6%  | 0.49       | 0.6   | 0.48       | 0.6   | 0.48       | 0.6   | 0.48       | 0.6   | 0.47       | 0.6   | 0.47       | 0.6   | 0.47       | 0.6   |
| 48.75                       | ITM 1.0%  | 0.48       | 0.6   | 0.47       | 0.6   | 0.47       | 0.6   | 0.47       | 0.6   | 0.46       | 0.6   | 0.46       | 0.6   | 0.46       | 0.6   |
| 48.50                       | ITM 0.5%  | 0.47       | 0.6   | 0.46       | 0.6   | 0.46       | 0.6   | 0.45       | 0.6   | 0.45       | 0.6   | 0.45       | 0.6   | 0.44       | 0.6   |
| 48.25                       | ATM 0.0%  | 0.45       | 0.6   | 0.45       | 0.6   | 0.45       | 0.6   | 0.44       | 0.6   | 0.44       | 0.6   | 0.44       | 0.6   | 0.43       | 0.6   |
| 48.00                       | OTM 0.5%  | 0.44       | 0.6   | 0.44       | 0.6   | 0.44       | 0.6   | 0.43       | 0.6   | 0.43       | 0.6   | 0.43       | 0.6   | 0.42       | 0.6   |
| 47.75                       | OTM 1.0%  | 0.43       | 0.6   | 0.43       | 0.6   | 0.43       | 0.6   | 0.42       | 0.6   | 0.42       | 0.6   | 0.42       | 0.6   | 0.41       | 0.6   |
| 38.25                       | OTM 20.7% | 0.13       | 0.3   | 0.13       | 0.3   | 0.13       | 0.3   | 0.12       | 0.3   | 0.12       | 0.3   | 0.12       | 0.3   | 0.12       | 0.3   |
| 38.00                       | OTM 21.2% | 0.13       | 0.3   | 0.12       | 0.3   | 0.12       | 0.3   | 0.12       | 0.3   | 0.12       | 0.3   | 0.11       | 0.3   | 0.11       | 0.2   |
| 37.75                       | OTM 21.8% | 0.12       | 0.3   | 0.12       | 0.3   | 0.12       | 0.3   | 0.11       | 0.2   | 0.11       | 0.2   | 0.11       | 0.2   | 0.11       | 0.2   |
| 37.50                       | OTM 22.3% | 0.12       | 0.2   | 0.11       | 0.2   | 0.11       | 0.2   | 0.11       | 0.2   | 0.11       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   |
| 37.25                       | OTM 22.8% | 0.11       | 0.2   | 0.11       | 0.2   | 0.11       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   |
| 37.00                       | OTM 23.3% | 0.11       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.09       | 0.2   |
| 36.75                       | OTM 23.8% | 0.10       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.10       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   |
| 36.50                       | OTM 24.4% | 0.10       | 0.2   | 0.10       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   |
| 36.25                       | OTM 24.9% | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   |
| 36.00                       | OTM 25.4% | 0.09       | 0.2   | 0.09       | 0.2   | 0.09       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   |
| 35.75                       | OTM 25.9% | 0.09       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   | 0.08       | 0.2   | 0.07       | 0.2   |
| 35.50                       | OTM 26.4% | 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   |
| 35.25                       | OTM 26.9% | 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   |
| 35.00                       | OTM 27.5% | 0.07       | 0.2   | 0.07       | 0.2   | 0.07       | 0.2   | 0.07       | 0.2   | 0.07       | 0.2   | 0.07       | 0.2   | 0.06       | 0.2   |
| 34.75                       | OTM 28.0% | 0.07       | 0.2   | 0.07       | 0.2   | 0.07       | 0.2   | 0.07       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   |
| 34.50                       | OTM 28.5% | 0.07       | 0.2   | 0.07       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   |
| 34.25                       | OTM 29.0% | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.1   |
| 34.00                       | OTM 29.5% | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.2   | 0.06       | 0.1   | 0.06       | 0.1   | 0.05       | 0.1   | 0.05       | 0.1   |

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

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

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