WHA11C2001A

31 มกราคม 2563

หุ้นอ้างอิง	WHA	ค่าประมาณ Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ Sensitivity Index	0.00
ราคาใช้สิทธิต่อหน่วย	4.954	ค่าประมาณ Fixed Volatility 1	48.7%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	1.05838	ค่าประมาณ Implied Volatility 2	500.0%
วันซื้อขายวันสุดท้าย	31 ม.ค. 63	ค่าประมาณ Historical Volatility 3	29.9%
อายุคงเหลือ (วัน)	1	ค่าประมาณ Time Decay (Per Day)	0.00%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ		31 ม.ค. 63 Bid	Offer	Delta
3.58	OTM	27.7%	**0.01**	**0.03**	0.0
3.56	OTM	28.1%	**0.01**	**0.03**	0.0
3.54	OTM	28.5%	**0.01**	**0.03**	0.0
3.52	OTM	28.9%	**0.01**	**0.03**	0.0
3.50	OTM	29.4%	**0.01**	**0.03**	0.0
3.48	OTM	29.8%	**0.01**	**0.03**	0.0
3.46	OTM	30.2%	**0.01**	**0.03**	0.0
3.44	OTM	30.6%	**0.01**	**0.03**	0.0
3.42	OTM	31.0%	**0.01**	**0.03**	0.0
3.40	OTM	31.4%	**0.01**	**0.03**	0.0
3.38	OTM	31.8%	**0.01**	**0.03**	0.0
3.36	OTM	32.2%	**0.01**	**0.03**	0.0
3.34	OTM	32.6%	**0.01**	**0.03**	0.0
3.32	OTM	33.0%	**0.01**	**0.03**	0.0
3.30	OTM	33.4%	**0.01**	**0.03**	0.0
3.28	OTM	33.8%	**0.01**	**0.03**	0.0
3.26	OTM	34.2%	**0.01**	**0.03**	0.0
3.24	OTM	34.6%	**0.01**	**0.03**	0.0
3.22	OTM	35.0%	**0.01**	**0.03**	0.0
3.20	OTM	35.4%	**0.01**	**0.03**	0.0
3.18	OTM	35.8%	**0.01**	**0.03**	0.0
3.16	OTM	36.2%	**0.01**	**0.03**	0.0
3.14	OTM	36.6%	**0.01**	**0.03**	0.0
3.12	OTM	37.0%	**0.01**	**0.03**	0.0
3.10	OTM	37.4%	**0.01**	**0.03**	0.0
3.08	OTM	37.8%	**0.01**	**0.03**	0.0
3.06	OTM	38.2%	**0.01**	**0.03**	0.0
3.04	OTM	38.6%	**0.01**	**0.03**	0.0
3.02	OTM	39.0%	**0.01**	**0.03**	0.0
3.00	OTM	39.4%	**0.01**	**0.03**	0.0
2.98	OTM	39.8%	**0.01**	**0.03**	0.0
2.96	OTM	40.3%	**0.01**	**0.03**	0.0
2.94	OTM	40.7%	**0.01**	**0.03**	0.0
2.92	OTM	41.1%	**0.01**	**0.03**	0.0
2.90	OTM	41.5%	**0.01**	**0.03**	0.0
2.88	OTM	41.9%	**0.01**	**0.03**	0.0
2.86	OTM	42.3%	**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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หุ้นอ้างอิง	WHA	ค่าประมาณ Effective Gearing	0.00
ประเภท DW	Call	ค่าประมาณ Sensitivity Index	0.00
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อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	1.05838	ค่าประมาณ Implied Volatility 2	500.0%
วันซื้อขายวันสุดท้าย	31 ม.ค. 63	ค่าประมาณ Historical Volatility 3	29.9%
อายุคงเหลือ (วัน)	1	ค่าประมาณ Time Decay (Per Day)	0.00%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ		31 ม.ค. 63 Bid	Delta						
3.94	OTM	20.5%	**0.01**	0.0						
3.92	OTM	20.9%	**0.01**	0.0						
3.90	OTM	21.3%	**0.01**	0.0						
3.88	OTM	21.7%	**0.01**	0.0						
3.86	OTM	22.1%	**0.01**	0.0						
3.84	OTM	22.5%	**0.01**	0.0						
3.82	OTM	22.9%	**0.01**	0.0						
3.80	OTM	23.3%	**0.01**	0.0						
3.78	OTM	23.7%	**0.01**	0.0						
3.76	OTM	24.1%	**0.01**	0.0						
3.74	OTM	24.5%	**0.01**	0.0						
3.72	OTM	24.9%	**0.01**	0.0						
3.70	OTM	25.3%	**0.01**	0.0						
3.68	OTM	25.7%	**0.01**	0.0						
3.66	OTM	26.1%	**0.01**	0.0						
3.64	OTM	26.5%	**0.01**	0.0						
3.62	OTM	26.9%	**0.01**	0.0						
3.60	OTM	27.3%	**0.01**	0.0						
2.84	OTM	42.7%	**0.01**	0.0						
2.82	OTM	43.1%	**0.01**	0.0						
2.80	OTM	43.5%	**0.01**	0.0						
2.78	OTM	43.9%	**0.01**	0.0						
2.76	OTM	44.3%	**0.01**	0.0						
2.74	OTM	44.7%	**0.01**	0.0						
2.72	OTM	45.1%	**0.01**	0.0						
2.70	OTM	45.5%	**0.01**	0.0						
2.68	OTM	45.9%	**0.01**	0.0						
2.66	OTM	46.3%	**0.01**	0.0						
2.64	OTM	46.7%	**0.01**	0.0						
2.62	OTM	47.1%	**0.01**	0.0						
2.60	OTM	47.5%	**0.01**	0.0						
2.58	OTM	47.9%	**0.01**	0.0						
2.56	OTM	48.3%	**0.01**	0.0						
2.54	OTM	48.7%	**0.01**	0.0						
2.52	OTM	49.1%	**0.01**	0.0						
2.50	OTM	49.5%	**0.01**	0.0						

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3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันทำการ จาก Bisnews AFE (Thailand) Limited