GPSC11C1909A

1 กุมภาพันธ์ 2562

หุ้นอ้างอิง	GPSC	ค่าประมาณ	Effective Gearing	3.97
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.00
ราคาใช้สิทธิต่อหน่วย	74.500	ค่าประมาณ	Fixed Volatility 1	52.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	11.00000	ค่าประมาณ	Implied Volatility 2	54.5%
วันซื้อขายวันสุดท้าย	27 ก.ย. 62	ค่าประมาณ	Historical Volatility 3	37.4%
อายุคงเหลือ (วัน)	239	ค่าประมาณ	Time Decay (Per Day)	0.72%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 ก.พ. 62			4 ก.พ. 62		5 ก.พ. 62		6 ก.พ. 62		7 ก.พ. 62		8 ก.พ. 62		11 ก.พ. 62	
		Bid	Offer	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
67.25	OTM 9.7%	**0.83**	**0.84**	0.5	**0.82**	0.5	**0.82**	0.5	**0.82**	0.5	**0.81**	0.5	**0.81**	0.5	**0.80**	0.5
67.00	OTM 10.1%	**0.81**	**0.83**	0.5	**0.81**	0.5	**0.81**	0.5	**0.80**	0.5	**0.80**	0.5	**0.80**	0.5	**0.79**	0.5
66.75	OTM 10.4%	**0.80**	**0.81**	0.5	**0.80**	0.5	**0.80**	0.5	**0.79**	0.5	**0.79**	0.5	**0.79**	0.5	**0.78**	0.5
66.50	OTM 10.7%	**0.79**	**0.80**	0.5	**0.79**	0.5	**0.78**	0.5	**0.78**	0.5	**0.78**	0.5	**0.77**	0.5	**0.77**	0.5
66.25	OTM 11.1%	**0.78**	**0.79**	0.5	**0.78**	0.5	**0.77**	0.5	**0.77**	0.5	**0.77**	0.5	**0.76**	0.5	**0.76**	0.5
66.00	OTM 11.4%	**0.77**	**0.78**	0.5	**0.77**	0.5	**0.76**	0.5	**0.76**	0.5	**0.76**	0.5	**0.75**	0.5	**0.75**	0.5
65.75	OTM 11.7%	**0.76**	**0.77**	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
65.50	OTM 12.1%	**0.75**	**0.76**	0.5	**0.74**	0.5	**0.74**	0.5	**0.74**	0.5	**0.73**	0.5	**0.73**	0.5	**0.73**	0.5
65.25	OTM 12.4%	**0.74**	**0.75**	0.5	**0.73**	0.5	**0.73**	0.5	**0.73**	0.5	**0.72**	0.5	**0.72**	0.5	**0.72**	0.5
65.00	OTM 12.8%	**0.73**	**0.74**	0.5	**0.72**	0.5	**0.72**	0.5	**0.72**	0.5	**0.71**	0.5	**0.71**	0.5	**0.71**	0.5
64.75	OTM 13.1%	**0.72**	**0.73**	0.5	**0.71**	0.5	**0.71**	0.5	**0.71**	0.5	**0.70**	0.5	**0.70**	0.5	**0.70**	0.5
64.50	OTM 13.4%	**0.70**	**0.72**	0.5	**0.70**	0.5	**0.70**	0.5	**0.69**	0.5	**0.69**	0.5	**0.69**	0.5	**0.68**	0.5
64.25	OTM 13.8%	**0.69**	**0.70**	0.5	**0.69**	0.5	**0.69**	0.5	**0.68**	0.5	**0.68**	0.5	**0.68**	0.5	**0.67**	0.5
64.00	OTM 14.1%	**0.68**	**0.69**	0.5	**0.68**	0.5	**0.68**	0.5	**0.67**	0.5	**0.67**	0.5	**0.67**	0.5	**0.66**	0.5
63.75	OTM 14.4%	**0.67**	**0.68**	0.5	**0.67**	0.5	**0.67**	0.5	**0.66**	0.5	**0.66**	0.5	**0.66**	0.4	**0.65**	0.4
63.50	OTM 14.8%	**0.66**	**0.67**	0.4	**0.66**	0.4	**0.66**	0.4	**0.65**	0.4	**0.65**	0.4	**0.65**	0.4	**0.64**	0.4
63.25	OTM 15.1%	**0.65**	**0.66**	0.4	**0.65**	0.4	**0.65**	0.4	**0.64**	0.4	**0.64**	0.4	**0.64**	0.4	**0.63**	0.4
63.00	OTM 15.4%	**0.64**	**0.65**	0.4	**0.64**	0.4	**0.64**	0.4	**0.63**	0.4	**0.63**	0.4	**0.63**	0.4	**0.62**	0.4
62.75	OTM 15.8%	**0.63**	**0.64**	0.4	**0.63**	0.4	**0.63**	0.4	**0.62**	0.4	**0.62**	0.4	**0.62**	0.4	**0.61**	0.4
62.50	OTM 16.1%	**0.62**	**0.63**	0.4	**0.62**	0.4	**0.62**	0.4	**0.61**	0.4	**0.61**	0.4	**0.61**	0.4	**0.60**	0.4
62.25	OTM 16.4%	**0.61**	**0.62**	0.4	**0.61**	0.4	**0.61**	0.4	**0.60**	0.4	**0.60**	0.4	**0.60**	0.4	**0.59**	0.4
62.00	OTM 16.8%	**0.60**	**0.61**	0.4	**0.60**	0.4	**0.60**	0.4	**0.59**	0.4	**0.59**	0.4	**0.59**	0.4	**0.58**	0.4
61.75	OTM 17.1%	**0.59**	**0.60**	0.4	**0.59**	0.4	**0.59**	0.4	**0.58**	0.4	**0.58**	0.4	**0.58**	0.4	**0.57**	0.4
61.50	OTM 17.4%	**0.58**	**0.59**	0.4	**0.58**	0.4	**0.58**	0.4	**0.57**	0.4	**0.57**	0.4	**0.57**	0.4	**0.57**	0.4
61.25	OTM 17.8%	**0.57**	**0.58**	0.4	**0.57**	0.4	**0.57**	0.4	**0.57**	0.4	**0.56**	0.4	**0.56**	0.4	**0.56**	0.4
61.00	OTM 18.1%	**0.56**	**0.57**	0.4	**0.56**	0.4	**0.56**	0.4	**0.56**	0.4	**0.55**	0.4	**0.55**	0.4	**0.55**	0.4
60.75	OTM 18.5%	**0.56**	**0.57**	0.4	**0.55**	0.4	**0.55**	0.4	**0.55**	0.4	**0.54**	0.4	**0.54**	0.4	**0.54**	0.4
60.50	OTM 18.8%	**0.55**	**0.56**	0.4	**0.54**	0.4	**0.54**	0.4	**0.54**	0.4	**0.53**	0.4	**0.53**	0.4	**0.53**	0.4
60.25	OTM 19.1%	**0.54**	**0.55**	0.4	**0.53**	0.4	**0.53**	0.4	**0.53**	0.4	**0.53**	0.4	**0.52**	0.4	**0.52**	0.4
60.00	OTM 19.5%	**0.53**	**0.54**	0.4	**0.52**	0.4	**0.52**	0.4	**0.52**	0.4	**0.52**	0.4	**0.51**	0.4	**0.51**	0.4
59.75	OTM 19.8%	**0.52**	**0.53**	0.4	**0.52**	0.4	**0.51**	0.4	**0.51**	0.4	**0.51**	0.4	**0.50**	0.4	**0.50**	0.4
59.50	OTM 20.1%	**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	**0.49**	0.4
59.25	OTM 20.5%	**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	**0.48**	0.4
59.00	OTM 20.8%	**0.49**	**0.50**	0.4	**0.49**	0.4	**0.49**	0.4	**0.48**	0.4	**0.48**	0.4	**0.48**	0.4	**0.48**	0.4
58.75	OTM 21.1%	**0.48**	**0.49**	0.4	**0.48**	0.4	**0.48**	0.4	**0.48**	0.4	**0.47**	0.4	**0.47**	0.4	**0.47**	0.4
58.50	OTM 21.5%	**0.48**	**0.49**	0.4	**0.47**	0.4	**0.47**	0.4	**0.47**	0.4	**0.46**	0.4	**0.46**	0.4	**0.46**	0.4
58.25	OTM 21.8%	**0.47**	**0.48**	0.4	**0.46**	0.4	**0.46**	0.4	**0.46**	0.4	**0.46**	0.4	**0.45**	0.4	**0.45**	0.4

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

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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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1 กุมภาพันธ์ 2562

หุ้นอ้างอิง	GPSC	ค่าประมาณ	Effective Gearing	3.97
ประเภท DW	Call	ค่าประมาณ	Sensitivity Index	1.00
ราคาใช้สิทธิต่อหน่วย	74.500	ค่าประมาณ	Fixed Volatility 1	52.9%
อัตราการใช้สิทธิต่อ 1 หุ้นสามัญ	11.00000	ค่าประมาณ	Implied Volatility 2	54.5%
วันซื้อขายวันสุดท้าย	27 ก.ย. 62	ค่าประมาณ	Historical Volatility 3	37.4%
อายุคงเหลือ (วัน)	239	ค่าประมาณ	Time Decay (Per Day)	0.72%

ประมาณราคา DW

ราคาหุ้นอ้างอิง (Bid Price)	สถานะ	1 ก.พ. 62		4 ก.พ. 62		5 ก.พ. 62		6 ก.พ. 62		7 ก.พ. 62		8 ก.พ. 62		11 ก.พ. 62	
		Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta	Bid	Delta
71.75	OTM 3.7%	**1.04**	0.6	**1.04**	0.6	**1.04**	0.6	**1.03**	0.6	**1.03**	0.6	**1.03**	0.6	**1.02**	0.6
71.50	OTM 4.0%	**1.03**	0.6	**1.03**	0.6	**1.02**	0.6	**1.02**	0.6	**1.02**	0.6	**1.01**	0.6	**1.01**	0.6
71.25	OTM 4.4%	**1.02**	0.6	**1.01**	0.6	**1.01**	0.6	**1.01**	0.6	**1.00**	0.6	**1.00**	0.6	**1.00**	0.6
71.00	OTM 4.7%	**1.01**	0.6	**1.00**	0.6	**1.00**	0.6	**0.99**	0.6	**0.99**	0.6	**0.99**	0.6	**0.98**	0.6
70.75	OTM 5.0%	**0.99**	0.6	**0.99**	0.6	**0.99**	0.6	**0.98**	0.5	**0.98**	0.5	**0.98**	0.5	**0.97**	0.5
70.50	OTM 5.4%	**0.98**	0.5	**0.98**	0.5	**0.97**	0.5	**0.97**	0.5	**0.97**	0.5	**0.96**	0.5	**0.96**	0.5
70.25	OTM 5.7%	**0.97**	0.5	**0.96**	0.5	**0.96**	0.5	**0.96**	0.5	**0.95**	0.5	**0.95**	0.5	**0.95**	0.5
70.00	OTM 6.0%	**0.96**	0.5	**0.95**	0.5	**0.95**	0.5	**0.95**	0.5	**0.94**	0.5	**0.94**	0.5	**0.93**	0.5
69.75	OTM 6.4%	**0.94**	0.5	**0.94**	0.5	**0.94**	0.5	**0.93**	0.5	**0.93**	0.5	**0.93**	0.5	**0.92**	0.5
69.50	OTM 6.7%	**0.93**	0.5	**0.93**	0.5	**0.92**	0.5	**0.92**	0.5	**0.92**	0.5	**0.91**	0.5	**0.91**	0.5
69.25	OTM 7.0%	**0.92**	0.5	**0.92**	0.5	**0.91**	0.5	**0.91**	0.5	**0.91**	0.5	**0.90**	0.5	**0.90**	0.5
69.00	OTM 7.4%	**0.91**	0.5	**0.90**	0.5	**0.90**	0.5	**0.90**	0.5	**0.89**	0.5	**0.89**	0.5	**0.89**	0.5
68.75	OTM 7.7%	**0.90**	0.5	**0.89**	0.5	**0.89**	0.5	**0.88**	0.5	**0.88**	0.5	**0.88**	0.5	**0.87**	0.5
68.50	OTM 8.1%	**0.88**	0.5	**0.88**	0.5	**0.88**	0.5	**0.87**	0.5	**0.87**	0.5	**0.87**	0.5	**0.86**	0.5
68.25	OTM 8.4%	**0.87**	0.5	**0.87**	0.5	**0.86**	0.5	**0.86**	0.5	**0.86**	0.5	**0.85**	0.5	**0.85**	0.5
68.00	OTM 8.7%	**0.86**	0.5	**0.86**	0.5	**0.85**	0.5	**0.85**	0.5	**0.85**	0.5	**0.84**	0.5	**0.84**	0.5
67.75	OTM 9.1%	**0.85**	0.5	**0.84**	0.5	**0.84**	0.5	**0.84**	0.5	**0.83**	0.5	**0.83**	0.5	**0.83**	0.5
67.50	OTM 9.4%	**0.84**	0.5	**0.83**	0.5	**0.83**	0.5	**0.83**	0.5	**0.82**	0.5	**0.82**	0.5	**0.82**	0.5
58.00	OTM 22.1%	**0.46**	0.4	**0.46**	0.4	**0.45**	0.4	**0.45**	0.4	**0.45**	0.4	**0.44**	0.4	**0.44**	0.4
57.75	OTM 22.5%	**0.45**	0.4	**0.45**	0.4	**0.44**	0.4	**0.44**	0.4	**0.44**	0.4	**0.44**	0.4	**0.43**	0.4
57.50	OTM 22.8%	**0.44**	0.4	**0.44**	0.4	**0.44**	0.4	**0.43**	0.4	**0.43**	0.4	**0.43**	0.4	**0.43**	0.4
57.25	OTM 23.2%	**0.43**	0.4	**0.43**	0.4	**0.43**	0.4	**0.43**	0.4	**0.42**	0.4	**0.42**	0.4	**0.42**	0.3
57.00	OTM 23.5%	**0.43**	0.4	**0.42**	0.4	**0.42**	0.3	**0.42**	0.3	**0.42**	0.3	**0.41**	0.3	**0.41**	0.3
56.75	OTM 23.8%	**0.42**	0.3	**0.42**	0.3	**0.41**	0.3	**0.41**	0.3	**0.41**	0.3	**0.40**	0.3	**0.40**	0.3
56.50	OTM 24.2%	**0.41**	0.3	**0.41**	0.3	**0.40**	0.3	**0.40**	0.3	**0.40**	0.3	**0.40**	0.3	**0.39**	0.3
56.25	OTM 24.5%	**0.40**	0.3	**0.40**	0.3	**0.40**	0.3	**0.39**	0.3	**0.39**	0.3	**0.39**	0.3	**0.39**	0.3
56.00	OTM 24.8%	**0.39**	0.3	**0.39**	0.3	**0.39**	0.3	**0.39**	0.3	**0.38**	0.3	**0.38**	0.3	**0.38**	0.3
55.75	OTM 25.2%	**0.39**	0.3	**0.38**	0.3	**0.38**	0.3	**0.38**	0.3	**0.38**	0.3	**0.37**	0.3	**0.37**	0.3
55.50	OTM 25.5%	**0.38**	0.3	**0.38**	0.3	**0.37**	0.3	**0.37**	0.3	**0.37**	0.3	**0.37**	0.3	**0.36**	0.3
55.25	OTM 25.8%	**0.37**	0.3	**0.37**	0.3	**0.37**	0.3	**0.36**	0.3	**0.36**	0.3	**0.36**	0.3	**0.36**	0.3
55.00	OTM 26.2%	**0.36**	0.3	**0.36**	0.3	**0.36**	0.3	**0.36**	0.3	**0.35**	0.3	**0.35**	0.3	**0.35**	0.3
54.75	OTM 26.5%	**0.36**	0.3	**0.35**	0.3	**0.35**	0.3	**0.35**	0.3	**0.35**	0.3	**0.35**	0.3	**0.34**	0.3
54.50	OTM 26.8%	**0.35**	0.3	**0.35**	0.3	**0.35**	0.3	**0.34**	0.3	**0.34**	0.3	**0.34**	0.3	**0.34**	0.3
54.25	OTM 27.2%	**0.34**	0.3	**0.34**	0.3	**0.34**	0.3	**0.34**	0.3	**0.33**	0.3	**0.33**	0.3	**0.33**	0.3
54.00	OTM 27.5%	**0.34**	0.3	**0.33**	0.3	**0.33**	0.3	**0.33**	0.3	**0.33**	0.3	**0.32**	0.3	**0.32**	0.3
53.75	OTM 27.9%	**0.33**	0.3	**0.33**	0.3	**0.32**	0.3	**0.32**	0.3	**0.32**	0.3	**0.32**	0.3	**0.31**	0.3

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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