PTG11C2003A — 4 มิถุนายน 2562

หุ้นอ้างอิง	PTG	ค่าประมาณ	Effective Gearing	2.36
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.03
ราคาใช้สิทธิต่อหน่วย	16.400	ค่าประมาณ	Fixed Volatility 1	72.6%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	6.30000	ค่าประมาณ	Implied Volatility 2	75.4%
วันซื้อขายวันสุดท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	36.6%
อายุคงเหลือ (วัน)	302	ค่าประมาณ	Time Decay (Per Day)	0.26%

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
18.50	ITM	12.8%	0.92	0.93	0.7	0.92	0.7	0.92	0.7	0.91	0.7	0.91	0.7	0.91	0.7	0.91	0.7
18.40	ITM	12.2%	0.91	0.92	0.7	0.91	0.7	0.91	0.7	0.90	0.7	0.90	0.7	0.90	0.7	0.90	0.7
18.30	ITM	11.6%	0.90	0.91	0.7	0.90	0.7	0.89	0.7	0.89	0.7	0.89	0.7	0.89	0.7	0.89	0.7
18.20	ITM	11.0%	0.89	0.90	0.7	0.88	0.7	0.88	0.7	0.88	0.7	0.88	0.7	0.88	0.7	0.88	0.7
18.10	ITM	10.4%	0.88	0.89	0.7	0.87	0.7	0.87	0.7	0.87	0.7	0.87	0.7	0.87	0.7	0.86	0.7
18.00	ITM	9.8%	0.86	0.88	0.7	0.86	0.7	0.86	0.7	0.86	0.7	0.86	0.7	0.86	0.7	0.85	0.7
17.90	ITM	9.1%	0.85	0.86	0.7	0.85	0.7	0.85	0.7	0.85	0.7	0.85	0.7	0.84	0.7	0.84	0.7
17.80	ITM	8.5%	0.84	0.85	0.7	0.84	0.7	0.84	0.7	0.84	0.7	0.84	0.7	0.83	0.7	0.83	0.7
17.70	ITM	7.9%	0.83	0.84	0.7	0.83	0.7	0.83	0.7	0.83	0.7	0.82	0.7	0.82	0.7	0.82	0.7
17.60	ITM	7.3%	0.82	0.83	0.7	0.82	0.7	0.82	0.7	0.82	0.7	0.81	0.7	0.81	0.7	0.81	0.7
17.50	ITM	6.7%	0.81	0.82	0.7	0.81	0.7	0.81	0.7	0.80	0.7	0.80	0.7	0.80	0.7	0.80	0.7
17.40	ITM	6.1%	0.80	0.81	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
17.30	ITM	5.5%	0.79	0.80	0.7	0.79	0.7	0.79	0.7	0.78	0.7	0.78	0.7	0.78	0.7	0.78	0.7
17.20	ITM	4.9%	0.78	0.79	0.7	0.78	0.7	0.77	0.7	0.77	0.7	0.77	0.7	0.77	0.7	0.77	0.7
17.10	ITM	4.3%	0.77	0.78	0.7	0.77	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7	0.76	0.7
17.00	ITM	3.7%	0.76	0.77	0.7	0.76	0.7	0.75	0.7	0.75	0.7	0.75	0.7	0.75	0.7	0.75	0.7
16.90	ITM	3.0%	0.75	0.76	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7	0.74	0.7
16.80	ITM	2.4%	0.74	0.75	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7	0.73	0.7
16.70	ITM	1.8%	0.73	0.74	0.7	0.72	0.7	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6	0.72	0.6
16.60	ITM	1.2%	0.72	0.73	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6	0.71	0.6
16.50	ITM	0.6%	0.71	0.72	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6	0.70	0.6
16.40	ATM	0.0%	0.69	0.71	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.69	0.6	0.68	0.6
16.30	OTM	0.6%	0.68	0.69	0.6	0.68	0.6	0.68	0.6	0.68	0.6	0.68	0.6	0.68	0.6	0.67	0.6
16.20	OTM	1.2%	0.67	0.68	0.6	0.67	0.6	0.67	0.6	0.67	0.6	0.67	0.6	0.67	0.6	0.66	0.6
16.10	OTM	1.8%	0.66	0.67	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.66	0.6	0.65	0.6
16.00	OTM	2.4%	0.65	0.66	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.65	0.6	0.64	0.6
15.90	OTM	3.0%	0.64	0.65	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.64	0.6	0.63	0.6
15.80	OTM	3.7%	0.63	0.64	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6	0.63	0.6
15.70	OTM	4.3%	0.63	0.64	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.62	0.6	0.62	0.6
15.60	OTM	4.9%	0.62	0.63	0.6	0.61	0.6	0.61	0.6	0.61	0.6	0.61	0.6	0.61	0.6	0.61	0.6
15.50	OTM	5.5%	0.61	0.62	0.6	0.60	0.6	0.60	0.6	0.60	0.6	0.60	0.6	0.60	0.6	0.60	0.6
15.40	OTM	6.1%	0.60	0.61	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.59	0.6	0.59	0.6
15.30	OTM	6.7%	0.59	0.60	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.58	0.6	0.58	0.6
15.20	OTM	7.3%	0.58	0.59	0.6	0.58	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6	0.57	0.6
15.10	OTM	7.9%	0.57	0.58	0.6	0.57	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.56	0.6	0.56	0.6
15.00	OTM	8.5%	0.56	0.57	0.6	0.56	0.6	0.56	0.6	0.55	0.6	0.55	0.6	0.55	0.6	0.55	0.6
14.90	OTM	9.1%	0.55	0.56	0.6	0.55	0.6	0.55	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6

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

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หุ้นอ้างอิง	PTG	ค่าประมาณ	Effective Gearing	2.36
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วันซื้อขายวันสุดท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	36.6%
อายุคงเหลือ (วัน)	302	ค่าประมาณ	Time Decay (Per Day)	0.26%

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
20.30	ITM 23.8%	1.13	0.8	1.13	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8
20.20	ITM 23.2%	1.12	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.11	0.8
20.10	ITM 22.6%	1.10	0.7	1.10	0.7	1.10	0.7	1.10	0.7	1.10	0.7	1.10	0.7	1.09	0.7
20.00	ITM 22.0%	1.09	0.7	1.09	0.7	1.09	0.7	1.09	0.7	1.09	0.7	1.08	0.7	1.08	0.7
19.90	ITM 21.3%	1.08	0.7	1.08	0.7	1.08	0.7	1.08	0.7	1.07	0.7	1.07	0.7	1.07	0.7
19.80	ITM 20.7%	1.07	0.7	1.07	0.7	1.07	0.7	1.06	0.7	1.06	0.7	1.06	0.7	1.06	0.7
19.70	ITM 20.1%	1.06	0.7	1.06	0.7	1.05	0.7	1.05	0.7	1.05	0.7	1.05	0.7	1.05	0.7
19.60	ITM 19.5%	1.05	0.7	1.04	0.7	1.04	0.7	1.04	0.7	1.04	0.7	1.04	0.7	1.04	0.7
19.50	ITM 18.9%	1.03	0.7	1.03	0.7	1.03	0.7	1.03	0.7	1.03	0.7	1.03	0.7	1.02	0.7
19.40	ITM 18.3%	1.02	0.7	1.02	0.7	1.02	0.7	1.02	0.7	1.02	0.7	1.01	0.7	1.01	0.7
19.30	ITM 17.7%	1.01	0.7	1.01	0.7	1.01	0.7	1.01	0.7	1.00	0.7	1.00	0.7	1.00	0.7
19.20	ITM 17.1%	1.00	0.7	1.00	0.7	1.00	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.99	0.7
19.10	ITM 16.5%	0.99	0.7	0.99	0.7	0.98	0.7	0.98	0.7	0.98	0.7	0.98	0.7	0.98	0.7
19.00	ITM 15.9%	0.98	0.7	0.97	0.7	0.97	0.7	0.97	0.7	0.97	0.7	0.97	0.7	0.97	0.7
18.90	ITM 15.2%	0.96	0.7	0.96	0.7	0.96	0.7	0.96	0.7	0.96	0.7	0.96	0.7	0.95	0.7
18.80	ITM 14.6%	0.95	0.7	0.95	0.7	0.95	0.7	0.95	0.7	0.95	0.7	0.94	0.7	0.94	0.7
18.70	ITM 14.0%	0.94	0.7	0.94	0.7	0.94	0.7	0.94	0.7	0.94	0.7	0.93	0.7	0.93	0.7
18.60	ITM 13.4%	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
14.80	OTM 9.8%	0.54	0.6	0.54	0.6	0.54	0.6	0.54	0.6	0.53	0.6	0.53	0.6	0.53	0.6
14.70	OTM 10.4%	0.53	0.6	0.53	0.6	0.53	0.6	0.53	0.6	0.52	0.6	0.52	0.6	0.52	0.6
14.60	OTM 11.0%	0.52	0.6	0.52	0.6	0.52	0.6	0.52	0.6	0.52	0.6	0.51	0.6	0.51	0.6
14.50	OTM 11.6%	0.51	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.51	0.6	0.50	0.6	0.50	0.6
14.40	OTM 12.2%	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
14.30	OTM 12.8%	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6	0.49	0.6
14.20	OTM 13.4%	0.49	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6	0.48	0.6
14.10	OTM 14.0%	0.48	0.6	0.48	0.6	0.47	0.6	0.47	0.5	0.47	0.5	0.47	0.5	0.47	0.5
14.00	OTM 14.6%	0.47	0.5	0.47	0.5	0.47	0.5	0.46	0.5	0.46	0.5	0.46	0.5	0.46	0.5
13.90	OTM 15.2%	0.46	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
13.80	OTM 15.9%	0.45	0.5	0.45	0.5	0.45	0.5	0.45	0.5	0.44	0.5	0.44	0.5	0.44	0.5
13.70	OTM 16.5%	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.44	0.5	0.43	0.5	0.43	0.5
13.60	OTM 17.1%	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5	0.43	0.5
13.50	OTM 17.7%	0.43	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5	0.42	0.5
13.40	OTM 18.3%	0.42	0.5	0.42	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5	0.41	0.5
13.30	OTM 18.9%	0.41	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
13.20	OTM 19.5%	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.40	0.5	0.39	0.5	0.39	0.5
13.10	OTM 20.1%	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.39	0.5	0.38	0.5

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

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