ESSO11C2002A — 1 พฤศจิกายน 2562

หุ้นอ้างอิง	ESSO	ค่าประมาณ Effective Gearing	5.60
ประเภท DW	Call	ค่าประมาณ Sensitivity Index	0.08
ราคาใช้สิทธิต่อหน่วย	13.081	ค่าประมาณ Fixed Volatility 1	66.0%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	5.94594	ค่าประมาณ Implied Volatility 2	79.0%
วันซื้อขายวันสุดท้าย	28 ก.พ. 63	ค่าประมาณ Historical Volatility 3	39.5%
อายุคงเหลือ (วัน)	120	ค่าประมาณ Time Decay (Per Day)	2.40%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 พ.ย. 62			4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
8.25	OTM 36.9%	0.04	0.05	0.2	0.04	0.1	0.04	0.1	0.04	0.1	0.04	0.1	0.04	0.1	0.04	0.1
8.20	OTM 37.3%	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
8.15	OTM 37.7%	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
8.10	OTM 38.1%	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
8.05	OTM 38.5%	0.04	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
8.00	OTM 38.8%	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
7.95	OTM 39.2%	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
7.90	OTM 39.6%	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
7.85	OTM 40.0%	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
7.80	OTM 40.4%	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
7.75	OTM 40.8%	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
7.70	OTM 41.1%	0.03	0.05	0.1	0.03	0.1	0.03	0.1	0.03	0.1	0.03	0.1	0.02	0.1	0.02	0.1
7.65	OTM 41.5%	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
7.60	OTM 41.9%	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
7.55	OTM 42.3%	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
7.50	OTM 42.7%	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
7.45	OTM 43.0%	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
7.40	OTM 43.4%	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
7.35	OTM 43.8%	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
7.30	OTM 44.2%	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
7.25	OTM 44.6%	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
7.20	OTM 45.0%	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
7.15	OTM 45.3%	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
7.10	OTM 45.7%	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
7.05	OTM 46.1%	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
7.00	OTM 46.5%	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	0.01	0.1
6.95	OTM 46.9%	0.02	0.04	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.02	0.1	0.01	0.1	0.01	0.1
6.90	OTM 47.3%	0.02	0.04	0.1	0.02	0.1	0.02	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1
6.85	OTM 47.6%	0.02	0.04	0.1	0.02	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1
6.80	OTM 48.0%	0.01	0.03	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1
6.75	OTM 48.4%	0.01	0.03	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1
6.70	OTM 48.8%	0.01	0.03	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.0	0.01	0.0
6.65	OTM 49.2%	0.01	0.03	0.1	0.01	0.1	0.01	0.1	0.01	0.1	0.01	0.0	0.01	0.0	0.01	0.0
6.60	OTM 49.5%	0.01	0.03	0.1	0.01	0.1	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0	0.01	0.0
6.55	OTM 49.9%	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
6.50	OTM 50.3%	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
6.45	OTM 50.7%	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

http://kswarrants.kasikornsecurities.com/

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

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8. Dividends are not included in the calculation.
9. 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.

1. ค่าที่ผู้ออก DW กำหนด
2. ค่าที่คำนวณตามสมมติฐานของชมรมวาณิชธนกิจ อ้างอิง http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf
3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited

KASIKORNTHAI

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ESSO11C2002A — 1 พฤศจิกายน 2562

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วันซื้อขายวันสุดท้าย	28 ก.พ. 63	ค่าประมาณ Historical Volatility 3	39.5%
อายุคงเหลือ (วัน)	120	ค่าประมาณ Time Decay (Per Day)	2.40%

s50z19

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 พ.ย. 62		4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
9.15	OTM 30.1%	**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
9.10	OTM 30.4%	**0.07**	0.2		0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2
9.05	OTM 30.8%	**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**	0.2
9.00	OTM 31.2%	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2
8.95	OTM 31.6%	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.06**	0.2	**0.05**	0.2
8.90	OTM 32.0%	**0.06**	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
8.85	OTM 32.3%	**0.06**	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
8.80	OTM 32.7%	**0.06**	0.2	**0.06**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2
8.75	OTM 33.1%	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2
8.70	OTM 33.5%	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2
8.65	OTM 33.9%	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2
8.60	OTM 34.3%	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.04**	0.2
8.55	OTM 34.6%	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2
8.50	OTM 35.0%	**0.05**	0.2	**0.05**	0.2	**0.05**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2
8.45	OTM 35.4%	**0.05**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2
8.40	OTM 35.8%	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2
8.35	OTM 36.2%	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.1	**0.04**	0.1
8.30	OTM 36.5%	**0.04**	0.2	**0.04**	0.2	**0.04**	0.2	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1
6.40	OTM 51.1%	**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
6.35	OTM 51.5%	**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
6.30	OTM 51.8%	**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
6.25	OTM 52.2%	**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
6.20	OTM 52.6%	**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
6.15	OTM 53.0%	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0
6.10	OTM 53.4%	**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
6.05	OTM 53.7%	**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
6.00	OTM 54.1%	**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
5.95	OTM 54.5%	**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
5.90	OTM 54.9%	**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
5.85	OTM 55.3%	**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
5.80	OTM 55.7%	**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
5.75	OTM 56.0%	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0
5.70	OTM 56.4%	**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
5.65	OTM 56.8%	**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
5.60	OTM 57.2%	**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
5.55	OTM 57.6%	**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

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

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1. ค่าที่ผู้ออก DW กำหนด
2. ค่าที่คำนวณตามสมมติฐานของชมรมวาณิชธนกิจ อ้างอิง http://www.asco.or.th/uploads/upfiles/files/Assumption_27_09_2018(2).pdf
3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited