



SPAL11C1910A

4 มิถุนายน 2562

หุ้นอ้างอิง	SPALI	ค่าประมาณ	Effective Gearing	4.68
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.22
ราคาใช้สิทธิต่อหน่วย	21.994	ค่าประมาณ	Fixed Volatility 1	44.8%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	4.84455	ค่าประมาณ	Implied Volatility 2	46.4%
วันซื้อขายวันสุดท้าย	31 ต.ค. 62	ค่าประมาณ	Historical Volatility 3	25.7%
อายุคงเหลือ (วัน)	150	ค่าประมาณ	Time Decay (Per Day)	0.46%

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	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
24.10	ITM 9.6%	0.82	0.83	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.80	0.7	0.80	0.7
24.00	ITM 9.1%	0.80	0.82	0.7	0.80	0.7	0.80	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7
23.90	ITM 8.7%	0.79	0.80	0.7	0.79	0.7	0.78	0.7	0.78	0.7	0.78	0.7	0.77	0.7	0.77	0.7
23.80	ITM 8.2%	0.77	0.79	0.7	0.77	0.7	0.77	0.7	0.77	0.7	0.76	0.7	0.76	0.7	0.76	0.7
23.70	ITM 7.8%	0.76	0.77	0.7	0.76	0.7	0.76	0.7	0.75	0.7	0.75	0.7	0.75	0.7	0.74	0.7
23.60	ITM 7.3%	0.75	0.76	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.73	0.7	0.73	0.7
23.50	ITM 6.8%	0.73	0.75	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.72	0.7	0.72	0.7	0.72	0.7
23.40	ITM 6.4%	0.72	0.73	0.7	0.72	0.7	0.71	0.7	0.71	0.7	0.71	0.7	0.71	0.7	0.70	0.7
23.30	ITM 5.9%	0.71	0.72	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.69	0.6	0.69	0.6
23.20	ITM 5.5%	0.69	0.71	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.68	0.6	0.68	0.6	0.68	0.6
23.10	ITM 5.0%	0.68	0.69	0.6	0.68	0.6	0.67	0.6	0.67	0.6	0.67	0.6	0.67	0.6	0.66	0.6
23.00	ITM 4.6%	0.67	0.68	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.65	0.6	0.65	0.6
22.90	ITM 4.1%	0.65	0.67	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.64	0.6	0.64	0.6	0.64	0.6
22.80	ITM 3.7%	0.64	0.65	0.6	0.64	0.6	0.64	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.62	0.6
22.70	ITM 3.2%	0.63	0.64	0.6	0.63	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.61	0.6	0.61	0.6
22.60	ITM 2.8%	0.62	0.63	0.6	0.61	0.6	0.61	0.6	0.61	0.6	0.60	0.6	0.60	0.6	0.60	0.6
22.50	ITM 2.3%	0.60	0.62	0.6	0.60	0.6	0.60	0.6	0.60	0.6	0.59	0.6	0.59	0.6	0.59	0.6
22.40	ITM 1.8%	0.59	0.60	0.6	0.59	0.6	0.59	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.57	0.6
22.30	ITM 1.4%	0.58	0.59	0.6	0.58	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.56	0.6	0.56	0.6
22.20	ITM 0.9%	0.57	0.58	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.55	0.6	0.55	0.6
22.10	ITM 0.5%	0.55	0.57	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.54	0.6	0.54	0.6	0.54	0.6
22.00	ITM 0.0%	0.54	0.55	0.6	0.54	0.6	0.54	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.53	0.6
21.90	OTM 0.4%	0.53	0.54	0.6	0.53	0.6	0.53	0.6	0.52	0.6	0.52	0.6	0.52	0.6	0.51	0.6
21.80	OTM 0.9%	0.52	0.53	0.6	0.52	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.50	0.6
21.70	OTM 1.3%	0.51	0.52	0.6	0.51	0.6	0.50	0.6	0.50	0.6	0.50	0.6	0.49	0.5	0.49	0.5
21.60	OTM 1.8%	0.50	0.51	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
21.50	OTM 2.2%	0.49	0.50	0.5	0.48	0.5	0.48	0.5	0.48	0.5	0.47	0.5	0.47	0.5	0.47	0.5
21.40	OTM 2.7%	0.47	0.49	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
21.30	OTM 3.2%	0.46	0.47	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.45	0.5	0.45	0.5	0.45	0.5
21.20	OTM 3.6%	0.45	0.46	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
21.10	OTM 4.1%	0.44	0.45	0.5	0.44	0.5	0.44	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5
21.00	OTM 4.5%	0.43	0.44	0.5	0.43	0.5	0.43	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5
20.90	OTM 5.0%	0.42	0.43	0.5	0.42	0.5	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5
20.80	OTM 5.4%	0.41	0.42	0.5	0.41	0.5	0.41	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5
20.70	OTM 5.9%	0.40	0.41	0.5	0.40	0.5	0.40	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5
20.60	OTM 6.3%	0.39	0.40	0.5	0.39	0.5	0.39	0.5	0.38	0.5	0.38	0.5	0.38	0.5	0.38	0.5
20.50	OTM 6.8%	0.38	0.39	0.5	0.38	0.5	0.38	0.5	0.37	0.5	0.37	0.5	0.37	0.5	0.37	0.5

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขรมหาณิชนกกิจ 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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4 มิถุนายน 2562

หุ้นอ้างอิง SPALI
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 21.994
 อัตราการไต่สิทธิต่อ 1 หุ้นสามัญ 4.84455
 วันซื้อขายวันสุดท้าย 31 ต.ค. 62
 อายุคงเหลือ (วัน) 150

ค่าประมาณ Effective Gearing 4.68
 ค่าประมาณ Sensitivity Index 1.22
 ค่าประมาณ Fixed Volatility 1 44.8%
 ค่าประมาณ Implied Volatility 2 46.4%
 ค่าประมาณ Historical Volatility 3 25.7%
 ค่าประมาณ Time Decay (Per Day) 0.46%

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
27.25	ITM 23.9%	1.31	0.8	1.31	0.8	1.31	0.8	1.31	0.8	1.30	0.8	1.30	0.8	1.30	0.8
27.00	ITM 22.8%	1.27	0.8	1.27	0.8	1.27	0.8	1.26	0.8	1.26	0.8	1.26	0.8	1.26	0.8
26.75	ITM 21.6%	1.23	0.8	1.23	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.21	0.8
26.50	ITM 20.5%	1.19	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.17	0.8	1.17	0.8
26.25	ITM 19.4%	1.15	0.8	1.14	0.8	1.14	0.8	1.14	0.8	1.14	0.8	1.13	0.8	1.13	0.8
26.00	ITM 18.2%	1.11	0.8	1.10	0.8	1.10	0.8	1.10	0.8	1.10	0.8	1.09	0.8	1.09	0.8
25.75	ITM 17.1%	1.07	0.8	1.06	0.8	1.06	0.8	1.06	0.8	1.06	0.8	1.05	0.8	1.05	0.8
25.50	ITM 15.9%	1.03	0.8	1.02	0.8	1.02	0.8	1.02	0.8	1.02	0.8	1.01	0.8	1.01	0.8
25.25	ITM 14.8%	0.99	0.7	0.99	0.7	0.98	0.7	0.98	0.7	0.98	0.7	0.97	0.7	0.97	0.7
25.00	ITM 13.7%	0.95	0.7	0.95	0.7	0.94	0.7	0.94	0.7	0.94	0.7	0.94	0.7	0.93	0.7
24.90	ITM 13.2%	0.93	0.7	0.93	0.7	0.93	0.7	0.93	0.7	0.92	0.7	0.92	0.7	0.92	0.7
24.80	ITM 12.8%	0.92	0.7	0.92	0.7	0.91	0.7	0.91	0.7	0.91	0.7	0.91	0.7	0.90	0.7
24.70	ITM 12.3%	0.90	0.7	0.90	0.7	0.90	0.7	0.90	0.7	0.89	0.7	0.89	0.7	0.89	0.7
24.60	ITM 11.8%	0.89	0.7	0.89	0.7	0.88	0.7	0.88	0.7	0.88	0.7	0.88	0.7	0.87	0.7
24.50	ITM 11.4%	0.87	0.7	0.87	0.7	0.87	0.7	0.87	0.7	0.86	0.7	0.86	0.7	0.86	0.7
24.40	ITM 10.9%	0.86	0.7	0.86	0.7	0.85	0.7	0.85	0.7	0.85	0.7	0.85	0.7	0.84	0.7
24.30	ITM 10.5%	0.85	0.7	0.84	0.7	0.84	0.7	0.84	0.7	0.83	0.7	0.83	0.7	0.83	0.7
24.20	ITM 10.0%	0.83	0.7	0.83	0.7	0.83	0.7	0.82	0.7	0.82	0.7	0.82	0.7	0.81	0.7
20.40	OTM 7.2%	0.37	0.5	0.37	0.5	0.37	0.5	0.36	0.5	0.36	0.5	0.36	0.5	0.36	0.5
20.30	OTM 7.7%	0.36	0.5	0.36	0.5	0.36	0.5	0.35	0.5	0.35	0.5	0.35	0.5	0.35	0.5
20.20	OTM 8.2%	0.35	0.5	0.35	0.5	0.35	0.5	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4
20.10	OTM 8.6%	0.34	0.4	0.34	0.4	0.34	0.4	0.34	0.4	0.33	0.4	0.33	0.4	0.33	0.4
20.00	OTM 9.1%	0.33	0.4	0.33	0.4	0.33	0.4	0.33	0.4	0.32	0.4	0.32	0.4	0.32	0.4
19.90	OTM 9.5%	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.32	0.4	0.31	0.4	0.31	0.4
19.80	OTM 10.0%	0.32	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.31	0.4	0.30	0.4	0.30	0.4
19.70	OTM 10.4%	0.31	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.30	0.4	0.29	0.4
19.60	OTM 10.9%	0.30	0.4	0.30	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.29	0.4	0.28	0.4
19.50	OTM 11.3%	0.29	0.4	0.29	0.4	0.29	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4
19.40	OTM 11.8%	0.28	0.4	0.28	0.4	0.28	0.4	0.28	0.4	0.27	0.4	0.27	0.4	0.27	0.4
19.30	OTM 12.2%	0.27	0.4	0.27	0.4	0.27	0.4	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4
19.20	OTM 12.7%	0.27	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.26	0.4	0.25	0.4	0.25	0.4
19.10	OTM 13.2%	0.26	0.4	0.26	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.25	0.4	0.24	0.4
19.00	OTM 13.6%	0.25	0.4	0.25	0.4	0.25	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4
18.90	OTM 14.1%	0.24	0.4	0.24	0.4	0.24	0.4	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4
18.80	OTM 14.5%	0.24	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.23	0.4	0.22	0.3	0.22	0.3
18.70	OTM 15.0%	0.23	0.3	0.23	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	0.3	0.22	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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