

**PTTE11C1910A****21 มกราคม 2562**

หุ้นอ้างอิง PTTEP
 ประเภท DW Call
 ราคาใช้สิทธิต่อหน่วย 140.000
 อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ 27.00000
 วันซื้อขายวันสุดท้าย 31 ต.ค. 62
 อายุคงเหลือ (วัน) 284

ค่าประมาณ Effective Gearing 3.55
 ค่าประมาณ Sensitivity Index 0.94
 ค่าประมาณ Fixed Volatility 1 51.2%
 ค่าประมาณ Implied Volatility 2 52.8%
 ค่าประมาณ Historical Volatility 3 36%
 ค่าประมาณ Time Decay (Per Day) 0.46%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	21 ม.ค. 62		22 ม.ค. 62		23 ม.ค. 62		24 ม.ค. 62		25 ม.ค. 62		28 ม.ค. 62		29 ม.ค. 62		
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
134.00	OTM 4.3%	0.84	0.85	0.6	0.83	0.6	0.83	0.6	0.83	0.6	0.83	0.6	0.82	0.6	0.82	0.6
133.50	OTM 4.6%	0.83	0.84	0.6	0.82	0.6	0.82	0.6	0.82	0.6	0.82	0.6	0.81	0.6	0.81	0.6
133.00	OTM 5.0%	0.82	0.83	0.6	0.81	0.6	0.81	0.6	0.81	0.6	0.81	0.6	0.80	0.6	0.80	0.6
132.50	OTM 5.4%	0.81	0.82	0.6	0.80	0.6	0.80	0.6	0.80	0.6	0.80	0.6	0.79	0.6	0.79	0.6
132.00	OTM 5.7%	0.79	0.81	0.6	0.79	0.6	0.79	0.6	0.79	0.6	0.79	0.6	0.78	0.6	0.78	0.6
131.50	OTM 6.1%	0.78	0.79	0.6	0.78	0.6	0.78	0.5	0.78	0.5	0.78	0.5	0.77	0.5	0.77	0.5
131.00	OTM 6.4%	0.77	0.78	0.5	0.77	0.5	0.77	0.5	0.77	0.5	0.77	0.5	0.76	0.5	0.76	0.5
130.50	OTM 6.8%	0.76	0.77	0.5	0.76	0.5	0.76	0.5	0.76	0.5	0.75	0.5	0.75	0.5	0.75	0.5
130.00	OTM 7.1%	0.75	0.76	0.5	0.75	0.5	0.75	0.5	0.75	0.5	0.74	0.5	0.74	0.5	0.74	0.5
129.50	OTM 7.5%	0.74	0.75	0.5	0.74	0.5	0.74	0.5	0.74	0.5	0.74	0.5	0.73	0.5	0.73	0.5
129.00	OTM 7.9%	0.73	0.74	0.5	0.73	0.5	0.73	0.5	0.73	0.5	0.73	0.5	0.72	0.5	0.72	0.5
128.50	OTM 8.2%	0.72	0.73	0.5	0.72	0.5	0.72	0.5	0.72	0.5	0.72	0.5	0.71	0.5	0.71	0.5
128.00	OTM 8.6%	0.71	0.72	0.5	0.71	0.5	0.71	0.5	0.71	0.5	0.71	0.5	0.70	0.5	0.70	0.5
127.50	OTM 8.9%	0.71	0.72	0.5	0.70	0.5	0.70	0.5	0.70	0.5	0.70	0.5	0.69	0.5	0.69	0.5
127.00	OTM 9.3%	0.70	0.71	0.5	0.69	0.5	0.69	0.5	0.69	0.5	0.69	0.5	0.68	0.5	0.68	0.5
126.50	OTM 9.6%	0.69	0.70	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.68	0.5	0.67	0.5	0.67	0.5
126.00	OTM 10.0%	0.68	0.69	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.67	0.5	0.66	0.5	0.66	0.5
125.50	OTM 10.4%	0.67	0.68	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.66	0.5	0.65	0.5
125.00	OTM 10.7%	0.66	0.67	0.5	0.66	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.65	0.5	0.64	0.5
124.50	OTM 11.1%	0.65	0.66	0.5	0.65	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.64	0.5	0.63	0.5
124.00	OTM 11.4%	0.64	0.65	0.5	0.64	0.5	0.63	0.5	0.63	0.5	0.63	0.5	0.63	0.5	0.63	0.5
123.50	OTM 11.8%	0.63	0.64	0.5	0.63	0.5	0.63	0.5	0.62	0.5	0.62	0.5	0.62	0.5	0.62	0.5
123.00	OTM 12.1%	0.62	0.63	0.5	0.62	0.5	0.62	0.5	0.61	0.5	0.61	0.5	0.61	0.5	0.61	0.5
122.50	OTM 12.5%	0.61	0.62	0.5	0.61	0.5	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5	0.60	0.5
122.00	OTM 12.9%	0.60	0.61	0.5	0.60	0.5	0.60	0.5	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5
121.50	OTM 13.2%	0.59	0.60	0.5	0.59	0.5	0.59	0.5	0.59	0.5	0.58	0.5	0.58	0.5	0.58	0.5
121.00	OTM 13.6%	0.58	0.59	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.58	0.5	0.57	0.5	0.57	0.5
120.50	OTM 13.9%	0.58	0.59	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.57	0.5	0.56	0.5	0.56	0.5
120.00	OTM 14.3%	0.57	0.58	0.5	0.57	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.56	0.5	0.55	0.5
119.50	OTM 14.6%	0.56	0.57	0.5	0.56	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.55	0.5	0.55	0.5
119.00	OTM 15.0%	0.55	0.56	0.5	0.55	0.5	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.54	0.5
118.50	OTM 15.4%	0.54	0.55	0.5	0.54	0.5	0.54	0.5	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5
118.00	OTM 15.7%	0.53	0.54	0.5	0.53	0.5	0.53	0.5	0.53	0.5	0.52	0.5	0.52	0.5	0.52	0.5
117.50	OTM 16.1%	0.52	0.53	0.5	0.52	0.5	0.52	0.4	0.52	0.4	0.52	0.4	0.51	0.4	0.51	0.4
117.00	OTM 16.4%	0.52	0.53	0.4	0.51	0.4	0.51	0.4	0.51	0.4	0.51	0.4	0.51	0.4	0.50	0.4
116.50	OTM 16.8%	0.51	0.52	0.4	0.51	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.50	0.4	0.50	0.4
116.00	OTM 17.1%	0.50	0.51	0.4	0.50	0.4	0.50	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.49	0.4

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

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขบวนการเงินทอง 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



PTTE11C1910A

21 มกราคม 2562

หุ้นอ้างอิง	PTTEP	ค่าประมาณ	Effective Gearing	3.55
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	0.94
ราคาใช้สิทธิต่อหน่วย	140.000	ค่าประมาณ	Fixed Volatility 1	51.2%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	27.00000	ค่าประมาณ	Implied Volatility 2	52.8%
วันซื้อขายวันสุดท้าย	31 ต.ค. 62	ค่าประมาณ	Historical Volatility 3	36%
อายุคงเหลือ (วัน)	284	ค่าประมาณ	Time Decay (Per Day)	0.46%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	21 ม.ค. 62		22 ม.ค. 62		23 ม.ค. 62		24 ม.ค. 62		25 ม.ค. 62		28 ม.ค. 62		29 ม.ค. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
143.00	ITM 2.1%	1.04	0.6	1.03	0.6	1.03	0.6	1.03	0.6	1.03	0.6	1.02	0.6	1.02	0.6
142.50	ITM 1.8%	1.02	0.6	1.02	0.6	1.02	0.6	1.02	0.6	1.01	0.6	1.01	0.6	1.01	0.6
142.00	ITM 1.4%	1.01	0.6	1.01	0.6	1.01	0.6	1.00	0.6	1.00	0.6	1.00	0.6	1.00	0.6
141.50	ITM 1.1%	1.00	0.6	1.00	0.6	1.00	0.6	0.99	0.6	0.99	0.6	0.99	0.6	0.99	0.6
141.00	ITM 0.7%	0.99	0.6	0.99	0.6	0.98	0.6	0.98	0.6	0.98	0.6	0.98	0.6	0.97	0.6
140.50	ITM 0.4%	0.98	0.6	0.98	0.6	0.97	0.6	0.97	0.6	0.97	0.6	0.97	0.6	0.96	0.6
140.00	ATM 0.0%	0.97	0.6	0.96	0.6	0.96	0.6	0.96	0.6	0.96	0.6	0.95	0.6	0.95	0.6
139.50	OTM 0.4%	0.96	0.6	0.95	0.6	0.95	0.6	0.95	0.6	0.95	0.6	0.94	0.6	0.94	0.6
139.00	OTM 0.7%	0.94	0.6	0.94	0.6	0.94	0.6	0.94	0.6	0.93	0.6	0.93	0.6	0.93	0.6
138.50	OTM 1.1%	0.93	0.6	0.93	0.6	0.93	0.6	0.93	0.6	0.92	0.6	0.92	0.6	0.92	0.6
138.00	OTM 1.4%	0.92	0.6	0.92	0.6	0.92	0.6	0.92	0.6	0.91	0.6	0.91	0.6	0.91	0.6
137.50	OTM 1.8%	0.91	0.6	0.91	0.6	0.91	0.6	0.90	0.6	0.90	0.6	0.90	0.6	0.90	0.6
137.00	OTM 2.1%	0.90	0.6	0.90	0.6	0.90	0.6	0.89	0.6	0.89	0.6	0.89	0.6	0.89	0.6
136.50	OTM 2.5%	0.89	0.6	0.89	0.6	0.88	0.6	0.88	0.6	0.88	0.6	0.88	0.6	0.87	0.6
136.00	OTM 2.9%	0.88	0.6	0.88	0.6	0.87	0.6	0.87	0.6	0.87	0.6	0.87	0.6	0.86	0.6
135.50	OTM 3.2%	0.87	0.6	0.87	0.6	0.86	0.6	0.86	0.6	0.86	0.6	0.86	0.6	0.85	0.6
135.00	OTM 3.6%	0.86	0.6	0.86	0.6	0.85	0.6	0.85	0.6	0.85	0.6	0.85	0.6	0.84	0.6
134.50	OTM 3.9%	0.85	0.6	0.84	0.6	0.84	0.6	0.84	0.6	0.84	0.6	0.83	0.6	0.83	0.6
115.50	OTM 17.5%	0.49	0.4	0.49	0.4	0.49	0.4	0.49	0.4	0.48	0.4	0.48	0.4	0.48	0.4
115.00	OTM 17.9%	0.48	0.4	0.48	0.4	0.48	0.4	0.48	0.4	0.48	0.4	0.47	0.4	0.47	0.4
114.50	OTM 18.2%	0.48	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.47	0.4	0.46	0.4
114.00	OTM 18.6%	0.47	0.4	0.47	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.46	0.4	0.46	0.4
113.50	OTM 18.9%	0.46	0.4	0.46	0.4	0.46	0.4	0.45	0.4	0.45	0.4	0.45	0.4	0.45	0.4
113.00	OTM 19.3%	0.45	0.4	0.45	0.4	0.45	0.4	0.45	0.4	0.44	0.4	0.44	0.4	0.44	0.4
112.50	OTM 19.6%	0.44	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.44	0.4	0.43	0.4	0.43	0.4
112.00	OTM 20.0%	0.44	0.4	0.44	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.43	0.4	0.42	0.4
111.50	OTM 20.4%	0.43	0.4	0.43	0.4	0.43	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4
111.00	OTM 20.7%	0.42	0.4	0.42	0.4	0.42	0.4	0.42	0.4	0.41	0.4	0.41	0.4	0.41	0.4
110.50	OTM 21.1%	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.41	0.4	0.40	0.4	0.40	0.4
110.00	OTM 21.4%	0.41	0.4	0.41	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.40	0.4	0.40	0.4
109.50	OTM 21.8%	0.40	0.4	0.40	0.4	0.40	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4
109.00	OTM 22.1%	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.39	0.4	0.38	0.4	0.38	0.4
108.50	OTM 22.5%	0.39	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.38	0.4	0.37	0.4
108.00	OTM 22.9%	0.38	0.4	0.38	0.4	0.38	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.37	0.4
107.50	OTM 23.2%	0.37	0.4	0.37	0.4	0.37	0.4	0.37	0.4	0.36	0.4	0.36	0.4	0.36	0.4
107.00	OTM 23.6%	0.36	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.36	0.4	0.35	0.4

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

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- คำที่ผู้ออก DW กำหนด
- คำที่คำนวณตามสมมติฐานของขมรวนคานชธนกิจ 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