



GUNK11C1911A

4 มิถุนายน 2562

หุ้นอ้างอิง GUNKUL
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 2.907
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 1.03830
 วันซื้อขายวันสุดท้าย 29 พ.ย. 62
 อายุคงเหลือ (วัน) 179

GUNKUL
 Call
 2.907
 1.03830
 29 พ.ย. 62
 179

ค่าประมาณ Effective Gearing 3.84
 ค่าประมาณ Sensitivity Index 1.15
 ค่าประมาณ Fixed Volatility 1 51.0%
 ค่าประมาณ Implied Volatility 2 54.6%
 ค่าประมาณ Historical Volatility 3 38.7%
 ค่าประมาณ Time Decay (Per Day) 0.29%

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
3.30	ITM 13.5%	0.66	0.68	0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.65	0.7
3.28	ITM 12.8%	0.65	0.66	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.64	0.7	0.64	0.7	0.64	0.7
3.26	ITM 12.1%	0.64	0.65	0.7	0.63	0.7	0.63	0.7	0.63	0.7	0.63	0.7	0.63	0.7	0.63	0.7
3.24	ITM 11.5%	0.62	0.64	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.61	0.7	0.61	0.7
3.22	ITM 10.8%	0.61	0.62	0.7	0.61	0.7	0.61	0.7	0.60	0.7	0.60	0.7	0.60	0.7	0.60	0.7
3.20	ITM 10.1%	0.60	0.61	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7
3.18	ITM 9.4%	0.58	0.60	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.58	0.7	0.57	0.7	0.57	0.7
3.16	ITM 8.7%	0.57	0.58	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
3.14	ITM 8.0%	0.56	0.57	0.7	0.56	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7
3.12	ITM 7.3%	0.54	0.56	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.53	0.7
3.10	ITM 6.6%	0.53	0.54	0.7	0.53	0.7	0.53	0.7	0.53	0.7	0.53	0.7	0.52	0.7	0.52	0.7
3.08	ITM 6.0%	0.52	0.53	0.6	0.52	0.6	0.52	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.51	0.6
3.06	ITM 5.3%	0.51	0.52	0.6	0.51	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.50	0.6
3.04	ITM 4.6%	0.49	0.51	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.48	0.6
3.02	ITM 3.9%	0.48	0.49	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.47	0.6	0.47	0.6
3.00	ITM 3.2%	0.47	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
2.98	ITM 2.5%	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
2.96	ITM 1.8%	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
2.94	ITM 1.1%	0.44	0.45	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6
2.92	ITM 0.4%	0.42	0.44	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.41	0.6
2.90	OTM 0.2%	0.41	0.42	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.40	0.6	0.40	0.6
2.88	OTM 0.9%	0.40	0.41	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.39	0.6	0.39	0.6
2.86	OTM 1.6%	0.39	0.40	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.38	0.6	0.38	0.6	0.38	0.6
2.84	OTM 2.3%	0.38	0.39	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.37	0.6	0.37	0.6	0.37	0.6
2.82	OTM 3.0%	0.37	0.38	0.6	0.37	0.6	0.37	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.36	0.5
2.80	OTM 3.7%	0.36	0.37	0.5	0.36	0.5	0.36	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.35	0.5
2.78	OTM 4.4%	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
2.76	OTM 5.1%	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	0.33	0.5
2.74	OTM 5.7%	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	0.32	0.5
2.72	OTM 6.4%	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	0.31	0.5
2.70	OTM 7.1%	0.31	0.32	0.5	0.31	0.5	0.31	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.30	0.5
2.68	OTM 7.8%	0.30	0.31	0.5	0.30	0.5	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5
2.66	OTM 8.5%	0.29	0.30	0.5	0.29	0.5	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5
2.64	OTM 9.2%	0.28	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5
2.62	OTM 9.9%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5
2.60	OTM 10.6%	0.26	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.25	0.5	0.25	0.5
2.58	OTM 11.2%	0.25	0.26	0.5	0.25	0.5	0.25	0.5	0.25	0.4	0.25	0.4	0.25	0.4	0.24	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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หุ้นอ้างอิง
ประเภท DW
ราคาใช้สิทธิต่อหน่วย
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ
วันซื้อขายวันสุดท้าย
อายุคงเหลือ (วัน)

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		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
3.66	ITM 25.9%	0.93	0.8	0.93	0.8	0.92	0.8	0.92	0.8	0.92	0.8	0.92	0.8	0.92	0.8
3.64	ITM 25.2%	0.91	0.8	0.91	0.8	0.91	0.8	0.91	0.8	0.91	0.8	0.90	0.8	0.90	0.8
3.62	ITM 24.5%	0.90	0.8	0.90	0.8	0.89	0.8	0.89	0.8	0.89	0.8	0.89	0.8	0.89	0.8
3.60	ITM 23.8%	0.88	0.8	0.88	0.8	0.88	0.8	0.88	0.8	0.88	0.8	0.87	0.8	0.87	0.8
3.58	ITM 23.2%	0.87	0.8	0.87	0.8	0.86	0.8	0.86	0.8	0.86	0.8	0.86	0.8	0.86	0.8
3.56	ITM 22.5%	0.85	0.8	0.85	0.8	0.85	0.8	0.85	0.8	0.84	0.8	0.84	0.8	0.84	0.8
3.54	ITM 21.8%	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
3.52	ITM 21.1%	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
3.50	ITM 20.4%	0.81	0.8	0.81	0.8	0.80	0.8	0.80	0.8	0.80	0.8	0.80	0.8	0.80	0.8
3.48	ITM 19.7%	0.79	0.8	0.79	0.8	0.79	0.8	0.79	0.8	0.79	0.8	0.78	0.8	0.78	0.8
3.46	ITM 19.0%	0.78	0.8	0.78	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8
3.44	ITM 18.3%	0.76	0.8	0.76	0.8	0.76	0.8	0.76	0.8	0.76	0.8	0.75	0.8	0.75	0.8
3.42	ITM 17.6%	0.75	0.7	0.75	0.7	0.75	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7
3.40	ITM 17.0%	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.72	0.7
3.38	ITM 16.3%	0.72	0.7	0.72	0.7	0.72	0.7	0.71	0.7	0.71	0.7	0.71	0.7	0.71	0.7
3.36	ITM 15.6%	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
3.34	ITM 14.9%	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
3.32	ITM 14.2%	0.68	0.7	0.68	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7
2.56	OTM 11.9%	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4
2.54	OTM 12.6%	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
2.52	OTM 13.3%	0.23	0.4	0.23	0.4	0.23	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4
2.50	OTM 14.0%	0.22	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
2.48	OTM 14.7%	0.21	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
2.46	OTM 15.4%	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4
2.44	OTM 16.1%	0.20	0.4	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4
2.42	OTM 16.8%	0.19	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
2.40	OTM 17.4%	0.18	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
2.38	OTM 18.1%	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
2.36	OTM 18.8%	0.17	0.4	0.17	0.4	0.17	0.4	0.16	0.4	0.16	0.4	0.16	0.3	0.16	0.3
2.34	OTM 19.5%	0.16	0.3	0.16	0.3	0.16	0.3	0.16	0.3	0.16	0.3	0.15	0.3	0.15	0.3
2.32	OTM 20.2%	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
2.30	OTM 20.9%	0.15	0.3	0.15	0.3	0.15	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3
2.28	OTM 21.6%	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.13	0.3
2.26	OTM 22.3%	0.14	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3
2.24	OTM 22.9%	0.13	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
2.22	OTM 23.6%	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

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

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- 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