

**SAWA11C2003A****4 มิถุนายน 2562**

หุ้นอ้างอิง	SAWAD	ค่าประมาณ	Effective Gearing	2.52
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.85
ราคาใช้สิทธิต่อหน่วย	60.000	ค่าประมาณ	Fixed Volatility 1	76.7%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	16.00000	ค่าประมาณ	Implied Volatility 2	77.8%
วันซื้อขายวันสุดท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	36.6%
อายุคงเหลือ (วัน)	302	ค่าประมาณ	Time Decay (Per Day)	0.40%

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
54.25		OTM 9.6%	0.83	0.84	0.6	0.83	0.6	0.82	0.6	0.82	0.6	0.82	0.6	0.82	0.6	0.81	0.6
54.00		OTM 10.0%	0.82	0.83	0.6	0.82	0.6	0.82	0.6	0.81	0.6	0.81	0.6	0.81	0.6	0.81	0.6
53.75		OTM 10.4%	0.81	0.82	0.6	0.81	0.6	0.81	0.6	0.80	0.6	0.80	0.6	0.80	0.6	0.80	0.6
53.50		OTM 10.8%	0.80	0.81	0.6	0.80	0.6	0.80	0.6	0.79	0.6	0.79	0.6	0.79	0.6	0.79	0.6
53.25		OTM 11.3%	0.79	0.80	0.6	0.79	0.6	0.79	0.6	0.79	0.6	0.78	0.6	0.78	0.6	0.78	0.6
53.00		OTM 11.7%	0.78	0.79	0.6	0.78	0.6	0.78	0.6	0.78	0.6	0.77	0.6	0.77	0.6	0.77	0.6
52.75		OTM 12.1%	0.77	0.78	0.6	0.77	0.6	0.77	0.6	0.77	0.6	0.76	0.6	0.76	0.6	0.76	0.6
52.50		OTM 12.5%	0.77	0.78	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.76	0.6	0.75	0.6	0.75	0.6
52.25		OTM 12.9%	0.76	0.77	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.75	0.6	0.74	0.6	0.74	0.6
52.00		OTM 13.3%	0.75	0.76	0.6	0.75	0.6	0.74	0.6	0.74	0.6	0.74	0.6	0.74	0.6	0.73	0.6
51.75		OTM 13.8%	0.74	0.75	0.6	0.74	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.73	0.6	0.72	0.6
51.50		OTM 14.2%	0.73	0.74	0.6	0.73	0.6	0.73	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6
51.25		OTM 14.6%	0.72	0.73	0.6	0.72	0.6	0.72	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6
51.00		OTM 15.0%	0.71	0.72	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.70	0.6	0.70	0.6	0.70	0.6
50.75		OTM 15.4%	0.70	0.71	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.69	0.6	0.69	0.6	0.69	0.6
50.50		OTM 15.8%	0.69	0.70	0.6	0.69	0.6	0.69	0.5	0.69	0.5	0.69	0.5	0.68	0.5	0.68	0.5
50.25		OTM 16.3%	0.69	0.70	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.67	0.5
50.00		OTM 16.7%	0.68	0.69	0.5	0.68	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.66	0.5
49.75		OTM 17.1%	0.67	0.68	0.5	0.67	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.66	0.5
49.50		OTM 17.5%	0.66	0.67	0.5	0.66	0.5	0.66	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.65	0.5
49.25		OTM 17.9%	0.65	0.66	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.64	0.5	0.64	0.5	0.64	0.5
49.00		OTM 18.3%	0.64	0.65	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.63	0.5	0.63	0.5
48.75		OTM 18.8%	0.64	0.65	0.5	0.63	0.5	0.63	0.5	0.63	0.5	0.63	0.5	0.62	0.5	0.62	0.5
48.50		OTM 19.2%	0.63	0.64	0.5	0.63	0.5	0.62	0.5	0.62	0.5	0.62	0.5	0.62	0.5	0.61	0.5
48.25		OTM 19.6%	0.62	0.63	0.5	0.62	0.5	0.62	0.5	0.61	0.5	0.61	0.5	0.61	0.5	0.61	0.5
48.00		OTM 20.0%	0.61	0.62	0.5	0.61	0.5	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5	0.60	0.5
47.75		OTM 20.4%	0.60	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5
47.50		OTM 20.8%	0.59	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5	0.59	0.5	0.58	0.5	0.58	0.5
47.25		OTM 21.3%	0.59	0.60	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.57	0.5
47.00		OTM 21.7%	0.58	0.59	0.5	0.58	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.57	0.5
46.75		OTM 22.1%	0.57	0.58	0.5	0.57	0.5	0.57	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.56	0.5
46.50		OTM 22.5%	0.56	0.57	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.55	0.5	0.55	0.5	0.55	0.5
46.25		OTM 22.9%	0.56	0.57	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.54	0.5	0.54	0.5
46.00		OTM 23.3%	0.55	0.56	0.5	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.54	0.5
45.75		OTM 23.8%	0.54	0.55	0.5	0.54	0.5	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.53	0.5
45.50		OTM 24.2%	0.53	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.52	0.5	0.52	0.5	0.52	0.5
45.25		OTM 24.6%	0.52	0.53	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.52	0.5	0.51	0.5	0.51	0.5

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการขึ้นลงของราคาหุ้นอ้างอิง 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



SAWA11C2003A

4 มิถุนายน 2562

หุ้นอ้างอิง SAWAD
ประเภท DW Call
ราคาใช้สิทธิต่อหน่วย 60.000
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 16.00000
วันซื้อขายวันสุดท้าย 31 มี.ค. 63
อายุคงเหลือ (วัน) 302

ค่าประมาณ Effective Gearing 2.52
ค่าประมาณ Sensitivity Index 0.85
ค่าประมาณ Fixed Volatility 1 76.7%
ค่าประมาณ Implied Volatility 2 77.8%
ค่าประมาณ Historical Volatility 3 36.6%
ค่าประมาณ Time Decay (Per Day) 0.40%

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
58.75	OTM 2.1%	1.00	0.6	1.00	0.6	1.00	0.6	0.99	0.6	0.99	0.6	0.99	0.6	0.99	0.6
58.50	OTM 2.5%	0.99	0.6	0.99	0.6	0.99	0.6	0.98	0.6	0.98	0.6	0.98	0.6	0.98	0.6
58.25	OTM 2.9%	0.98	0.6	0.98	0.6	0.98	0.6	0.97	0.6	0.97	0.6	0.97	0.6	0.97	0.6
58.00	OTM 3.3%	0.97	0.6	0.97	0.6	0.97	0.6	0.96	0.6	0.96	0.6	0.96	0.6	0.96	0.6
57.75	OTM 3.8%	0.96	0.6	0.96	0.6	0.96	0.6	0.95	0.6	0.95	0.6	0.95	0.6	0.95	0.6
57.50	OTM 4.2%	0.95	0.6	0.95	0.6	0.95	0.6	0.95	0.6	0.94	0.6	0.94	0.6	0.94	0.6
57.25	OTM 4.6%	0.94	0.6	0.94	0.6	0.94	0.6	0.94	0.6	0.93	0.6	0.93	0.6	0.93	0.6
57.00	OTM 5.0%	0.93	0.6	0.93	0.6	0.93	0.6	0.93	0.6	0.92	0.6	0.92	0.6	0.92	0.6
56.75	OTM 5.4%	0.92	0.6	0.92	0.6	0.92	0.6	0.92	0.6	0.91	0.6	0.91	0.6	0.91	0.6
56.50	OTM 5.8%	0.91	0.6	0.91	0.6	0.91	0.6	0.91	0.6	0.90	0.6	0.90	0.6	0.90	0.6
56.25	OTM 6.3%	0.90	0.6	0.90	0.6	0.90	0.6	0.90	0.6	0.89	0.6	0.89	0.6	0.89	0.6
56.00	OTM 6.7%	0.89	0.6	0.89	0.6	0.89	0.6	0.89	0.6	0.88	0.6	0.88	0.6	0.88	0.6
55.75	OTM 7.1%	0.89	0.6	0.88	0.6	0.88	0.6	0.88	0.6	0.88	0.6	0.87	0.6	0.87	0.6
55.50	OTM 7.5%	0.88	0.6	0.87	0.6	0.87	0.6	0.87	0.6	0.87	0.6	0.86	0.6	0.86	0.6
55.25	OTM 7.9%	0.87	0.6	0.86	0.6	0.86	0.6	0.86	0.6	0.86	0.6	0.85	0.6	0.85	0.6
55.00	OTM 8.3%	0.86	0.6	0.85	0.6	0.85	0.6	0.85	0.6	0.85	0.6	0.84	0.6	0.84	0.6
54.75	OTM 8.8%	0.85	0.6	0.85	0.6	0.84	0.6	0.84	0.6	0.84	0.6	0.84	0.6	0.83	0.6
54.50	OTM 9.2%	0.84	0.6	0.84	0.6	0.83	0.6	0.83	0.6	0.83	0.6	0.83	0.6	0.82	0.6
45.00	OTM 25.0%	0.52	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.51	0.5	0.50	0.5
44.75	OTM 25.4%	0.51	0.5	0.51	0.5	0.51	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5
44.50	OTM 25.8%	0.50	0.5	0.50	0.5	0.50	0.5	0.50	0.5	0.49	0.5	0.49	0.5	0.49	0.5
44.25	OTM 26.3%	0.49	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.49	0.5	0.48	0.5	0.48	0.5
44.00	OTM 26.7%	0.49	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.48	0.5
43.75	OTM 27.1%	0.48	0.5	0.48	0.5	0.48	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.47	0.5
43.50	OTM 27.5%	0.47	0.5	0.47	0.5	0.47	0.5	0.47	0.5	0.46	0.5	0.46	0.5	0.46	0.5
43.25	OTM 27.9%	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.45	0.5
43.00	OTM 28.3%	0.46	0.5	0.46	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.45	0.5
42.75	OTM 28.8%	0.45	0.5	0.45	0.5	0.45	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.5
42.50	OTM 29.2%	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.4	0.44	0.4	0.43	0.4	0.43	0.4
42.25	OTM 29.6%	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.42	0.4
42.00	OTM 30.0%	0.43	0.4	0.43	0.4	0.43	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4
41.75	OTM 30.4%	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.41	0.4	0.41	0.4
41.50	OTM 30.8%	0.42	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.40	0.4
41.25	OTM 31.3%	0.41	0.4	0.41	0.4	0.41	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.40	0.4
41.00	OTM 31.7%	0.40	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.39	0.4	0.39	0.4	0.39	0.4
40.75	OTM 32.1%	0.40	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.38	0.4

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

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- 1. คำที่ผู้ออก DW กำหนด
- 2. คำที่คำนวณตามสมมติฐานของขบวนการชงกัน 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)
- 3. คำ Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited