

หุ้นอ้างอิง	SGP	ค่าประมาณ	Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.00
ราคาใช้สิทธิต่อหน่วย	12.182	ค่าประมาณ	Fixed Volatility 1	74.2%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	5.80161	ค่าประมาณ	Implied Volatility 2	500.0%
วันซื้อขายวันสุดท้าย	29 พ.ย. 62	ค่าประมาณ	Historical Volatility 3	30.1%
อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	0.00%

**ประมาณราคา DW**

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	29 พ.ย. 62			Delta						
		Bid	Offer	Delta							
9.30	OTM 23.7%	0.01	0.03	0.0							
9.25	OTM 24.1%	0.01	0.03	0.0							
9.20	OTM 24.5%	0.01	0.03	0.0							
9.15	OTM 24.9%	0.01	0.03	0.0							
9.10	OTM 25.3%	0.01	0.03	0.0							
9.05	OTM 25.7%	0.01	0.03	0.0							
9.00	OTM 26.1%	0.01	0.03	0.0							
8.95	OTM 26.5%	0.01	0.03	0.0							
8.90	OTM 26.9%	0.01	0.03	0.0							
8.85	OTM 27.4%	0.01	0.03	0.0							
8.80	OTM 27.8%	0.01	0.03	0.0							
8.75	OTM 28.2%	0.01	0.03	0.0							
8.70	OTM 28.6%	0.01	0.03	0.0							
8.65	OTM 29.0%	0.01	0.03	0.0							
8.60	OTM 29.4%	0.01	0.03	0.0							
8.55	OTM 29.8%	0.01	0.03	0.0							
8.50	OTM 30.2%	0.01	0.03	0.0							
8.45	OTM 30.6%	0.01	0.03	0.0							
8.40	OTM 31.0%	0.01	0.03	0.0							
8.35	OTM 31.5%	0.01	0.03	0.0							
8.30	OTM 31.9%	0.01	0.03	0.0							
8.25	OTM 32.3%	0.01	0.03	0.0							
8.20	OTM 32.7%	0.01	0.03	0.0							
8.15	OTM 33.1%	0.01	0.03	0.0							
8.10	OTM 33.5%	0.01	0.03	0.0							
8.05	OTM 33.9%	0.01	0.03	0.0							
8.00	OTM 34.3%	0.01	0.03	0.0							
7.95	OTM 34.7%	0.01	0.03	0.0							
7.90	OTM 35.2%	0.01	0.03	0.0							
7.85	OTM 35.6%	0.01	0.03	0.0							
7.80	OTM 36.0%	0.01	0.03	0.0							
7.75	OTM 36.4%	0.01	0.03	0.0							
7.70	OTM 36.8%	0.01	0.03	0.0							
7.65	OTM 37.2%	0.01	0.03	0.0							
7.60	OTM 37.6%	0.01	0.03	0.0							
7.55	OTM 38.0%	0.01	0.03	0.0							
7.50	OTM 38.4%	0.01	0.03	0.0							

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขรมรมาณีเชชนก อังอิง [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

SGP11C1911A

29 พฤศจิกายน 2562

หุ้นอ้างอิง	SGP	ค่าประมาณ	Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.00
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อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	0.00%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	29 พ.ย. 62											
		Bid	Delta										
10.40	OTM 14.6%	0.01	0.0										
10.30	OTM 15.4%	0.01	0.0										
10.20	OTM 16.3%	0.01	0.0										
10.10	OTM 17.1%	0.01	0.0										
10.00	OTM 17.9%	0.01	0.0										
9.95	OTM 18.3%	0.01	0.0										
9.90	OTM 18.7%	0.01	0.0										
9.85	OTM 19.1%	0.01	0.0										
9.80	OTM 19.6%	0.01	0.0										
9.75	OTM 20.0%	0.01	0.0										
9.70	OTM 20.4%	0.01	0.0										
9.65	OTM 20.8%	0.01	0.0										
9.60	OTM 21.2%	0.01	0.0										
9.55	OTM 21.6%	0.01	0.0										
9.50	OTM 22.0%	0.01	0.0										
9.45	OTM 22.4%	0.01	0.0										
9.40	OTM 22.8%	0.01	0.0										
9.35	OTM 23.2%	0.01	0.0										
7.45	OTM 38.8%	0.01	0.0										
7.40	OTM 39.3%	0.01	0.0										
7.35	OTM 39.7%	0.01	0.0										
7.30	OTM 40.1%	0.01	0.0										
7.25	OTM 40.5%	0.01	0.0										
7.20	OTM 40.9%	0.01	0.0										
7.15	OTM 41.3%	0.01	0.0										
7.10	OTM 41.7%	0.01	0.0										
7.05	OTM 42.1%	0.01	0.0										
7.00	OTM 42.5%	0.01	0.0										
6.95	OTM 42.9%	0.01	0.0										
6.90	OTM 43.4%	0.01	0.0										
6.85	OTM 43.8%	0.01	0.0										
6.80	OTM 44.2%	0.01	0.0										
6.75	OTM 44.6%	0.01	0.0										
6.70	OTM 45.0%	0.01	0.0										
6.65	OTM 45.4%	0.01	0.0										
6.60	OTM 45.8%	0.01	0.0										

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขรมมาณีชนกกิจ 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