



TVO11C2001A

4 มิถุนายน 2562

หุ้นอ้างอิง TVO
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 33.037
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 13.60353
 วันซื้อขายวันสุดท้าย 31 ม.ค. 63
 อายุคงเหลือ (วัน) 242

ค่าประมาณ Effective Gearing 3.83
 ค่าประมาณ Sensitivity Index 0.73
 ค่าประมาณ Fixed Volatility 1 54.8%
 ค่าประมาณ Implied Volatility 2 56.8%
 ค่าประมาณ Historical Volatility 3 21.2%
 ค่าประมาณ Time Decay (Per Day) 0.27%

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 |
| 30.75 | OTM 6.9% | 0.35 | 0.36 | 0.5 | 0.35 | 0.5 | 0.35 | 0.5 | 0.35 | 0.5 | 0.35 | 0.5 | 0.35 | 0.5 | 0.34 | 0.5 |
| 30.50 | OTM 7.7% | 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 | 0.33 | 0.5 |
| 30.25 | OTM 8.4% | 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 | 0.32 | 0.5 |
| 30.00 | OTM 9.2% | 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 |
| 29.75 | OTM 9.9% | 0.31 | 0.32 | 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 |
| 29.50 | OTM 10.7% | 0.30 | 0.31 | 0.5 | 0.30 | 0.5 | 0.30 | 0.5 | 0.30 | 0.5 | 0.30 | 0.5 | 0.30 | 0.5 | 0.30 | 0.5 |
| 29.25 | OTM 11.5% | 0.29 | 0.30 | 0.5 | 0.29 | 0.5 | 0.29 | 0.5 | 0.29 | 0.5 | 0.29 | 0.5 | 0.29 | 0.5 | 0.29 | 0.5 |
| 29.00 | OTM 12.2% | 0.29 | 0.30 | 0.5 | 0.28 | 0.5 | 0.28 | 0.5 | 0.28 | 0.5 | 0.28 | 0.5 | 0.28 | 0.5 | 0.28 | 0.5 |
| 28.75 | OTM 13.0% | 0.28 | 0.29 | 0.5 | 0.28 | 0.5 | 0.27 | 0.5 | 0.27 | 0.5 | 0.27 | 0.5 | 0.27 | 0.5 | 0.27 | 0.5 |
| 28.50 | OTM 13.7% | 0.27 | 0.28 | 0.5 | 0.27 | 0.5 | 0.27 | 0.5 | 0.26 | 0.5 | 0.26 | 0.5 | 0.26 | 0.5 | 0.26 | 0.5 |
| 28.25 | OTM 14.5% | 0.26 | 0.27 | 0.5 | 0.26 | 0.5 | 0.26 | 0.5 | 0.26 | 0.5 | 0.25 | 0.5 | 0.25 | 0.5 | 0.25 | 0.5 |
| 28.00 | OTM 15.2% | 0.25 | 0.26 | 0.5 | 0.25 | 0.5 | 0.25 | 0.5 | 0.25 | 0.5 | 0.25 | 0.5 | 0.25 | 0.5 | 0.24 | 0.4 |
| 27.75 | OTM 16.0% | 0.24 | 0.25 | 0.4 | 0.24 | 0.4 | 0.24 | 0.4 | 0.24 | 0.4 | 0.24 | 0.4 | 0.24 | 0.4 | 0.24 | 0.4 |
| 27.50 | OTM 16.8% | 0.23 | 0.24 | 0.4 | 0.23 | 0.4 | 0.23 | 0.4 | 0.23 | 0.4 | 0.23 | 0.4 | 0.23 | 0.4 | 0.23 | 0.4 |
| 27.25 | OTM 17.5% | 0.23 | 0.24 | 0.4 | 0.23 | 0.4 | 0.22 | 0.4 | 0.22 | 0.4 | 0.22 | 0.4 | 0.22 | 0.4 | 0.22 | 0.4 |
| 27.00 | OTM 18.3% | 0.22 | 0.23 | 0.4 | 0.22 | 0.4 | 0.22 | 0.4 | 0.22 | 0.4 | 0.21 | 0.4 | 0.21 | 0.4 | 0.21 | 0.4 |
| 26.75 | OTM 19.0% | 0.21 | 0.22 | 0.4 | 0.21 | 0.4 | 0.21 | 0.4 | 0.21 | 0.4 | 0.21 | 0.4 | 0.21 | 0.4 | 0.20 | 0.4 |
| 26.50 | OTM 19.8% | 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 | 0.20 | 0.4 |
| 26.25 | OTM 20.5% | 0.20 | 0.21 | 0.4 | 0.20 | 0.4 | 0.19 | 0.4 | 0.19 | 0.4 | 0.19 | 0.4 | 0.19 | 0.4 | 0.19 | 0.4 |
| 26.00 | 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 | 0.18 | 0.4 | 0.18 | 0.4 |
| 25.75 | OTM 22.1% | 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 |
| 25.50 | OTM 22.8% | 0.18 | 0.19 | 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 |
| 25.25 | OTM 23.6% | 0.17 | 0.18 | 0.4 | 0.17 | 0.4 | 0.17 | 0.4 | 0.17 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 |
| 25.00 | OTM 24.3% | 0.16 | 0.17 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.3 |
| 24.90 | OTM 24.6% | 0.16 | 0.17 | 0.4 | 0.16 | 0.4 | 0.16 | 0.4 | 0.16 | 0.3 | 0.16 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 |
| 24.80 | OTM 24.9% | 0.16 | 0.17 | 0.3 | 0.16 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 |
| 24.70 | OTM 25.2% | 0.15 | 0.16 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 |
| 24.60 | OTM 25.5% | 0.15 | 0.16 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 |
| 24.50 | OTM 25.8% | 0.15 | 0.16 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.15 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 |
| 24.40 | OTM 26.1% | 0.15 | 0.16 | 0.3 | 0.15 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 |
| 24.30 | OTM 26.4% | 0.14 | 0.15 | 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 |
| 24.20 | OTM 26.7% | 0.14 | 0.15 | 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 |
| 24.10 | OTM 27.1% | 0.14 | 0.15 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.14 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 |
| 24.00 | OTM 27.4% | 0.14 | 0.15 | 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 |
| 23.90 | OTM 27.7% | 0.13 | 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 |
| 23.80 | OTM 28.0% | 0.13 | 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 |
| 23.70 | OTM 28.3% | 0.13 | 0.14 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.12 | 0.3 |

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

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

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- Dividends are not included in the calculation.
- 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.

- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของกรมพาณิชย์ อังกฤษ [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



TVO11C2001A

4 มิถุนายน 2562

หุ้นอ้างอิง TVO
ประเภท DW Call
ราคาใช้สิทธิต่อหน่วย 33.037
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 13.60353
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อายุคงเหลือ (วัน) 242

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ประมาณราคา DW

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|-----------------------------|-----------|------------|-------|------------|-------|------------|-------|------------|-------|-------------|-------|-------------|-------|-------------|-------|
| | | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta | Bid | Delta |
| 35.25 | ITM 6.7% | 0.55 | 0.7 | 0.55 | 0.7 | 0.55 | 0.7 | 0.55 | 0.7 | 0.54 | 0.7 | 0.54 | 0.7 | 0.54 | 0.7 |
| 35.00 | ITM 5.9% | 0.54 | 0.7 | 0.54 | 0.7 | 0.54 | 0.7 | 0.53 | 0.7 | 0.53 | 0.7 | 0.53 | 0.7 | 0.53 | 0.7 |
| 34.75 | ITM 5.2% | 0.53 | 0.6 | 0.52 | 0.6 | 0.52 | 0.6 | 0.52 | 0.6 | 0.52 | 0.6 | 0.52 | 0.6 | 0.52 | 0.6 |
| 34.50 | ITM 4.4% | 0.51 | 0.6 | 0.51 | 0.6 | 0.51 | 0.6 | 0.51 | 0.6 | 0.51 | 0.6 | 0.51 | 0.6 | 0.51 | 0.6 |
| 34.25 | ITM 3.7% | 0.50 | 0.6 | 0.50 | 0.6 | 0.50 | 0.6 | 0.50 | 0.6 | 0.50 | 0.6 | 0.50 | 0.6 | 0.49 | 0.6 |
| 34.00 | ITM 2.9% | 0.49 | 0.6 | 0.49 | 0.6 | 0.49 | 0.6 | 0.49 | 0.6 | 0.49 | 0.6 | 0.48 | 0.6 | 0.48 | 0.6 |
| 33.75 | ITM 2.2% | 0.48 | 0.6 | 0.48 | 0.6 | 0.48 | 0.6 | 0.48 | 0.6 | 0.47 | 0.6 | 0.47 | 0.6 | 0.47 | 0.6 |
| 33.50 | ITM 1.4% | 0.47 | 0.6 | 0.47 | 0.6 | 0.47 | 0.6 | 0.46 | 0.6 | 0.46 | 0.6 | 0.46 | 0.6 | 0.46 | 0.6 |
| 33.25 | ITM 0.6% | 0.46 | 0.6 | 0.46 | 0.6 | 0.45 | 0.6 | 0.45 | 0.6 | 0.45 | 0.6 | 0.45 | 0.6 | 0.45 | 0.6 |
| 33.00 | OTM 0.1% | 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 |
| 32.75 | OTM 0.9% | 0.44 | 0.6 | 0.43 | 0.6 | 0.43 | 0.6 | 0.43 | 0.6 | 0.43 | 0.6 | 0.43 | 0.6 | 0.43 | 0.6 |
| 32.50 | OTM 1.6% | 0.42 | 0.6 | 0.42 | 0.6 | 0.42 | 0.6 | 0.42 | 0.6 | 0.42 | 0.6 | 0.42 | 0.6 | 0.42 | 0.6 |
| 32.25 | OTM 2.4% | 0.41 | 0.6 | 0.41 | 0.6 | 0.41 | 0.6 | 0.41 | 0.6 | 0.41 | 0.6 | 0.41 | 0.6 | 0.41 | 0.6 |
| 32.00 | OTM 3.1% | 0.40 | 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 |
| 31.75 | OTM 3.9% | 0.39 | 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 |
| 31.50 | OTM 4.7% | 0.38 | 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 |
| 31.25 | OTM 5.4% | 0.37 | 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 |
| 31.00 | OTM 6.2% | 0.36 | 0.5 | 0.36 | 0.5 | 0.36 | 0.5 | 0.36 | 0.5 | 0.36 | 0.5 | 0.36 | 0.5 | 0.35 | 0.5 |
| 23.60 | OTM 28.6% | 0.13 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.13 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 |
| 23.50 | OTM 28.9% | 0.13 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 |
| 23.40 | OTM 29.2% | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 |
| 23.30 | OTM 29.5% | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 |
| 23.20 | OTM 29.8% | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 |
| 23.10 | OTM 30.1% | 0.12 | 0.3 | 0.12 | 0.3 | 0.12 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 |
| 23.00 | OTM 30.4% | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 |
| 22.90 | OTM 30.7% | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 |
| 22.80 | OTM 31.0% | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 |
| 22.70 | OTM 31.3% | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.11 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 |
| 22.60 | OTM 31.6% | 0.11 | 0.3 | 0.11 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 |
| 22.50 | OTM 31.9% | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 |
| 22.40 | OTM 32.2% | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 |
| 22.30 | OTM 32.5% | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 |
| 22.20 | OTM 32.8% | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.10 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 |
| 22.10 | OTM 33.1% | 0.10 | 0.3 | 0.10 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 |
| 22.00 | OTM 33.4% | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.2 | 0.09 | 0.2 |
| 21.90 | OTM 33.7% | 0.09 | 0.3 | 0.09 | 0.3 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 | 0.09 | 0.2 |

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

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

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- Dividends are not included in the calculation.
- 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.

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