BLA11C1909A — 27 กันยายน 2562

หุ้นอ้างอิง	BLA	ค่าประมาณ	Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.00
ราคาใช้สิทธิต่อหน่วย	41.699	ค่าประมาณ	Fixed Volatility 1	46.2%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	10.66742	ค่าประมาณ	Implied Volatility 2	500.0%
วันซื้อขายวันสุดท้าย	27 ก.ย. 62	ค่าประมาณ	Historical Volatility 3	24.3%
อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	0.00%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	27 ก.ย. 62 Bid	Offer	Delta						
22.00	OTM 47.2%	0.01	0.03	0.0						
21.90	OTM 47.5%	0.01	0.03	0.0						
21.80	OTM 47.7%	0.01	0.03	0.0						
21.70	OTM 48.0%	0.01	0.03	0.0						
21.60	OTM 48.2%	0.01	0.03	0.0						
21.50	OTM 48.4%	0.01	0.03	0.0						
21.40	OTM 48.7%	0.01	0.03	0.0						
21.30	OTM 48.9%	0.01	0.03	0.0						
21.20	OTM 49.2%	0.01	0.03	0.0						
21.10	OTM 49.4%	0.01	0.03	0.0						
21.00	OTM 49.6%	0.01	0.03	0.0						
20.90	OTM 49.9%	0.01	0.03	0.0						
20.80	OTM 50.1%	0.01	0.03	0.0						
20.70	OTM 50.4%	0.01	0.03	0.0						
20.60	OTM 50.6%	0.01	0.03	0.0						
20.50	OTM 50.8%	0.01	0.03	0.0						
20.40	OTM 51.1%	0.01	0.03	0.0						
20.30	OTM 51.3%	0.01	0.03	0.0						
20.20	OTM 51.6%	0.01	0.03	0.0						
20.10	OTM 51.8%	0.01	0.03	0.0						
20.00	OTM 52.0%	0.01	0.03	0.0						
19.90	OTM 52.3%	0.01	0.03	0.0						
19.80	OTM 52.5%	0.01	0.03	0.0						
19.70	OTM 52.8%	0.01	0.03	0.0						
19.60	OTM 53.0%	0.01	0.03	0.0						
19.50	OTM 53.2%	0.01	0.03	0.0						
19.40	OTM 53.5%	0.01	0.03	0.0						
19.30	OTM 53.7%	0.01	0.03	0.0						
19.20	OTM 54.0%	0.01	0.03	0.0						
19.10	OTM 54.2%	0.01	0.03	0.0						
19.00	OTM 54.4%	0.01	0.03	0.0						
18.90	OTM 54.7%	0.01	0.03	0.0						
18.80	OTM 54.9%	0.01	0.03	0.0						
18.70	OTM 55.2%	0.01	0.03	0.0						
18.60	OTM 55.4%	0.01	0.03	0.0						
18.50	OTM 55.6%	0.01	0.03	0.0						
18.40	OTM 55.9%	0.01	0.03	0.0						

http://kswarrants.kasikornsecurities.com/

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

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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

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27 กันยายน 2562

หุ้นอ้างอิง	BLA	ค่าประมาณ	Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.00
ราคาใช้สิทธิต่อหน่วย	41.699	ค่าประมาณ	Fixed Volatility 1	46.2%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	10.66742	ค่าประมาณ	Implied Volatility 2	500.0%
วันซื้อขายวันสุดท้าย	27 ก.ย. 62	ค่าประมาณ	Historical Volatility 3	24.3%
อายุคงเหลือ (วัน)	1	ค่าประมาณ	Time Decay (Per Day)	0.00%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	27 ก.ย. 62 Bid	Delta						
23.80	OTM 42.9%	0.01	0.0						
23.70	OTM 43.2%	0.01	0.0						
23.60	OTM 43.4%	0.01	0.0						
23.50	OTM 43.6%	0.01	0.0						
23.40	OTM 43.9%	0.01	0.0						
23.30	OTM 44.1%	0.01	0.0						
23.20	OTM 44.4%	0.01	0.0						
23.10	OTM 44.6%	0.01	0.0						
23.00	OTM 44.8%	0.01	0.0						
22.90	OTM 45.1%	0.01	0.0						
22.80	OTM 45.3%	0.01	0.0						
22.70	OTM 45.6%	0.01	0.0						
22.60	OTM 45.8%	0.01	0.0						
22.50	OTM 46.0%	0.01	0.0						
22.40	OTM 46.3%	0.01	0.0						
22.30	OTM 46.5%	0.01	0.0						
22.20	OTM 46.8%	0.01	0.0						
22.10	OTM 47.0%	0.01	0.0						
18.30	OTM 56.1%	0.01	0.0						
18.20	OTM 56.4%	0.01	0.0						
18.10	OTM 56.6%	0.01	0.0						
18.00	OTM 56.8%	0.01	0.0						
17.90	OTM 57.1%	0.01	0.0						
17.80	OTM 57.3%	0.01	0.0						
17.70	OTM 57.6%	0.01	0.0						
17.60	OTM 57.8%	0.01	0.0						
17.50	OTM 58.0%	0.01	0.0						
17.40	OTM 58.3%	0.01	0.0						
17.30	OTM 58.5%	0.01	0.0						
17.20	OTM 58.8%	0.01	0.0						
17.10	OTM 59.0%	0.01	0.0						
17.00	OTM 59.2%	0.01	0.0						
16.90	OTM 59.5%	0.01	0.0						
16.80	OTM 59.7%	0.01	0.0						
16.70	OTM 60.0%	0.01	0.0						
16.60	OTM 60.2%	0.01	0.0						

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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