

**BBL11C2001A****4 มิถุนายน 2562**

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|---------------------------------|------------|-----------|-------------------------|-------|
| หุ้นอ้างอิง | BBL | ค่าประมาณ | Effective Gearing | 5.69 |
| ประเภท DW | Call | ค่าประมาณ | Sensitivity Index | 0.32 |
| ราคาใช้สิทธิต่อหน่วย | 248.557 | ค่าประมาณ | Fixed Volatility 1 | 38.5% |
| อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ | 45.99285 | ค่าประมาณ | Implied Volatility 2 | 40.6% |
| วันซื้อขายวันสุดท้าย | 31 ม.ค. 63 | ค่าประมาณ | Historical Volatility 3 | 14% |
| อายุคงเหลือ (วัน) | 242 | ค่าประมาณ | Time Decay (Per Day) | 0.51% |

| ราคาหุ้นอ้างอิง (Bid Price) | | สถานะ | ประมาณราคา DW | | | | | | | | | | | | | | |
|-----------------------------|-----|-------|---------------|-------|-------|------------|-------|------------|-------|------------|-------|-------------|-------|-------------|-------|-------------|-------|
| | | | 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 |
| 211.00 | OTM | 15.1% | 0.32 | 0.33 | 0.4 | 0.32 | 0.4 | 0.32 | 0.4 | 0.32 | 0.4 | 0.31 | 0.4 | 0.31 | 0.4 | 0.31 | 0.4 |
| 210.00 | OTM | 15.5% | 0.31 | 0.32 | 0.4 | 0.31 | 0.4 | 0.31 | 0.4 | 0.31 | 0.4 | 0.31 | 0.4 | 0.30 | 0.4 | 0.30 | 0.4 |
| 209.00 | OTM | 15.9% | 0.30 | 0.31 | 0.4 | 0.30 | 0.4 | 0.30 | 0.4 | 0.30 | 0.4 | 0.30 | 0.4 | 0.30 | 0.4 | 0.29 | 0.4 |
| 208.00 | OTM | 16.3% | 0.30 | 0.31 | 0.4 | 0.30 | 0.4 | 0.29 | 0.4 | 0.29 | 0.4 | 0.29 | 0.4 | 0.29 | 0.4 | 0.29 | 0.4 |
| 207.00 | OTM | 16.7% | 0.29 | 0.30 | 0.4 | 0.29 | 0.4 | 0.29 | 0.4 | 0.28 | 0.3 | 0.28 | 0.3 | 0.28 | 0.3 | 0.28 | 0.3 |
| 206.00 | OTM | 17.1% | 0.28 | 0.29 | 0.3 | 0.28 | 0.3 | 0.28 | 0.3 | 0.28 | 0.3 | 0.27 | 0.3 | 0.27 | 0.3 | 0.27 | 0.3 |
| 205.00 | OTM | 17.5% | 0.27 | 0.28 | 0.3 | 0.27 | 0.3 | 0.27 | 0.3 | 0.27 | 0.3 | 0.27 | 0.3 | 0.27 | 0.3 | 0.26 | 0.3 |
| 204.00 | OTM | 17.9% | 0.27 | 0.28 | 0.3 | 0.27 | 0.3 | 0.26 | 0.3 | 0.26 | 0.3 | 0.26 | 0.3 | 0.26 | 0.3 | 0.26 | 0.3 |
| 203.00 | OTM | 18.3% | 0.26 | 0.27 | 0.3 | 0.26 | 0.3 | 0.26 | 0.3 | 0.25 | 0.3 | 0.25 | 0.3 | 0.25 | 0.3 | 0.25 | 0.3 |
| 202.00 | OTM | 18.7% | 0.25 | 0.26 | 0.3 | 0.25 | 0.3 | 0.25 | 0.3 | 0.25 | 0.3 | 0.25 | 0.3 | 0.24 | 0.3 | 0.24 | 0.3 |
| 201.00 | OTM | 19.1% | 0.25 | 0.26 | 0.3 | 0.24 | 0.3 | 0.24 | 0.3 | 0.24 | 0.3 | 0.24 | 0.3 | 0.24 | 0.3 | 0.24 | 0.3 |
| 200.00 | OTM | 19.5% | 0.24 | 0.25 | 0.3 | 0.24 | 0.3 | 0.24 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 |
| 199.50 | OTM | 19.7% | 0.24 | 0.25 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 |
| 199.00 | OTM | 19.9% | 0.23 | 0.24 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 |
| 198.50 | OTM | 20.1% | 0.23 | 0.24 | 0.3 | 0.23 | 0.3 | 0.23 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 |
| 198.00 | OTM | 20.3% | 0.23 | 0.24 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 |
| 197.50 | OTM | 20.5% | 0.22 | 0.23 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 |
| 197.00 | OTM | 20.7% | 0.22 | 0.23 | 0.3 | 0.22 | 0.3 | 0.22 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 |
| 196.50 | OTM | 20.9% | 0.22 | 0.23 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 |
| 196.00 | OTM | 21.1% | 0.21 | 0.22 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.20 | 0.3 |
| 195.50 | OTM | 21.3% | 0.21 | 0.22 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.21 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 |
| 195.00 | OTM | 21.5% | 0.21 | 0.22 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 |
| 194.50 | OTM | 21.7% | 0.20 | 0.21 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.19 | 0.3 |
| 194.00 | OTM | 21.9% | 0.20 | 0.21 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.20 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 |
| 193.50 | OTM | 22.2% | 0.20 | 0.21 | 0.3 | 0.20 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 |
| 193.00 | OTM | 22.4% | 0.19 | 0.20 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 |
| 192.50 | OTM | 22.6% | 0.19 | 0.20 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 |
| 192.00 | OTM | 22.8% | 0.19 | 0.20 | 0.3 | 0.19 | 0.3 | 0.19 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 |
| 191.50 | OTM | 23.0% | 0.19 | 0.20 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 |
| 191.00 | OTM | 23.2% | 0.18 | 0.19 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.17 | 0.3 |
| 190.50 | OTM | 23.4% | 0.18 | 0.19 | 0.3 | 0.18 | 0.3 | 0.18 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 |
| 190.00 | OTM | 23.6% | 0.18 | 0.19 | 0.3 | 0.18 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 |
| 189.50 | OTM | 23.8% | 0.17 | 0.18 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 | 0.17 | 0.3 | 0.17 | 0.2 | 0.17 | 0.2 | 0.17 | 0.2 |
| 189.00 | OTM | 24.0% | 0.17 | 0.18 | 0.3 | 0.17 | 0.3 | 0.17 | 0.2 | 0.17 | 0.2 | 0.17 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 |
| 188.50 | OTM | 24.2% | 0.17 | 0.18 | 0.2 | 0.17 | 0.2 | 0.17 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 |
| 188.00 | OTM | 24.4% | 0.17 | 0.18 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 |
| 187.50 | OTM | 24.6% | 0.16 | 0.17 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 |

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

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

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- The volatility at which the DWs are trading is not always fixed and might change substantially between time an investor buys the DWs and time he/she sells the DWs.
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- The statement or expression of opinions herein is arrived at after due and careful consideration to use as information for investment and subject to change without notice.

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



BBL11C2001A

4 มิถุนายน 2562

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|---------------------------------|------------|-----------|-------------------------|-------|
| หุ้นอ้างอิง | BBL | ค่าประมาณ | Effective Gearing | 5.69 |
| ประเภท DW | Call | ค่าประมาณ | Sensitivity Index | 0.32 |
| ราคาใช้สิทธิต่อหน่วย | 248.557 | ค่าประมาณ | Fixed Volatility 1 | 38.5% |
| อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ | 45.99285 | ค่าประมาณ | Implied Volatility 2 | 40.6% |
| วันซื้อขายวันสุดท้าย | 31 ม.ค. 63 | ค่าประมาณ | Historical Volatility 3 | 14% |
| อายุคงเหลือ (วัน) | 242 | ค่าประมาณ | Time Decay (Per Day) | 0.51% |

| 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 |
| 229.00 | OTM 7.9% | 0.49 | 0.5 | 0.49 | 0.5 | 0.48 | 0.5 | 0.48 | 0.5 | 0.48 | 0.5 | 0.48 | 0.5 | 0.48 | 0.5 |
| 228.00 | OTM 8.3% | 0.48 | 0.5 | 0.48 | 0.5 | 0.47 | 0.5 | 0.47 | 0.5 | 0.47 | 0.5 | 0.47 | 0.5 | 0.47 | 0.5 |
| 227.00 | OTM 8.7% | 0.47 | 0.5 | 0.47 | 0.5 | 0.46 | 0.5 | 0.46 | 0.5 | 0.46 | 0.5 | 0.46 | 0.5 | 0.46 | 0.5 |
| 226.00 | OTM 9.1% | 0.46 | 0.5 | 0.46 | 0.5 | 0.45 | 0.5 | 0.45 | 0.5 | 0.45 | 0.5 | 0.45 | 0.5 | 0.45 | 0.5 |
| 225.00 | OTM 9.5% | 0.45 | 0.5 | 0.45 | 0.5 | 0.44 | 0.5 | 0.44 | 0.5 | 0.44 | 0.5 | 0.44 | 0.5 | 0.44 | 0.5 |
| 224.00 | OTM 9.9% | 0.44 | 0.5 | 0.44 | 0.4 | 0.43 | 0.4 | 0.43 | 0.4 | 0.43 | 0.4 | 0.43 | 0.4 | 0.43 | 0.4 |
| 223.00 | OTM 10.3% | 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 |
| 222.00 | OTM 10.7% | 0.42 | 0.4 | 0.42 | 0.4 | 0.41 | 0.4 | 0.41 | 0.4 | 0.41 | 0.4 | 0.41 | 0.4 | 0.41 | 0.4 |
| 221.00 | OTM 11.1% | 0.41 | 0.4 | 0.41 | 0.4 | 0.41 | 0.4 | 0.40 | 0.4 | 0.40 | 0.4 | 0.40 | 0.4 | 0.40 | 0.4 |
| 220.00 | OTM 11.5% | 0.40 | 0.4 | 0.40 | 0.4 | 0.40 | 0.4 | 0.39 | 0.4 | 0.39 | 0.4 | 0.39 | 0.4 | 0.39 | 0.4 |
| 219.00 | OTM 11.9% | 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 |
| 218.00 | OTM 12.3% | 0.38 | 0.4 | 0.38 | 0.4 | 0.38 | 0.4 | 0.38 | 0.4 | 0.37 | 0.4 | 0.37 | 0.4 | 0.37 | 0.4 |
| 217.00 | OTM 12.7% | 0.37 | 0.4 | 0.37 | 0.4 | 0.37 | 0.4 | 0.37 | 0.4 | 0.36 | 0.4 | 0.36 | 0.4 | 0.36 | 0.4 |
| 216.00 | OTM 13.1% | 0.36 | 0.4 | 0.36 | 0.4 | 0.36 | 0.4 | 0.36 | 0.4 | 0.36 | 0.4 | 0.35 | 0.4 | 0.35 | 0.4 |
| 215.00 | OTM 13.5% | 0.35 | 0.4 | 0.35 | 0.4 | 0.35 | 0.4 | 0.35 | 0.4 | 0.35 | 0.4 | 0.35 | 0.4 | 0.34 | 0.4 |
| 214.00 | OTM 13.9% | 0.35 | 0.4 | 0.34 | 0.4 | 0.34 | 0.4 | 0.34 | 0.4 | 0.34 | 0.4 | 0.34 | 0.4 | 0.33 | 0.4 |
| 213.00 | OTM 14.3% | 0.34 | 0.4 | 0.34 | 0.4 | 0.33 | 0.4 | 0.33 | 0.4 | 0.33 | 0.4 | 0.33 | 0.4 | 0.33 | 0.4 |
| 212.00 | OTM 14.7% | 0.33 | 0.4 | 0.33 | 0.4 | 0.33 | 0.4 | 0.32 | 0.4 | 0.32 | 0.4 | 0.32 | 0.4 | 0.32 | 0.4 |
| 187.00 | OTM 24.8% | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 |
| 186.50 | OTM 25.0% | 0.16 | 0.2 | 0.16 | 0.2 | 0.16 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 |
| 186.00 | OTM 25.2% | 0.16 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 |
| 185.50 | OTM 25.4% | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 |
| 185.00 | OTM 25.6% | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 |
| 184.50 | OTM 25.8% | 0.15 | 0.2 | 0.15 | 0.2 | 0.15 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 |
| 184.00 | OTM 26.0% | 0.15 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 |
| 183.50 | OTM 26.2% | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 |
| 183.00 | OTM 26.4% | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 |
| 182.50 | OTM 26.6% | 0.14 | 0.2 | 0.14 | 0.2 | 0.14 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 |
| 182.00 | OTM 26.8% | 0.14 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 |
| 181.50 | OTM 27.0% | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 |
| 181.00 | OTM 27.2% | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.12 | 0.2 |
| 180.50 | OTM 27.4% | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.13 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 |
| 180.00 | OTM 27.6% | 0.13 | 0.2 | 0.13 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 |
| 179.50 | OTM 27.8% | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 |
| 179.00 | OTM 28.0% | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 |
| 178.50 | OTM 28.2% | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.12 | 0.2 | 0.11 | 0.2 | 0.11 | 0.2 |

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

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- The statement or expression of opinions herein is arrived at after due and careful consideration to use as information for investment and subject to change without notice.

- 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)
- ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited