

**ESSO11C1905A****31 พฤษภาคม 2562**

หุ้นอ้างอิง	ESSO	ค่าประมาณ	Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.00
ราคาใช้สิทธิต่อหน่วย	13.510	ค่าประมาณ	Fixed Volatility 1	63.7%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	5.87430	ค่าประมาณ	Implied Volatility 2	500.0%
วันซื้อขายวันสุดท้าย	31 พ.ค. 62	ค่าประมาณ	Historical Volatility 3	30.1%
อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	#DIV/0!

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	31 พ.ค. 62								
		Bid	Offer	Delta						
11.20	OTM 17.1%	0.01	0.03	0.0						
11.10	OTM 17.8%	0.01	0.03	0.0						
11.00	OTM 18.6%	0.01	0.03	0.0						
10.90	OTM 19.3%	0.01	0.03	0.0						
10.80	OTM 20.1%	0.01	0.03	0.0						
10.70	OTM 20.8%	0.01	0.03	0.0						
10.60	OTM 21.5%	0.01	0.03	0.0						
10.50	OTM 22.3%	0.01	0.03	0.0						
10.40	OTM 23.0%	0.01	0.03	0.0						
10.30	OTM 23.8%	0.01	0.03	0.0						
10.20	OTM 24.5%	0.01	0.03	0.0						
10.10	OTM 25.2%	0.01	0.03	0.0						
10.00	OTM 26.0%	0.01	0.03	0.0						
9.95	OTM 26.4%	0.01	0.03	0.0						
9.90	OTM 26.7%	0.01	0.03	0.0						
9.85	OTM 27.1%	0.01	0.03	0.0						
9.80	OTM 27.5%	0.01	0.03	0.0						
9.75	OTM 27.8%	0.01	0.03	0.0						
9.70	OTM 28.2%	0.01	0.03	0.0						
9.65	OTM 28.6%	0.01	0.03	0.0						
9.60	OTM 28.9%	0.01	0.03	0.0						
9.55	OTM 29.3%	0.01	0.03	0.0						
9.50	OTM 29.7%	0.01	0.03	0.0						
9.45	OTM 30.1%	0.01	0.03	0.0						
9.40	OTM 30.4%	0.01	0.03	0.0						
9.35	OTM 30.8%	0.01	0.03	0.0						
9.30	OTM 31.2%	0.01	0.03	0.0						
9.25	OTM 31.5%	0.01	0.03	0.0						
9.20	OTM 31.9%	0.01	0.03	0.0						
9.15	OTM 32.3%	0.01	0.03	0.0						
9.10	OTM 32.6%	0.01	0.03	0.0						
9.05	OTM 33.0%	0.01	0.03	0.0						
9.00	OTM 33.4%	0.01	0.03	0.0						
8.95	OTM 33.8%	0.01	0.03	0.0						
8.90	OTM 34.1%	0.01	0.03	0.0						
8.85	OTM 34.5%	0.01	0.03	0.0						
8.80	OTM 34.9%	0.01	0.03	0.0						

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

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

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- Dividends are not included in the calculation.
- 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.

- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของกรมพาณิชย์อังกฤษ 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)
- คำ Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited



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วันซื้อขายวันสุดท้าย	31 พ.ค. 62	ค่าประมาณ	Historical Volatility 3	30.1%
อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	#DIV/0!

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	31 พ.ค. 62		Bid	Delta						
13.00	OTM 3.8%	0.01	0.0								
12.90	OTM 4.5%	0.01	0.0								
12.80	OTM 5.3%	0.01	0.0								
12.70	OTM 6.0%	0.01	0.0								
12.60	OTM 6.7%	0.01	0.0								
12.50	OTM 7.5%	0.01	0.0								
12.40	OTM 8.2%	0.01	0.0								
12.30	OTM 9.0%	0.01	0.0								
12.20	OTM 9.7%	0.01	0.0								
12.10	OTM 10.4%	0.01	0.0								
12.00	OTM 11.2%	0.01	0.0								
11.90	OTM 11.9%	0.01	0.0								
11.80	OTM 12.7%	0.01	0.0								
11.70	OTM 13.4%	0.01	0.0								
11.60	OTM 14.1%	0.01	0.0								
11.50	OTM 14.9%	0.01	0.0								
11.40	OTM 15.6%	0.01	0.0								
11.30	OTM 16.4%	0.01	0.0								
8.75	OTM 35.2%	0.01	0.0								
8.70	OTM 35.6%	0.01	0.0								
8.65	OTM 36.0%	0.01	0.0								
8.60	OTM 36.3%	0.01	0.0								
8.55	OTM 36.7%	0.01	0.0								
8.50	OTM 37.1%	0.01	0.0								
8.45	OTM 37.5%	0.01	0.0								
8.40	OTM 37.8%	0.01	0.0								
8.35	OTM 38.2%	0.01	0.0								
8.30	OTM 38.6%	0.01	0.0								
8.25	OTM 38.9%	0.01	0.0								
8.20	OTM 39.3%	0.01	0.0								
8.15	OTM 39.7%	0.01	0.0								
8.10	OTM 40.0%	0.01	0.0								
8.05	OTM 40.4%	0.01	0.0								
8.00	OTM 40.8%	0.01	0.0								
7.95	OTM 41.2%	0.01	0.0								
7.90	OTM 41.5%	0.01	0.0								

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขมรวนคิก ขงคัก อังคัง [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)
- คำ Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited