



IVL11C2006A

1 พฤศจิกายน 2562

หุ้นอ้างอิง	IVL	ค่าประมาณ	Effective Gearing	3.36
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.87
ราคาใช้สิทธิต่อหน่วย	31.750	ค่าประมาณ	Fixed Volatility 1	59.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	14.50000	ค่าประมาณ	Implied Volatility 2	60.4%
วันซื้อขายวันสุดท้าย	30 มี.ย. 63	ค่าประมาณ	Historical Volatility 3	51.3%
อายุคงเหลือ (วัน)	243	ค่าประมาณ	Time Decay (Per Day)	0.42%

ประมาณราคา DW																	
ราคาหุ้นอ้างอิง (Bid Price)	สถานะ		1 พ.ย. 62			4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
			Bid	Offer	Delta	Bid	Delta										
32.50	ITM	2.4%	0.47	0.48	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.46	0.6	0.46	0.6
32.25	ITM	1.6%	0.45	0.47	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.45	0.6	0.45	0.6
32.00	ITM	0.8%	0.44	0.45	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.44	0.6	0.44	0.6
31.75	ATM	0.0%	0.43	0.44	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.43	0.6	0.42	0.6
31.50	OTM	0.8%	0.42	0.43	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.42	0.6	0.41	0.6
31.25	OTM	1.6%	0.41	0.42	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.41	0.6	0.40	0.6
31.00	OTM	2.4%	0.40	0.41	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.40	0.6	0.39	0.6
30.75	OTM	3.1%	0.39	0.40	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.39	0.6	0.38	0.6
30.50	OTM	3.9%	0.38	0.39	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.38	0.6	0.37	0.6
30.25	OTM	4.7%	0.37	0.38	0.6	0.37	0.6	0.37	0.6	0.37	0.6	0.37	0.6	0.37	0.6	0.36	0.6
30.00	OTM	5.5%	0.36	0.37	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.35	0.6
29.75	OTM	6.3%	0.35	0.36	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.34	0.6
29.50	OTM	7.1%	0.34	0.35	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5	0.34	0.5
29.25	OTM	7.9%	0.33	0.34	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5	0.33	0.5
29.00	OTM	8.7%	0.32	0.33	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.32	0.5	0.32	0.5
28.75	OTM	9.4%	0.32	0.33	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5	0.31	0.5
28.50	OTM	10.2%	0.31	0.32	0.5	0.31	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.30	0.5	0.30	0.5
28.25	OTM	11.0%	0.30	0.31	0.5	0.30	0.5	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.29	0.5
28.00	OTM	11.8%	0.29	0.30	0.5	0.29	0.5	0.29	0.5	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5
27.75	OTM	12.6%	0.28	0.29	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.28	0.5	0.27	0.5	0.27	0.5
27.50	OTM	13.4%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.27	0.5	0.26	0.5
27.25	OTM	14.2%	0.26	0.27	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5	0.26	0.5
27.00	OTM	15.0%	0.26	0.27	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.25	0.5
26.75	OTM	15.7%	0.25	0.26	0.5	0.25	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.24	0.5
26.50	OTM	16.5%	0.24	0.25	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.23	0.5	0.23	0.5	0.23	0.5
26.25	OTM	17.3%	0.23	0.24	0.5	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.22	0.4
26.00	OTM	18.1%	0.22	0.23	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4	0.22	0.4
25.75	OTM	18.9%	0.22	0.23	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.21	0.4
25.50	OTM	19.7%	0.21	0.22	0.4	0.21	0.4	0.21	0.4	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4
25.25	OTM	20.5%	0.20	0.21	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.20	0.4	0.19	0.4
25.00	OTM	21.3%	0.19	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4
24.90	OTM	21.6%	0.19	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.19	0.4
24.80	OTM	21.9%	0.19	0.20	0.4	0.19	0.4	0.19	0.4	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4
24.70	OTM	22.2%	0.19	0.20	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4
24.60	OTM	22.5%	0.18	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4
24.50	OTM	22.8%	0.18	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.17	0.4
24.40	OTM	23.1%	0.18	0.19	0.4	0.18	0.4	0.18	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการเปลี่ยนแปลง 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

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ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 พ.ย. 62		4 พ.ย. 62		5 พ.ย. 62		6 พ.ย. 62		7 พ.ย. 62		8 พ.ย. 62		11 พ.ย. 62	
		Bid	Delta	Bid	Delta										
37.00	ITM 16.5%	0.68	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7	0.67	0.7
36.75	ITM 15.7%	0.66	0.7		0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.66	0.7	0.65	0.7
36.50	ITM 15.0%	0.65	0.7	0.65	0.7	0.65	0.7	0.65	0.7	0.64	0.7	0.64	0.7	0.64	0.7
36.25	ITM 14.2%	0.64	0.7	0.64	0.7	0.64	0.7	0.63	0.7	0.63	0.7	0.63	0.7	0.63	0.7
36.00	ITM 13.4%	0.63	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7	0.62	0.7
35.75	ITM 12.6%	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7	0.61	0.7
35.50	ITM 11.8%	0.60	0.7	0.60	0.7	0.60	0.7	0.60	0.7	0.60	0.7	0.59	0.7	0.59	0.7
35.25	ITM 11.0%	0.59	0.7	0.59	0.7	0.59	0.7	0.59	0.7	0.58	0.7	0.58	0.7	0.58	0.7
35.00	ITM 10.2%	0.58	0.7	0.58	0.7	0.58	0.7	0.57	0.7	0.57	0.7	0.57	0.7	0.57	0.7
34.75	ITM 9.4%	0.57	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7	0.56	0.7
34.50	ITM 8.7%	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7	0.55	0.7
34.25	ITM 7.9%	0.54	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.54	0.7	0.53	0.7
34.00	ITM 7.1%	0.53	0.7	0.53	0.7	0.53	0.7	0.53	0.7	0.53	0.7	0.52	0.7	0.52	0.7
33.75	ITM 6.3%	0.52	0.7	0.52	0.7	0.52	0.7	0.52	0.7	0.51	0.7	0.51	0.7	0.51	0.7
33.50	ITM 5.5%	0.51	0.6	0.51	0.6	0.51	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.50	0.6
33.25	ITM 4.7%	0.50	0.6	0.50	0.6	0.50	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6
33.00	ITM 3.9%	0.49	0.6	0.49	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6
32.75	ITM 3.1%	0.48	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.47	0.6	0.47	0.6
24.30	OTM 23.5%	0.18	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4
24.20	OTM 23.8%	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4
24.10	OTM 24.1%	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.17	0.4	0.16	0.4	0.16	0.4
24.00	OTM 24.4%	0.17	0.4	0.17	0.4	0.17	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4
23.90	OTM 24.7%	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4
23.80	OTM 25.0%	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4
23.70	OTM 25.4%	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.16	0.4	0.15	0.4	0.15	0.4
23.60	OTM 25.7%	0.16	0.4	0.16	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4
23.50	OTM 26.0%	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4
23.40	OTM 26.3%	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4
23.30	OTM 26.6%	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.15	0.3	0.14	0.3	0.14	0.3
23.20	OTM 26.9%	0.15	0.4	0.15	0.3	0.15	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3
23.10	OTM 27.2%	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3
23.00	OTM 27.6%	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3
22.90	OTM 27.9%	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.14	0.3	0.13	0.3
22.80	OTM 28.2%	0.14	0.3	0.14	0.3	0.14	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3
22.70	OTM 28.5%	0.14	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3
22.60	OTM 28.8%	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3	0.13	0.3

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

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