KASIKORNTHAI

KSecurities

CKP11C2006A

3 กุมภาพันธ์ 2563

หุ้นอ้างอิง	CKP	ค่าประมาณ	Effective Gearing	8.42
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.04
ราคาใช้สิทธิต่อหน่วย	7.000	ค่าประมาณ	Fixed Volatility 1	49.7%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	2.50000	ค่าประมาณ	Implied Volatility 2	64.2%
วันซื้อขายวันสุดท้าย	30 มิ.ย. 63	ค่าประมาณ	Historical Volatility 3	33.4%
อายุคงเหลือ (วัน)	149	ค่าประมาณ	Time Decay (Per Day)	2.81%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ		3 ก.พ. 63			4 ก.พ. 63		5 ก.พ. 63		6 ก.พ. 63		7 ก.พ. 63		11 ก.พ. 63		12 ก.พ. 63	
			Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
4.36	OTM	37.7%	**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
4.34	OTM	38.0%	**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
4.32	OTM	38.3%	**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
4.30	OTM	38.6%	**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
4.28	OTM	38.9%	**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
4.26	OTM	39.1%	**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
4.24	OTM	39.4%	**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
4.22	OTM	39.7%	**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
4.20	OTM	40.0%	**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
4.18	OTM	40.3%	**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
4.16	OTM	40.6%	**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
4.14	OTM	40.9%	**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
4.12	OTM	41.1%	**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
4.10	OTM	41.4%	**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
4.08	OTM	41.7%	**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	**0.01**	0.1
4.06	OTM	42.0%	**0.02**	**0.04**	0.1	**0.02**	0.1	**0.02**	0.1	**0.02**	0.1	**0.01**	0.1	**0.01**	0.1	**0.01**	0.1
4.04	OTM	42.3%	**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**	0.0
4.02	OTM	42.6%	**0.02**	**0.04**	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
4.00	OTM	42.9%	**0.01**	**0.03**	0.1	**0.01**	0.1	**0.01**	0.1	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0
3.98	OTM	43.1%	**0.01**	**0.03**	0.1	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0	**0.01**	0.0
3.96	OTM	43.4%	**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
3.94	OTM	43.7%	**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
3.92	OTM	44.0%	**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
3.90	OTM	44.3%	**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
3.88	OTM	44.6%	**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
3.86	OTM	44.9%	**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
3.84	OTM	45.1%	**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
3.82	OTM	45.4%	**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
3.80	OTM	45.7%	**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
3.78	OTM	46.0%	**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
3.76	OTM	46.3%	**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
3.74	OTM	46.6%	**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
3.72	OTM	46.9%	**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
3.70	OTM	47.1%	**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
3.68	OTM	47.4%	**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
3.66	OTM	47.7%	**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
3.64	OTM	48.0%	**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

CKP11C2006A

3 กุมภาพันธ์ 2563

หุ้นอ้างอิง	CKP	ค่าประมาณ	Effective Gearing	8.42
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.04
ราคาใช้สิทธิต่อหน่วย	7.000	ค่าประมาณ	Fixed Volatility 1	49.7%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	2.50000	ค่าประมาณ	Implied Volatility 2	64.2%
วันซื้อขายวันสุดท้าย	30 มิ.ย. 63	ค่าประมาณ	Historical Volatility 3	33.4%
อายุคงเหลือ (วัน)	149	ค่าประมาณ	Time Decay (Per Day)	2.81%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ		3 ก.พ. 63		4 ก.พ. 63		5 ก.พ. 63		6 ก.พ. 63		7 ก.พ. 63		11 ก.พ. 63		12 ก.พ. 63	
			Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
4.72	OTM	32.6%	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1
4.70	OTM	32.9%	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1
4.68	OTM	33.1%	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1	**0.04**	0.1
4.66	OTM	33.4%	**0.04**	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
4.64	OTM	33.7%	**0.04**	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
4.62	OTM	34.0%	**0.04**	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
4.60	OTM	34.3%	**0.04**	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
4.58	OTM	34.6%	**0.03**	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
4.56	OTM	34.9%	**0.03**	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
4.54	OTM	35.1%	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1
4.52	OTM	35.4%	**0.03**	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
4.50	OTM	35.7%	**0.03**	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
4.48	OTM	36.0%	**0.03**	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
4.46	OTM	36.3%	**0.03**	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
4.44	OTM	36.6%	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.02**	0.1
4.42	OTM	36.9%	**0.03**	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
4.40	OTM	37.1%	**0.03**	0.1	**0.03**	0.1	**0.03**	0.1	**0.02**	0.1	**0.02**	0.1	**0.02**	0.1	**0.02**	0.1
4.38	OTM	37.4%	**0.03**	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
3.62	OTM	48.3%	**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
3.60	OTM	48.6%	**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
3.58	OTM	48.9%	**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
3.56	OTM	49.1%	**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
3.54	OTM	49.4%	**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
3.52	OTM	49.7%	**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
3.50	OTM	50.0%	**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
3.48	OTM	50.3%	**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
3.46	OTM	50.6%	**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
3.44	OTM	50.9%	**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
3.42	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
3.40	OTM	51.4%	**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
3.38	OTM	51.7%	**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
3.36	OTM	52.0%	**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
3.34	OTM	52.3%	**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
3.32	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
3.30	OTM	52.9%	**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
3.28	OTM	53.1%	**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

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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