



CKP11C1910A

4 มิถุนายน 2562

หุ้นอ้างอิง	CKP	ค่าประมาณ	Effective Gearing	4.07
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.03
ราคาใช้สิทธิต่อหน่วย	6.119	ค่าประมาณ	Fixed Volatility 1	54.4%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	2.78624	ค่าประมาณ	Implied Volatility 2	57.1%
วันซื้อขายวันสุดท้าย	31 ต.ค. 62	ค่าประมาณ	Historical Volatility 3	25.1%
อายุคงเหลือ (วัน)	150	ค่าประมาณ	Time Decay (Per Day)	0.27%

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	
7.00	ITM	14.4%	0.52	0.54	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.51	0.7	
6.95	ITM	13.6%	0.51	0.52	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.51	0.7	0.50	0.7	0.50	0.7	
6.90	ITM	12.8%	0.50	0.51	0.7	0.50	0.7	0.50	0.7	0.49	0.7	0.49	0.7	0.49	0.7	0.49	0.7	
6.85	ITM	11.9%	0.49	0.50	0.7	0.48	0.7	0.48	0.7	0.48	0.7	0.48	0.7	0.48	0.7	0.48	0.7	
6.80	ITM	11.1%	0.47	0.49	0.7	0.47	0.7	0.47	0.7	0.47	0.7	0.47	0.7	0.47	0.7	0.46	0.7	
6.75	ITM	10.3%	0.46	0.47	0.7	0.46	0.7	0.46	0.7	0.46	0.7	0.45	0.7	0.45	0.7	0.45	0.7	
6.70	ITM	9.5%	0.45	0.46	0.7	0.45	0.7	0.45	0.7	0.44	0.7	0.44	0.7	0.44	0.7	0.44	0.7	
6.65	ITM	8.7%	0.44	0.45	0.7	0.44	0.7	0.43	0.7	0.43	0.7	0.43	0.7	0.43	0.7	0.43	0.7	
6.60	ITM	7.9%	0.42	0.44	0.7	0.42	0.7	0.42	0.7	0.42	0.7	0.42	0.7	0.42	0.7	0.42	0.7	
6.55	ITM	7.0%	0.41	0.42	0.7	0.41	0.7	0.41	0.7	0.41	0.7	0.41	0.7	0.41	0.7	0.40	0.7	
6.50	ITM	6.2%	0.40	0.41	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.39	0.6	0.39	0.6	0.39	0.6	
6.45	ITM	5.4%	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	
6.40	ITM	4.6%	0.38	0.39	0.6	0.38	0.6	0.38	0.6	0.37	0.6	0.37	0.6	0.37	0.6	0.37	0.6	
6.35	ITM	3.8%	0.37	0.38	0.6	0.37	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.36	0.6	
6.30	ITM	3.0%	0.36	0.37	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.35	0.6	
6.25	ITM	2.1%	0.35	0.36	0.6	0.34	0.6	0.34	0.6	0.34	0.6	0.34	0.6	0.34	0.6	0.34	0.6	
6.20	ITM	1.3%	0.33	0.35	0.6	0.33	0.6	0.33	0.6	0.33	0.6	0.33	0.6	0.33	0.6	0.33	0.6	
6.15	ITM	0.5%	0.32	0.33	0.6	0.32	0.6	0.32	0.6	0.32	0.6	0.32	0.6	0.32	0.6	0.31	0.6	
6.10	OTM	0.3%	0.31	0.32	0.6	0.31	0.6	0.31	0.6	0.31	0.6	0.31	0.6	0.31	0.6	0.30	0.6	
6.05	OTM	1.1%	0.30	0.31	0.6	0.30	0.6	0.30	0.6	0.30	0.6	0.30	0.6	0.30	0.6	0.29	0.6	
6.00	OTM	1.9%	0.29	0.30	0.6	0.29	0.6	0.29	0.6	0.29	0.6	0.29	0.6	0.29	0.6	0.28	0.6	
5.95	OTM	2.8%	0.28	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.27	0.5	
5.90	OTM	3.6%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.26	0.5	
5.85	OTM	4.4%	0.26	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.25	0.5	
5.80	OTM	5.2%	0.25	0.26	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	
5.75	OTM	6.0%	0.25	0.26	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5	
5.70	OTM	6.8%	0.24	0.25	0.5	0.23	0.5	0.23	0.5	0.23	0.5	0.23	0.5	0.23	0.5	0.23	0.5	
5.65	OTM	7.7%	0.23	0.24	0.5	0.23	0.5	0.22	0.5	0.22	0.5	0.22	0.5	0.22	0.5	0.22	0.5	
5.60	OTM	8.5%	0.22	0.23	0.5	0.22	0.5	0.22	0.5	0.21	0.5	0.21	0.5	0.21	0.5	0.21	0.5	
5.55	OTM	9.3%	0.21	0.22	0.5	0.21	0.5	0.21	0.5	0.21	0.5	0.20	0.5	0.20	0.5	0.20	0.5	
5.50	OTM	10.1%	0.20	0.21	0.5	0.20	0.5	0.20	0.5	0.20	0.5	0.20	0.5	0.19	0.5	0.19	0.5	
5.45	OTM	10.9%	0.19	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	
5.40	OTM	11.8%	0.19	0.20	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	
5.35	OTM	12.6%	0.18	0.19	0.4	0.18	0.4	0.18	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	
5.30	OTM	13.4%	0.17	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	
5.25	OTM	14.2%	0.16	0.17	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	
5.20	OTM	15.0%	0.16	0.17	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของกรมพาณิชย์ 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



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อายุคงเหลือ (วัน)	150	ค่าประมาณ	Time Decay (Per Day)	0.27%

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
7.90	ITM 29.1%	0.78	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8	0.77	0.8
7.85	ITM 28.3%	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
7.80	ITM 27.5%	0.75	0.8	0.74	0.8	0.74	0.8	0.74	0.8	0.74	0.8	0.74	0.8	0.74	0.8
7.75	ITM 26.7%	0.73	0.8	0.73	0.8	0.73	0.8	0.73	0.8	0.73	0.8	0.72	0.8	0.72	0.8
7.70	ITM 25.8%	0.72	0.8	0.72	0.8	0.71	0.8	0.71	0.8	0.71	0.8	0.71	0.8	0.71	0.8
7.65	ITM 25.0%	0.70	0.8	0.70	0.8	0.70	0.8	0.70	0.8	0.70	0.8	0.70	0.8	0.69	0.8
7.60	ITM 24.2%	0.69	0.8	0.69	0.8	0.69	0.8	0.68	0.8	0.68	0.8	0.68	0.8	0.68	0.8
7.55	ITM 23.4%	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8
7.50	ITM 22.6%	0.66	0.8	0.66	0.8	0.66	0.8	0.66	0.8	0.65	0.8	0.65	0.8	0.65	0.8
7.45	ITM 21.8%	0.65	0.8	0.64	0.8	0.64	0.8	0.64	0.8	0.64	0.8	0.64	0.8	0.64	0.8
7.40	ITM 20.9%	0.63	0.8	0.63	0.8	0.63	0.8	0.63	0.8	0.63	0.8	0.62	0.8	0.62	0.8
7.35	ITM 20.1%	0.62	0.8	0.62	0.8	0.62	0.8	0.61	0.8	0.61	0.8	0.61	0.8	0.61	0.8
7.30	ITM 19.3%	0.60	0.8	0.60	0.8	0.60	0.8	0.60	0.8	0.60	0.8	0.60	0.8	0.60	0.8
7.25	ITM 18.5%	0.59	0.8	0.59	0.8	0.59	0.8	0.59	0.8	0.58	0.8	0.58	0.8	0.58	0.8
7.20	ITM 17.7%	0.58	0.7	0.58	0.7	0.57	0.7	0.57	0.8	0.57	0.8	0.57	0.8	0.57	0.8
7.15	ITM 16.8%	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.55	0.7
7.10	ITM 16.0%	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.54	0.7	0.54	0.7	0.54	0.7
7.05	ITM 15.2%	0.54	0.7	0.54	0.7	0.53	0.7	0.53	0.7	0.53	0.7	0.53	0.7	0.53	0.7
5.15	OTM 15.8%	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.14	0.4	0.14	0.4	0.14	0.4
5.10	OTM 16.7%	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.13	0.4
5.05	OTM 17.5%	0.14	0.4	0.13	0.4	0.13	0.4	0.13	0.4	0.13	0.4	0.13	0.4	0.13	0.4
5.00	OTM 18.3%	0.13	0.4	0.13	0.4	0.13	0.3	0.13	0.3	0.12	0.3	0.12	0.3	0.12	0.3
4.98	OTM 18.6%	0.13	0.3	0.13	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
4.96	OTM 18.9%	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
4.94	OTM 19.3%	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3	0.11	0.3
4.92	OTM 19.6%	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
4.90	OTM 19.9%	0.12	0.3	0.12	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
4.88	OTM 20.2%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
4.86	OTM 20.6%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3
4.84	OTM 20.9%	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.10	0.3	0.10	0.3
4.82	OTM 21.2%	0.11	0.3	0.11	0.3	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3
4.80	OTM 21.6%	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3
4.78	OTM 21.9%	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3
4.76	OTM 22.2%	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.09	0.3
4.74	OTM 22.5%	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.09	0.3	0.09	0.3	0.09	0.3
4.72	OTM 22.9%	0.10	0.3	0.10	0.3	0.09	0.3	0.09	0.3	0.09	0.3	0.09	0.3	0.09	0.3

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขมรวนาคี ชชนกกิจ 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