TOA11C1911A

1 ตุลาคม 2562

หุ้นอ้างอิง	TOA	ค่าประมาณ Effective Gearing	6.43
ประเภท DW	Call	ค่าประมาณ Sensitivity Index	0.91
ราคาใช้สิทธิต่อหน่วย	41.524	ค่าประมาณ Fixed Volatility 1	54.3%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	13.84143	ค่าประมาณ Implied Volatility 2	60.6%
วันซื้อขายวันสุดท้าย	29 พ.ย. 62	ค่าประมาณ Historical Volatility 3	35.2%
อายุคงเหลือ (วัน)	60	ค่าประมาณ Time Decay (Per Day)	1.41%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 ต.ค. 62			2 ต.ค. 62		3 ต.ค. 62		4 ต.ค. 62		7 ต.ค. 62		8 ต.ค. 62		9 ต.ค. 62	
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
45.00	ITM 8.4%	0.43	0.44	0.7	0.43	0.7	0.42	0.7	0.42	0.7	0.42	0.7	0.41	0.7	0.41	0.7
44.75	ITM 7.8%	0.42	0.43	0.7	0.41	0.7	0.41	0.7	0.41	0.7	0.40	0.7	0.40	0.7	0.40	0.7
44.50	ITM 7.2%	0.40	0.42	0.7	0.40	0.7	0.40	0.7	0.39	0.7	0.39	0.7	0.39	0.7	0.38	0.7
44.25	ITM 6.6%	0.39	0.40	0.7	0.39	0.7	0.39	0.7	0.38	0.7	0.38	0.7	0.38	0.7	0.37	0.7
44.00	ITM 6.0%	0.38	0.39	0.7	0.38	0.7	0.37	0.7	0.37	0.7	0.37	0.7	0.36	0.7	0.36	0.7
43.75	ITM 5.4%	0.37	0.38	0.6	0.37	0.6	0.36	0.6	0.36	0.6	0.36	0.6	0.35	0.6	0.35	0.6
43.50	ITM 4.8%	0.36	0.37	0.6	0.35	0.6	0.35	0.6	0.35	0.6	0.34	0.6	0.34	0.6	0.34	0.6
43.25	ITM 4.2%	0.35	0.36	0.6	0.34	0.6	0.34	0.6	0.34	0.6	0.33	0.6	0.33	0.6	0.33	0.6
43.00	ITM 3.6%	0.34	0.35	0.6	0.33	0.6	0.33	0.6	0.32	0.6	0.32	0.6	0.32	0.6	0.31	0.6
42.75	ITM 3.0%	0.32	0.34	0.6	0.32	0.6	0.32	0.6	0.31	0.6	0.31	0.6	0.31	0.6	0.30	0.6
42.50	ITM 2.4%	0.31	0.32	0.6	0.31	0.6	0.31	0.6	0.30	0.6	0.30	0.6	0.30	0.6	0.29	0.6
42.25	ITM 1.7%	0.30	0.31	0.6	0.30	0.6	0.30	0.6	0.29	0.6	0.29	0.6	0.29	0.6	0.28	0.6
42.00	ITM 1.1%	0.29	0.30	0.6	0.29	0.6	0.29	0.6	0.28	0.6	0.28	0.6	0.28	0.6	0.27	0.6
41.75	ITM 0.5%	0.28	0.29	0.6	0.28	0.6	0.28	0.6	0.27	0.6	0.27	0.6	0.26	0.6	0.26	0.6
41.50	OTM 0.1%	0.27	0.28	0.5	0.27	0.5	0.27	0.5	0.26	0.5	0.26	0.5	0.25	0.5	0.25	0.5
41.25	OTM 0.7%	0.26	0.27	0.5	0.26	0.5	0.26	0.5	0.25	0.5	0.25	0.5	0.25	0.5	0.24	0.5
41.00	OTM 1.3%	0.25	0.26	0.5	0.25	0.5	0.25	0.5	0.24	0.5	0.24	0.5	0.24	0.5	0.23	0.5
40.75	OTM 1.9%	0.24	0.25	0.5	0.24	0.5	0.24	0.5	0.23	0.5	0.23	0.5	0.23	0.5	0.22	0.5
40.50	OTM 2.5%	0.23	0.24	0.5	0.23	0.5	0.23	0.5	0.22	0.5	0.22	0.5	0.22	0.5	0.21	0.5
40.25	OTM 3.1%	0.22	0.23	0.5	0.22	0.5	0.22	0.5	0.22	0.5	0.21	0.5	0.21	0.5	0.20	0.5
40.00	OTM 3.7%	0.22	0.23	0.5	0.21	0.5	0.21	0.5	0.21	0.5	0.20	0.5	0.20	0.5	0.20	0.5
39.75	OTM 4.3%	0.21	0.22	0.5	0.20	0.5	0.20	0.5	0.20	0.5	0.19	0.5	0.19	0.5	0.19	0.5
39.50	OTM 4.9%	0.20	0.21	0.5	0.20	0.5	0.19	0.5	0.19	0.5	0.19	0.5	0.18	0.5	0.18	0.4
39.25	OTM 5.5%	0.19	0.20	0.4	0.19	0.4	0.18	0.4	0.18	0.4	0.18	0.4	0.17	0.4	0.17	0.4
39.00	OTM 6.1%	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	0.16	0.4
38.75	OTM 6.7%	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
38.50	OTM 7.3%	0.17	0.18	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
38.25	OTM 7.9%	0.16	0.17	0.4	0.16	0.4	0.15	0.4	0.15	0.4	0.15	0.4	0.14	0.4	0.14	0.4
38.00	OTM 8.5%	0.15	0.16	0.4	0.15	0.4	0.15	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.13	0.4
37.75	OTM 9.1%	0.15	0.16	0.4	0.14	0.4	0.14	0.4	0.14	0.4	0.13	0.4	0.13	0.4	0.13	0.4
37.50	OTM 9.7%	0.14	0.15	0.4	0.14	0.4	0.13	0.4	0.13	0.4	0.13	0.4	0.12	0.4	0.12	0.4
37.25	OTM 10.3%	0.13	0.14	0.4	0.13	0.4	0.13	0.4	0.12	0.3	0.12	0.3	0.12	0.3	0.12	0.3
37.00	OTM 10.9%	0.13	0.14	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
36.75	OTM 11.5%	0.12	0.13	0.3	0.12	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.10	0.3
36.50	OTM 12.1%	0.11	0.12	0.3	0.11	0.3	0.11	0.3	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3
36.25	OTM 12.7%	0.11	0.12	0.3	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.09	0.3
36.00	OTM 13.3%	0.10	0.11	0.3	0.10	0.3	0.10	0.3	0.10	0.3	0.09	0.3	0.09	0.3	0.09	0.3

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

TOA11C1911A

1 ตุลาคม 2562

หุ้นอ้างอิง	TOA	ค่าประมาณ Effective Gearing	6.43
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อายุคงเหลือ (วัน)	60	ค่าประมาณ Time Decay (Per Day)	1.41%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 ต.ค. 62		2 ต.ค. 62		3 ต.ค. 62		4 ต.ค. 62		7 ต.ค. 62		8 ต.ค. 62		9 ต.ค. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
49.50	ITM 19.2%	0.68	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.67	0.8	0.66	0.8	0.66	0.8
49.25	ITM 18.6%	0.66	0.8	0.66	0.8	0.66	0.8	0.65	0.8	0.65	0.8	0.65	0.8	0.65	0.8
49.00	ITM 18.0%	0.65	0.8	0.64	0.8	0.64	0.8	0.64	0.8	0.64	0.8	0.63	0.8	0.63	0.8
48.75	ITM 17.4%	0.63	0.8	0.63	0.8	0.63	0.8	0.62	0.8	0.62	0.8	0.62	0.8	0.62	0.8
48.50	ITM 16.8%	0.62	0.8	0.62	0.8	0.61	0.8	0.61	0.8	0.61	0.8	0.60	0.8	0.60	0.8
48.25	ITM 16.2%	0.60	0.8	0.60	0.8	0.60	0.8	0.60	0.8	0.59	0.8	0.59	0.8	0.59	0.8
48.00	ITM 15.6%	0.59	0.8	0.59	0.8	0.58	0.8	0.58	0.8	0.58	0.8	0.57	0.8	0.57	0.8
47.75	ITM 15.0%	0.58	0.8	0.57	0.8	0.57	0.8	0.57	0.8	0.56	0.8	0.56	0.8	0.56	0.8
47.50	ITM 14.4%	0.56	0.8	0.56	0.8	0.56	0.8	0.55	0.8	0.55	0.8	0.55	0.8	0.54	0.8
47.25	ITM 13.8%	0.55	0.8	0.54	0.8	0.54	0.8	0.54	0.8	0.54	0.8	0.53	0.8	0.53	0.8
47.00	ITM 13.2%	0.53	0.8	0.53	0.8	0.53	0.8	0.52	0.8	0.52	0.8	0.52	0.8	0.52	0.8
46.75	ITM 12.6%	0.52	0.7	0.52	0.7	0.51	0.8	0.51	0.8	0.51	0.8	0.50	0.8	0.50	0.8
46.50	ITM 12.0%	0.51	0.7	0.50	0.7	0.50	0.7	0.50	0.7	0.49	0.7	0.49	0.7	0.49	0.8
46.25	ITM 11.4%	0.49	0.7	0.49	0.7	0.49	0.7	0.48	0.7	0.48	0.7	0.48	0.7	0.47	0.7
46.00	ITM 10.8%	0.48	0.7	0.48	0.7	0.47	0.7	0.47	0.7	0.47	0.7	0.46	0.7	0.46	0.7
45.75	ITM 10.2%	0.47	0.7	0.46	0.7	0.46	0.7	0.46	0.7	0.45	0.7	0.45	0.7	0.45	0.7
45.50	ITM 9.6%	0.45	0.7	0.45	0.7	0.45	0.7	0.44	0.7	0.44	0.7	0.44	0.7	0.43	0.7
45.25	ITM 9.0%	0.44	0.7	0.44	0.7	0.44	0.7	0.43	0.7	0.43	0.7	0.43	0.7	0.42	0.7
35.75	OTM 13.9%	0.10	0.3	0.10	0.3	0.09	0.3	0.09	0.3	0.09	0.3	0.09	0.3	0.08	0.3
35.50	OTM 14.5%	0.09	0.3	0.09	0.3	0.09	0.3	0.09	0.3	0.08	0.3	0.08	0.3	0.08	0.3
35.25	OTM 15.1%	0.09	0.3	0.09	0.3	0.08	0.3	0.08	0.3	0.08	0.3	0.08	0.2	0.07	0.2
35.00	OTM 15.7%	0.08	0.3	0.08	0.3	0.08	0.3	0.08	0.2	0.07	0.2	0.07	0.2	0.07	0.2
34.75	OTM 16.3%	0.08	0.2	0.08	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.06	0.2
34.50	OTM 16.9%	0.07	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.07	0.2	0.06	0.2	0.06	0.2
34.25	OTM 17.5%	0.07	0.2	0.07	0.2	0.07	0.2	0.06	0.2	0.06	0.2	0.06	0.2	0.06	0.2
34.00	OTM 18.1%	0.07	0.2	0.06	0.2	0.06	0.2	0.06	0.2	0.06	0.2	0.06	0.2	0.05	0.2
33.75	OTM 18.7%	0.06	0.2	0.06	0.2	0.06	0.2	0.06	0.2	0.05	0.2	0.05	0.2	0.05	0.2
33.50	OTM 19.3%	0.06	0.2	0.06	0.2	0.05	0.2	0.05	0.2	0.05	0.2	0.05	0.2	0.05	0.2
33.25	OTM 19.9%	0.05	0.2	0.05	0.2	0.05	0.2	0.05	0.2	0.05	0.2	0.05	0.2	0.04	0.2
33.00	OTM 20.5%	0.05	0.2	0.05	0.2	0.05	0.2	0.05	0.2	0.04	0.2	0.04	0.2	0.04	0.2
32.75	OTM 21.1%	0.05	0.2	0.05	0.2	0.04	0.2	0.04	0.2	0.04	0.2	0.04	0.2	0.04	0.1
32.50	OTM 21.7%	0.05	0.2	0.04	0.2	0.04	0.2	0.04	0.2	0.04	0.1	0.04	0.1	0.04	0.1
32.25	OTM 22.3%	0.04	0.2	0.04	0.1	0.04	0.1	0.04	0.1	0.04	0.1	0.03	0.1	0.03	0.1
32.00	OTM 22.9%	0.04	0.1	0.04	0.1	0.04	0.1	0.04	0.1	0.03	0.1	0.03	0.1	0.03	0.1
31.75	OTM 23.5%	0.04	0.1	0.04	0.1	0.03	0.1	0.03	0.1	0.03	0.1	0.03	0.1	0.03	0.1
31.50	OTM 24.1%	0.03	0.1	0.03	0.1	0.03	0.1	0.03	0.1	0.03	0.1	0.03	0.1	0.03	0.1

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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