

**PTG11C1906A****4 มิถุนายน 2562**

| | | | | |
|---------------------------------|-------------|-----------|-------------------------|--------|
| หุ้นอ้างอิง | PTG | ค่าประมาณ | Effective Gearing | 2.74 |
| ประเภท DW | Call | ค่าประมาณ | Sensitivity Index | 1.67 |
| ราคาใช้สิทธิต่อหน่วย | 10.788 | ค่าประมาณ | Fixed Volatility 1 | 80.8% |
| อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ | 2.94230 | ค่าประมาณ | Implied Volatility 2 | 133.2% |
| วันซื้อขายวันสุดท้าย | 28 มิ.ย. 62 | ค่าประมาณ | Historical Volatility 3 | 36.6% |
| อายุคงเหลือ (วัน) | 25 | ค่าประมาณ | Time Decay (Per Day) | 0.18% |

| ราคาหุ้นอ้างอิง (Bid Price) | | สถานะ | ประมาณราคา DW | | | | | | | | | | | | | | | |
|-----------------------------|-----|-------|---------------|-------|-------|------------|-------|------------|-------|------------|-------|-------------|-------|-------------|-------|-------------|-------|--|
| | | | 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 | |
| 18.50 | ITM | 71.5% | 2.64 | 2.68 | 1.0 | 2.64 | 1.0 | 2.64 | 1.0 | 2.64 | 1.0 | 2.64 | 1.0 | 2.64 | 1.0 | 2.64 | 1.0 | |
| 18.40 | ITM | 70.6% | 2.60 | 2.64 | 1.0 | 2.60 | 1.0 | 2.60 | 1.0 | 2.60 | 1.0 | 2.60 | 1.0 | 2.60 | 1.0 | 2.60 | 1.0 | |
| 18.30 | ITM | 69.6% | 2.58 | 2.60 | 1.0 | 2.58 | 1.0 | 2.56 | 1.0 | 2.56 | 1.0 | 2.56 | 1.0 | 2.56 | 1.0 | 2.56 | 1.0 | |
| 18.20 | ITM | 68.7% | 2.54 | 2.58 | 1.0 | 2.54 | 1.0 | 2.54 | 1.0 | 2.54 | 1.0 | 2.54 | 1.0 | 2.54 | 1.0 | 2.54 | 1.0 | |
| 18.10 | ITM | 67.8% | 2.50 | 2.54 | 1.0 | 2.50 | 1.0 | 2.50 | 1.0 | 2.50 | 1.0 | 2.50 | 1.0 | 2.50 | 1.0 | 2.50 | 1.0 | |
| 18.00 | ITM | 66.9% | 2.48 | 2.50 | 1.0 | 2.46 | 1.0 | 2.46 | 1.0 | 2.46 | 1.0 | 2.46 | 1.0 | 2.46 | 1.0 | 2.46 | 1.0 | |
| 17.90 | ITM | 65.9% | 2.44 | 2.48 | 1.0 | 2.44 | 1.0 | 2.44 | 1.0 | 2.44 | 1.0 | 2.44 | 1.0 | 2.44 | 1.0 | 2.44 | 1.0 | |
| 17.80 | ITM | 65.0% | 2.40 | 2.44 | 1.0 | 2.40 | 1.0 | 2.40 | 1.0 | 2.40 | 1.0 | 2.40 | 1.0 | 2.40 | 1.0 | 2.40 | 1.0 | |
| 17.70 | ITM | 64.1% | 2.36 | 2.40 | 1.0 | 2.36 | 1.0 | 2.36 | 1.0 | 2.36 | 1.0 | 2.36 | 1.0 | 2.36 | 1.0 | 2.36 | 1.0 | |
| 17.60 | ITM | 63.1% | 2.34 | 2.36 | 1.0 | 2.34 | 1.0 | 2.34 | 1.0 | 2.34 | 1.0 | 2.34 | 1.0 | 2.34 | 1.0 | 2.32 | 1.0 | |
| 17.50 | ITM | 62.2% | 2.30 | 2.34 | 1.0 | 2.30 | 1.0 | 2.30 | 1.0 | 2.30 | 1.0 | 2.30 | 1.0 | 2.30 | 1.0 | 2.30 | 1.0 | |
| 17.40 | ITM | 61.3% | 2.26 | 2.30 | 1.0 | 2.26 | 1.0 | 2.26 | 1.0 | 2.26 | 1.0 | 2.26 | 1.0 | 2.26 | 1.0 | 2.26 | 1.0 | |
| 17.30 | ITM | 60.4% | 2.24 | 2.26 | 1.0 | 2.24 | 1.0 | 2.24 | 1.0 | 2.24 | 1.0 | 2.22 | 1.0 | 2.22 | 1.0 | 2.22 | 1.0 | |
| 17.20 | ITM | 59.4% | 2.20 | 2.24 | 1.0 | 2.20 | 1.0 | 2.20 | 1.0 | 2.20 | 1.0 | 2.20 | 1.0 | 2.20 | 1.0 | 2.20 | 1.0 | |
| 17.10 | ITM | 58.5% | 2.16 | 2.20 | 1.0 | 2.16 | 1.0 | 2.16 | 1.0 | 2.16 | 1.0 | 2.16 | 1.0 | 2.16 | 1.0 | 2.16 | 1.0 | |
| 17.00 | ITM | 57.6% | 2.14 | 2.16 | 1.0 | 2.14 | 1.0 | 2.14 | 1.0 | 2.12 | 1.0 | 2.12 | 1.0 | 2.12 | 1.0 | 2.12 | 1.0 | |
| 16.90 | ITM | 56.7% | 2.10 | 2.14 | 1.0 | 2.10 | 1.0 | 2.10 | 1.0 | 2.10 | 1.0 | 2.10 | 1.0 | 2.10 | 1.0 | 2.10 | 1.0 | |
| 16.80 | ITM | 55.7% | 2.06 | 2.10 | 1.0 | 2.06 | 1.0 | 2.06 | 1.0 | 2.06 | 1.0 | 2.06 | 1.0 | 2.06 | 1.0 | 2.06 | 1.0 | |
| 16.70 | ITM | 54.8% | 2.04 | 2.06 | 1.0 | 2.04 | 1.0 | 2.04 | 1.0 | 2.02 | 1.0 | 2.02 | 1.0 | 2.02 | 1.0 | 2.02 | 1.0 | |
| 16.60 | ITM | 53.9% | 1.99 | 2.04 | 1.0 | 1.99 | 1.0 | 1.99 | 1.0 | 1.99 | 1.0 | 1.99 | 1.0 | 1.99 | 1.0 | 1.99 | 1.0 | |
| 16.50 | ITM | 52.9% | 1.96 | 1.99 | 1.0 | 1.96 | 1.0 | 1.96 | 1.0 | 1.96 | 1.0 | 1.95 | 1.0 | 1.95 | 1.0 | 1.95 | 1.0 | |
| 16.40 | ITM | 52.0% | 1.93 | 1.96 | 1.0 | 1.93 | 1.0 | 1.92 | 1.0 | 1.92 | 1.0 | 1.92 | 1.0 | 1.92 | 1.0 | 1.92 | 1.0 | |
| 16.30 | ITM | 51.1% | 1.89 | 1.93 | 1.0 | 1.89 | 1.0 | 1.89 | 1.0 | 1.89 | 1.0 | 1.89 | 1.0 | 1.89 | 1.0 | 1.88 | 1.0 | |
| 16.20 | ITM | 50.2% | 1.86 | 1.89 | 1.0 | 1.86 | 1.0 | 1.86 | 1.0 | 1.86 | 1.0 | 1.85 | 1.0 | 1.85 | 1.0 | 1.85 | 1.0 | |
| 16.10 | ITM | 49.2% | 1.83 | 1.86 | 1.0 | 1.83 | 1.0 | 1.82 | 1.0 | 1.82 | 1.0 | 1.82 | 1.0 | 1.82 | 1.0 | 1.82 | 1.0 | |
| 16.00 | ITM | 48.3% | 1.80 | 1.83 | 1.0 | 1.79 | 1.0 | 1.79 | 1.0 | 1.79 | 1.0 | 1.79 | 1.0 | 1.79 | 1.0 | 1.78 | 1.0 | |
| 15.90 | ITM | 47.4% | 1.76 | 1.80 | 1.0 | 1.76 | 1.0 | 1.76 | 1.0 | 1.76 | 1.0 | 1.75 | 1.0 | 1.75 | 1.0 | 1.75 | 1.0 | |
| 15.80 | ITM | 46.5% | 1.73 | 1.76 | 1.0 | 1.73 | 1.0 | 1.72 | 1.0 | 1.72 | 1.0 | 1.72 | 1.0 | 1.72 | 1.0 | 1.72 | 1.0 | |
| 15.70 | ITM | 45.5% | 1.70 | 1.73 | 1.0 | 1.69 | 1.0 | 1.69 | 1.0 | 1.69 | 1.0 | 1.69 | 1.0 | 1.68 | 1.0 | 1.68 | 1.0 | |
| 15.60 | ITM | 44.6% | 1.66 | 1.70 | 1.0 | 1.66 | 1.0 | 1.66 | 1.0 | 1.66 | 1.0 | 1.65 | 1.0 | 1.65 | 1.0 | 1.65 | 1.0 | |
| 15.50 | ITM | 43.7% | 1.63 | 1.66 | 1.0 | 1.63 | 1.0 | 1.63 | 1.0 | 1.62 | 1.0 | 1.62 | 1.0 | 1.62 | 1.0 | 1.62 | 1.0 | |
| 15.40 | ITM | 42.8% | 1.60 | 1.63 | 1.0 | 1.60 | 1.0 | 1.59 | 1.0 | 1.59 | 1.0 | 1.59 | 1.0 | 1.58 | 1.0 | 1.58 | 1.0 | |
| 15.30 | ITM | 41.8% | 1.57 | 1.60 | 1.0 | 1.56 | 1.0 | 1.56 | 1.0 | 1.56 | 1.0 | 1.55 | 1.0 | 1.55 | 1.0 | 1.55 | 1.0 | |
| 15.20 | ITM | 40.9% | 1.53 | 1.57 | 1.0 | 1.53 | 1.0 | 1.53 | 1.0 | 1.52 | 1.0 | 1.52 | 1.0 | 1.52 | 1.0 | 1.52 | 1.0 | |
| 15.10 | ITM | 40.0% | 1.50 | 1.53 | 1.0 | 1.50 | 1.0 | 1.49 | 1.0 | 1.49 | 1.0 | 1.49 | 1.0 | 1.49 | 1.0 | 1.48 | 1.0 | |
| 15.00 | ITM | 39.0% | 1.47 | 1.50 | 0.9 | 1.46 | 1.0 | 1.46 | 1.0 | 1.46 | 1.0 | 1.45 | 1.0 | 1.45 | 1.0 | 1.45 | 1.0 | |
| 14.90 | ITM | 38.1% | 1.44 | 1.47 | 0.9 | 1.43 | 0.9 | 1.43 | 1.0 | 1.43 | 1.0 | 1.42 | 1.0 | 1.42 | 1.0 | 1.42 | 1.0 | |

<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
- คำที่คำนวณตามสมมติฐานของขบวนการชงนกิจ 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



PTG11C1906A

4 มิถุนายน 2562

หุ้นอ้างอิง
ประเภท DW
ราคาใช้สิทธิต่อหน่วย
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ
วันซื้อขายวันสุดท้าย
อายุคงเหลือ (วัน)

PTG
Call
10.788
2.94230
28 มิ.ย. 62
25

| | | |
|-----------|-------------------------|--------|
| ค่าประมาณ | Effective Gearing | 2.74 |
| ค่าประมาณ | Sensitivity Index | 1.67 |
| ค่าประมาณ | Fixed Volatility 1 | 80.8% |
| ค่าประมาณ | Implied Volatility 2 | 133.2% |
| ค่าประมาณ | Historical Volatility 3 | 36.6% |
| ค่าประมาณ | Time Decay (Per Day) | 0.18% |

ประมาณราคา DW

| ราคาหุ้นอ้างอิง (Bid Price) | สถานะ | ประมาณราคา DW | | | | | | | | | | | | | |
|--------------------------------|-----------|---------------|-------|------------|-------|------------|-------|------------|-------|-------------|-------|-------------|-------|-------------|-------|
| | | 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 |
| 20.30 | ITM 88.2% | 3.24 | 1.0 | 3.24 | 1.0 | 3.24 | 1.0 | 3.24 | 1.0 | 3.24 | 1.0 | 3.24 | 1.0 | 3.24 | 1.0 |
| 20.20 | ITM 87.2% | 3.22 | 1.0 | 3.22 | 1.0 | 3.22 | 1.0 | 3.22 | 1.0 | 3.22 | 1.0 | 3.22 | 1.0 | 3.22 | 1.0 |
| 20.10 | ITM 86.3% | 3.18 | 1.0 | 3.18 | 1.0 | 3.18 | 1.0 | 3.18 | 1.0 | 3.18 | 1.0 | 3.18 | 1.0 | 3.18 | 1.0 |
| 20.00 | ITM 85.4% | 3.14 | 1.0 | 3.14 | 1.0 | 3.14 | 1.0 | 3.14 | 1.0 | 3.14 | 1.0 | 3.14 | 1.0 | 3.14 | 1.0 |
| 19.90 | ITM 84.5% | 3.12 | 1.0 | 3.12 | 1.0 | 3.12 | 1.0 | 3.12 | 1.0 | 3.12 | 1.0 | 3.12 | 1.0 | 3.12 | 1.0 |
| 19.80 | ITM 83.5% | 3.08 | 1.0 | 3.08 | 1.0 | 3.08 | 1.0 | 3.08 | 1.0 | 3.08 | 1.0 | 3.08 | 1.0 | 3.08 | 1.0 |
| 19.70 | ITM 82.6% | 3.04 | 1.0 | 3.04 | 1.0 | 3.04 | 1.0 | 3.04 | 1.0 | 3.04 | 1.0 | 3.04 | 1.0 | 3.04 | 1.0 |
| 19.60 | ITM 81.7% | 3.02 | 1.0 | 3.02 | 1.0 | 3.02 | 1.0 | 3.02 | 1.0 | 3.00 | 1.0 | 3.00 | 1.0 | 3.00 | 1.0 |
| 19.50 | ITM 80.8% | 2.98 | 1.0 | 2.98 | 1.0 | 2.98 | 1.0 | 2.98 | 1.0 | 2.98 | 1.0 | 2.98 | 1.0 | 2.98 | 1.0 |
| 19.40 | ITM 79.8% | 2.94 | 1.0 | 2.94 | 1.0 | 2.94 | 1.0 | 2.94 | 1.0 | 2.94 | 1.0 | 2.94 | 1.0 | 2.94 | 1.0 |
| 19.30 | ITM 78.9% | 2.92 | 1.0 | 2.90 | 1.0 | 2.90 | 1.0 | 2.90 | 1.0 | 2.90 | 1.0 | 2.90 | 1.0 | 2.90 | 1.0 |
| 19.20 | ITM 78.0% | 2.88 | 1.0 | 2.88 | 1.0 | 2.88 | 1.0 | 2.88 | 1.0 | 2.88 | 1.0 | 2.88 | 1.0 | 2.88 | 1.0 |
| 19.10 | ITM 77.0% | 2.84 | 1.0 | 2.84 | 1.0 | 2.84 | 1.0 | 2.84 | 1.0 | 2.84 | 1.0 | 2.84 | 1.0 | 2.84 | 1.0 |
| 19.00 | ITM 76.1% | 2.80 | 1.0 | 2.80 | 1.0 | 2.80 | 1.0 | 2.80 | 1.0 | 2.80 | 1.0 | 2.80 | 1.0 | 2.80 | 1.0 |
| 18.90 | ITM 75.2% | 2.78 | 1.0 | 2.78 | 1.0 | 2.78 | 1.0 | 2.78 | 1.0 | 2.78 | 1.0 | 2.78 | 1.0 | 2.78 | 1.0 |
| 18.80 | ITM 74.3% | 2.74 | 1.0 | 2.74 | 1.0 | 2.74 | 1.0 | 2.74 | 1.0 | 2.74 | 1.0 | 2.74 | 1.0 | 2.74 | 1.0 |
| 18.70 | ITM 73.3% | 2.70 | 1.0 | 2.70 | 1.0 | 2.70 | 1.0 | 2.70 | 1.0 | 2.70 | 1.0 | 2.70 | 1.0 | 2.70 | 1.0 |
| 18.60 | ITM 72.4% | 2.68 | 1.0 | 2.68 | 1.0 | 2.68 | 1.0 | 2.68 | 1.0 | 2.68 | 1.0 | 2.66 | 1.0 | 2.66 | 1.0 |
| 14.80 | ITM 37.2% | 1.40 | 0.9 | 1.40 | 0.9 | 1.40 | 1.0 | 1.39 | 1.0 | 1.39 | 1.0 | 1.39 | 1.0 | 1.38 | 1.0 |
| 14.70 | ITM 36.3% | 1.37 | 0.9 | 1.37 | 0.9 | 1.36 | 0.9 | 1.36 | 1.0 | 1.36 | 1.0 | 1.35 | 1.0 | 1.35 | 1.0 |
| 14.60 | ITM 35.3% | 1.34 | 0.9 | 1.34 | 0.9 | 1.33 | 0.9 | 1.33 | 0.9 | 1.32 | 1.0 | 1.32 | 1.0 | 1.32 | 1.0 |
| 14.50 | ITM 34.4% | 1.31 | 0.9 | 1.30 | 0.9 | 1.30 | 0.9 | 1.30 | 0.9 | 1.29 | 1.0 | 1.29 | 1.0 | 1.29 | 1.0 |
| 14.40 | ITM 33.5% | 1.28 | 0.9 | 1.27 | 0.9 | 1.27 | 0.9 | 1.26 | 0.9 | 1.26 | 0.9 | 1.26 | 1.0 | 1.25 | 1.0 |
| 14.30 | ITM 32.6% | 1.25 | 0.9 | 1.24 | 0.9 | 1.24 | 0.9 | 1.23 | 0.9 | 1.23 | 0.9 | 1.22 | 0.9 | 1.22 | 1.0 |
| 14.20 | ITM 31.6% | 1.21 | 0.9 | 1.21 | 0.9 | 1.20 | 0.9 | 1.20 | 0.9 | 1.20 | 0.9 | 1.19 | 0.9 | 1.19 | 1.0 |
| 14.10 | ITM 30.7% | 1.18 | 0.9 | 1.18 | 0.9 | 1.17 | 0.9 | 1.17 | 0.9 | 1.16 | 0.9 | 1.16 | 0.9 | 1.16 | 0.9 |
| 14.00 | ITM 29.8% | 1.15 | 0.9 | 1.15 | 0.9 | 1.14 | 0.9 | 1.14 | 0.9 | 1.13 | 0.9 | 1.13 | 0.9 | 1.12 | 0.9 |
| 13.90 | ITM 28.8% | 1.12 | 0.9 | 1.12 | 0.9 | 1.11 | 0.9 | 1.11 | 0.9 | 1.10 | 0.9 | 1.10 | 0.9 | 1.09 | 0.9 |
| 13.80 | ITM 27.9% | 1.09 | 0.9 | 1.09 | 0.9 | 1.08 | 0.9 | 1.08 | 0.9 | 1.07 | 0.9 | 1.06 | 0.9 | 1.06 | 0.9 |
| 13.70 | ITM 27.0% | 1.06 | 0.9 | 1.06 | 0.9 | 1.05 | 0.9 | 1.04 | 0.9 | 1.04 | 0.9 | 1.03 | 0.9 | 1.03 | 0.9 |
| 13.60 | ITM 26.1% | 1.03 | 0.9 | 1.02 | 0.9 | 1.02 | 0.9 | 1.01 | 0.9 | 1.01 | 0.9 | 1.00 | 0.9 | 1.00 | 0.9 |
| 13.50 | ITM 25.1% | 1.00 | 0.9 | 0.99 | 0.9 | 0.99 | 0.9 | 0.98 | 0.9 | 0.98 | 0.9 | 0.97 | 0.9 | 0.97 | 0.9 |
| 13.40 | ITM 24.2% | 0.97 | 0.9 | 0.97 | 0.9 | 0.96 | 0.9 | 0.95 | 0.9 | 0.95 | 0.9 | 0.94 | 0.9 | 0.93 | 0.9 |
| 13.30 | ITM 23.3% | 0.94 | 0.9 | 0.94 | 0.9 | 0.93 | 0.9 | 0.92 | 0.9 | 0.92 | 0.9 | 0.91 | 0.9 | 0.90 | 0.9 |
| 13.20 | ITM 22.4% | 0.91 | 0.9 | 0.91 | 0.9 | 0.90 | 0.9 | 0.89 | 0.9 | 0.89 | 0.9 | 0.88 | 0.9 | 0.87 | 0.9 |
| 13.10 | ITM 21.4% | 0.88 | 0.8 | 0.88 | 0.8 | 0.87 | 0.9 | 0.86 | 0.9 | 0.86 | 0.9 | 0.85 | 0.9 | 0.84 | 0.9 |

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

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