



PTG11C2003A

1 สิงหาคม 2562

หุ้นทั่วไป	PTG	ค่าปัจมานาค	Effective Gearing	2.22
ประเภท DW	Call	ค่าปัจมานาค	Sensitivity Index	1.25
ราคาใช้สิทธิ์ต่อหน่วย	16.400	ค่าปัจมานาค	Fixed Volatility 1	72.6%
อัตราการใช้สิทธิ์ต่อ 1 หุ้นสามัญ	6.30000	ค่าปัจมานาค	Implied Volatility 2	74.7%
วันที่ข้อมูลสุดท้าย	31 มี.ค. 63	ค่าปัจมานาค	Historical Volatility 3	46.5%
อายุคงเหลือ (วัน)	244	ค่าปัจมานาค	Time Decay (Per Day)	0.25%

ประมาณราคาราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 ส.ค. 62			2 ส.ค. 62			5 ส.ค. 62			6 ส.ค. 62			7 ส.ค. 62			8 ส.ค. 62			9 ส.ค. 62		
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta		
23.40	ITM 42.7%	1.44	1.46	0.8	1.44	0.8	1.44	0.8	1.44	0.8	1.44	0.8	1.43	0.8	1.43	0.8	1.43	0.8	1.43	0.8		
23.30	ITM 42.1%	1.43	1.44	0.8	1.43	0.8	1.43	0.8	1.42	0.8	1.42	0.8	1.42	0.8	1.42	0.8	1.42	0.8	1.42	0.8		
23.20	ITM 41.5%	1.42	1.43	0.8	1.42	0.8	1.41	0.8	1.41	0.8	1.41	0.8	1.41	0.8	1.41	0.8	1.41	0.8	1.41	0.8		
23.10	ITM 40.9%	1.40	1.42	0.8	1.40	0.8	1.40	0.8	1.40	0.8	1.40	0.8	1.39	0.8	1.39	0.8	1.39	0.8	1.39	0.8		
23.00	ITM 40.2%	1.39	1.40	0.8	1.39	0.8	1.39	0.8	1.39	0.8	1.38	0.8	1.38	0.8	1.38	0.8	1.38	0.8	1.38	0.8		
22.90	ITM 39.6%	1.38	1.39	0.8	1.38	0.8	1.37	0.8	1.37	0.8	1.37	0.8	1.37	0.8	1.37	0.8	1.37	0.8	1.37	0.8		
22.80	ITM 39.0%	1.37	1.38	0.8	1.36	0.8	1.36	0.8	1.36	0.8	1.36	0.8	1.36	0.8	1.36	0.8	1.36	0.8	1.35	0.8		
22.70	ITM 38.4%	1.35	1.37	0.8	1.35	0.8	1.35	0.8	1.35	0.8	1.34	0.8	1.34	0.8	1.34	0.8	1.34	0.8	1.34	0.8		
22.60	ITM 37.8%	1.34	1.35	0.8	1.34	0.8	1.34	0.8	1.33	0.8	1.33	0.8	1.33	0.8	1.33	0.8	1.33	0.8	1.33	0.8		
22.50	ITM 37.2%	1.33	1.34	0.8	1.32	0.8	1.32	0.8	1.32	0.8	1.32	0.8	1.32	0.8	1.32	0.8	1.32	0.8	1.32	0.8		
22.40	ITM 36.6%	1.31	1.33	0.8	1.31	0.8	1.31	0.8	1.31	0.8	1.31	0.8	1.30	0.8	1.30	0.8	1.30	0.8	1.30	0.8		
22.30	ITM 36.0%	1.30	1.31	0.8	1.30	0.8	1.30	0.8	1.30	0.8	1.29	0.8	1.29	0.8	1.29	0.8	1.29	0.8	1.29	0.8		
22.20	ITM 35.4%	1.29	1.30	0.8	1.29	0.8	1.28	0.8	1.28	0.8	1.28	0.8	1.28	0.8	1.28	0.8	1.28	0.8	1.28	0.8		
22.10	ITM 34.8%	1.28	1.29	0.8	1.27	0.8	1.27	0.8	1.27	0.8	1.27	0.8	1.27	0.8	1.27	0.8	1.26	0.8	1.26	0.8		
22.00	ITM 34.1%	1.26	1.28	0.8	1.26	0.8	1.26	0.8	1.26	0.8	1.26	0.8	1.25	0.8	1.25	0.8	1.25	0.8	1.25	0.8		
21.90	ITM 33.5%	1.25	1.26	0.8	1.25	0.8	1.25	0.8	1.24	0.8	1.24	0.8	1.24	0.8	1.24	0.8	1.24	0.8	1.24	0.8		
21.80	ITM 32.9%	1.24	1.25	0.8	1.24	0.8	1.23	0.8	1.23	0.8	1.23	0.8	1.23	0.8	1.23	0.8	1.23	0.8	1.23	0.8		
21.70	ITM 32.3%	1.23	1.24	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.22	0.8	1.21	0.8	1.21	0.8		
21.60	ITM 31.7%	1.21	1.23	0.8	1.21	0.8	1.21	0.8	1.21	0.8	1.21	0.8	1.20	0.8	1.20	0.8	1.20	0.8	1.20	0.8		
21.50	ITM 31.1%	1.20	1.21	0.8	1.20	0.8	1.20	0.8	1.19	0.8	1.19	0.8	1.19	0.8	1.19	0.8	1.19	0.8	1.19	0.8		
21.40	ITM 30.5%	1.19	1.20	0.8	1.19	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.18	0.8	1.18	0.8		
21.30	ITM 29.9%	1.18	1.19	0.8	1.17	0.8	1.17	0.8	1.17	0.8	1.17	0.8	1.17	0.8	1.17	0.8	1.16	0.8	1.16	0.8		
21.20	ITM 29.3%	1.16	1.18	0.8	1.16	0.8	1.16	0.8	1.16	0.8	1.16	0.8	1.15	0.8	1.15	0.8	1.15	0.8	1.15	0.8		
21.10	ITM 28.7%	1.15	1.16	0.8	1.15	0.8	1.15	0.8	1.15	0.8	1.14	0.8	1.14	0.8	1.14	0.8	1.14	0.8	1.14	0.8		
21.00	ITM 28.0%	1.14	1.15	0.8	1.14	0.8	1.14	0.8	1.13	0.8	1.13	0.8	1.13	0.8	1.13	0.8	1.13	0.8	1.13	0.8		
20.90	ITM 27.4%	1.13	1.14	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8	1.12	0.8		
20.80	ITM 26.8%	1.11	1.13	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.11	0.8	1.10	0.8	1.10	0.8	1.10	0.8	1.10	0.8		
20.70	ITM 26.2%	1.10	1.11	0.8	1.10	0.8	1.10	0.8	1.10	0.8	1.09	0.8	1.09	0.8	1.09	0.8	1.09	0.8	1.09	0.8		
20.60	ITM 25.6%	1.09	1.10	0.8	1.09	0.8	1.09	0.8	1.08	0.8	1.08	0.8	1.08	0.8	1.08	0.8	1.08	0.8	1.08	0.8		
20.50	ITM 25.0%	1.08	1.09	0.8	1.08	0.8	1.07	0.8	1.07	0.8	1.07	0.8	1.07	0.8	1.07	0.8	1.07	0.8	1.07	0.8		
20.40	ITM 24.4%	1.07	1.08	0.8	1.06	0.8	1.06	0.8	1.06	0.8	1.06	0.8	1.06	0.8	1.06	0.8	1.06	0.8	1.05	0.8		
20.30	ITM 23.8%	1.05	1.07	0.8	1.05	0.8	1.05	0.8	1.05	0.8	1.05	0.8	1.04	0.8	1.04	0.8	1.04	0.8	1.04	0.8		
20.20	ITM 23.2%	1.04	1.05	0.8	1.04	0.8	1.04	0.8	1.04	0.8	1.03	0.8	1.03	0.8	1.03	0.8	1.03	0.8	1.03	0.8		
20.10	ITM 22.6%	1.03	1.04	0.7	1.03	0.7	1.03	0.7	1.02	0.7	1.02	0.7	1.02	0.7	1.02	0.7	1.02	0.7	1.02	0.7		
20.00	ITM 22.0%	1.02	1.03	0.7	1.02	0.7	1.01	0.7	1.01	0.7	1.01	0.7	1.01	0.7	1.01	0.7	1.01	0.7	1.01	0.7		
19.90	ITM 21.3%	1.01	1.02	0.7	1.00	0.7	1.00	0.7	1.00	0.7	1.00	0.7	1.00	0.7	1.00	0.7	1.00	0.7	1.00	0.7		
19.80	ITM 20.7%	1.00	1.01	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.99	0.7	0.98	0.7		

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

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

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1. คำที่ผู้ออก DW กำหนด

2. คำที่ค้านผลตามสมมติฐานของช่วงเวลาเดียวกัน 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)

3. คำ Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันที่ก้าว จาก Bisnews AFE (Thailand) Limited



PTG11C2003A

1 สิงหาคม 2562

หุ้นอ้างอิง	PTG	ค่าประมาณ	Effective Gearing	2.22
ประกัน DW	Call	ค่าประมาณ	Sensitivity Index	1.25
ราคาไขว้สิทธิ์ต่อหน่วย	16.400	ค่าประมาณ	Fixed Volatility 1	72.6%
อัตราการใช้สิทธิ์ต่อ 1 หุ้นสามัญ	6.30000	ค่าประมาณ	Implied Volatility 2	74.7%
วันซื้อขายบันทึกท้าย	31 มี.ค. 63	ค่าประมาณ	Historical Volatility 3	46.5%
อายุคงเหลือ (วัน)	244	ค่าประมาณ	Time Decay (Per Day)	0.25%

ประเมินราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 ส.ค. 62		2 ส.ค. 62		5 ส.ค. 62		6 ส.ค. 62		7 ส.ค. 62		8 ส.ค. 62		9 ส.ค. 62	
		Bid	Delta												
25.50	ITM 55.5%	1.72	0.9	1.72	0.9	1.72	0.9	1.72	0.9	1.71	0.9	1.71	0.9	1.71	0.9
25.25	ITM 54.0%	1.69	0.9	1.69	0.9	1.69	0.9	1.68	0.9	1.68	0.9	1.68	0.9	1.68	0.9
25.00	ITM 52.4%	1.66	0.9	1.65	0.9	1.65	0.9	1.65	0.9	1.65	0.9	1.65	0.9	1.64	0.9
24.90	ITM 51.8%	1.64	0.8	1.64	0.8	1.64	0.8	1.64	0.8	1.63	0.8	1.63	0.9	1.63	0.9
24.80	ITM 51.2%	1.63	0.8	1.63	0.8	1.62	0.8	1.62	0.8	1.62	0.8	1.62	0.8	1.62	0.8
24.70	ITM 50.6%	1.62	0.8	1.61	0.8	1.61	0.8	1.61	0.8	1.61	0.8	1.61	0.8	1.60	0.8
24.60	ITM 50.0%	1.60	0.8	1.60	0.8	1.60	0.8	1.60	0.8	1.59	0.8	1.59	0.8	1.59	0.8
24.50	ITM 49.4%	1.59	0.8	1.59	0.8	1.58	0.8	1.58	0.8	1.58	0.8	1.58	0.8	1.58	0.8
24.40	ITM 48.8%	1.58	0.8	1.57	0.8	1.57	0.8	1.57	0.8	1.57	0.8	1.57	0.8	1.56	0.8
24.30	ITM 48.2%	1.56	0.8	1.56	0.8	1.56	0.8	1.56	0.8	1.55	0.8	1.55	0.8	1.55	0.8
24.20	ITM 47.6%	1.55	0.8	1.55	0.8	1.54	0.8	1.54	0.8	1.54	0.8	1.54	0.8	1.54	0.8
24.10	ITM 47.0%	1.54	0.8	1.53	0.8	1.53	0.8	1.53	0.8	1.53	0.8	1.53	0.8	1.52	0.8
24.00	ITM 46.3%	1.52	0.8	1.52	0.8	1.52	0.8	1.52	0.8	1.51	0.8	1.51	0.8	1.51	0.8
23.90	ITM 45.7%	1.51	0.8	1.51	0.8	1.50	0.8	1.50	0.8	1.50	0.8	1.50	0.8	1.50	0.8
23.80	ITM 45.1%	1.50	0.8	1.49	0.8	1.49	0.8	1.49	0.8	1.49	0.8	1.49	0.8	1.48	0.8
23.70	ITM 44.5%	1.48	0.8	1.48	0.8	1.48	0.8	1.48	0.8	1.47	0.8	1.47	0.8	1.47	0.8
23.60	ITM 43.9%	1.47	0.8	1.47	0.8	1.47	0.8	1.46	0.8	1.46	0.8	1.46	0.8	1.46	0.8
23.50	ITM 43.3%	1.46	0.8	1.45	0.8	1.45	0.8	1.45	0.8	1.45	0.8	1.45	0.8	1.44	0.8
19.70	ITM 20.1%	0.98	0.7	0.98	0.7	0.98	0.7	0.98	0.7	0.97	0.7	0.97	0.7	0.97	0.7
19.60	ITM 19.5%	0.97	0.7	0.97	0.7	0.97	0.7	0.97	0.7	0.96	0.7	0.96	0.7	0.96	0.7
19.50	ITM 18.9%	0.96	0.7	0.96	0.7	0.96	0.7	0.95	0.7	0.95	0.7	0.95	0.7	0.95	0.7
19.40	ITM 18.3%	0.95	0.7	0.95	0.7	0.94	0.7	0.94	0.7	0.94	0.7	0.94	0.7	0.94	0.7
19.30	ITM 17.7%	0.94	0.7	0.94	0.7	0.93	0.7	0.93	0.7	0.93	0.7	0.93	0.7	0.93	0.7
19.20	ITM 17.1%	0.93	0.7	0.92	0.7	0.92	0.7	0.92	0.7	0.92	0.7	0.92	0.7	0.91	0.7
19.10	ITM 16.5%	0.91	0.7	0.91	0.7	0.91	0.7	0.91	0.7	0.90	0.7	0.90	0.7	0.90	0.7
19.00	ITM 15.9%	0.90	0.7	0.90	0.7	0.90	0.7	0.90	0.7	0.89	0.7	0.89	0.7	0.89	0.7
18.90	ITM 15.2%	0.89	0.7	0.89	0.7	0.89	0.7	0.89	0.7	0.88	0.7	0.88	0.7	0.88	0.7
18.80	ITM 14.6%	0.88	0.7	0.88	0.7	0.88	0.7	0.87	0.7	0.87	0.7	0.87	0.7	0.87	0.7
18.70	ITM 14.0%	0.87	0.7	0.87	0.7	0.86	0.7	0.86	0.7	0.86	0.7	0.86	0.7	0.86	0.7
18.60	ITM 13.4%	0.86	0.7	0.86	0.7	0.85	0.7	0.85	0.7	0.85	0.7	0.85	0.7	0.85	0.7
18.50	ITM 12.8%	0.85	0.7	0.84	0.7	0.84	0.7	0.84	0.7	0.84	0.7	0.84	0.7	0.83	0.7
18.40	ITM 12.2%	0.84	0.7	0.83	0.7	0.83	0.7	0.83	0.7	0.83	0.7	0.83	0.7	0.82	0.7
18.30	ITM 11.6%	0.82	0.7	0.82	0.7	0.82	0.7	0.82	0.7	0.82	0.7	0.81	0.7	0.81	0.7
18.20	ITM 11.0%	0.81	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.81	0.7	0.80	0.7	0.80	0.7
18.10	ITM 10.4%	0.80	0.7	0.80	0.7	0.80	0.7	0.80	0.7	0.79	0.7	0.79	0.7	0.79	0.7
18.00	ITM 9.8%	0.79	0.7	0.79	0.7	0.79	0.7	0.79	0.7	0.78	0.7	0.78	0.7	0.78	0.7

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

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1. ค่าที่ผู้ออก DW กำหนด

2. ค่าที่คำนวณตามสมมติฐานของช่วงเวลาเดียวกันกับ 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)

3. ค่า Historical Volatility ของหุ้นอ้างอิง ย้อนหลัง 90 วันท่าก้าว จาก Bisnews AFE (Thailand) Limited