

S50U24 (Bid Price)	SET5027C2412B						
	03 Jul 24	04 Jul 24	05 Jul 24	08 Jul 24	09 Jul 24	10 Jul 24	11 Jul 24
777.00	0.17	0.17	0.16	0.15	0.15	0.15	0.15
778.00	0.17	0.17	0.17	0.16	0.16	0.15	0.15
779.00	0.18	0.18	0.17	0.16	0.16	0.16	0.16
780.00	0.18	0.18	0.18	0.17	0.17	0.16	0.16
781.00	0.19	0.19	0.18	0.17	0.17	0.17	0.16
782.00	0.20	0.19	0.19	0.18	0.18	0.17	0.17
783.00	0.20	0.20	0.19	0.18	0.18	0.18	0.17
784.00	0.21	0.20	0.20	0.19	0.19	0.18	0.18
785.00	0.21	0.21	0.21	0.20	0.19	0.19	0.19
786.00	0.22	0.22	0.21	0.20	0.20	0.19	0.19
787.00	0.23	0.22	0.22	0.21	0.20	0.20	0.20
788.00	0.23	0.23	0.22	0.21	0.21	0.21	0.20
789.00	0.24	0.23	0.23	0.22	0.22	0.21	0.21
790.00	0.25	0.24	0.24	0.23	0.22	0.22	0.21
791.00	0.25	0.25	0.24	0.23	0.23	0.22	0.22
792.00	0.26	0.26	0.25	0.24	0.24	0.23	0.23
793.00	0.27	0.26	0.26	0.25	0.24	0.24	0.23
794.00	0.27	0.27	0.27	0.25	0.25	0.24	0.24
795.00	0.28	0.28	0.27	0.26	0.26	0.25	0.25
796.00	0.29	0.28	0.28	0.27	0.26	0.26	0.25
797.00	0.30	0.29	0.29	0.27	0.27	0.27	0.26
798.00	0.31	0.30	0.30	0.28	0.28	0.27	0.27
799.00	0.31	0.31	0.30	0.29	0.29	0.28	0.28
800.00	0.32	0.32	0.31	0.30	0.29	0.29	0.28
801.00	0.33	0.33	0.32	0.31	0.30	0.30	0.29
802.00	0.34	0.33	0.33	0.31	0.31	0.30	0.30
803.00	0.35	0.34	0.34	0.32	0.32	0.31	0.31
804.00	0.36	0.35	0.35	0.33	0.33	0.32	0.32
805.00	0.37	0.36	0.36	0.34	0.34	0.33	0.33
806.00	0.38	0.37	0.37	0.35	0.34	0.34	0.33
807.00	0.39	0.38	0.38	0.36	0.35	0.35	0.34
808.00	0.40	0.39	0.38	0.37	0.36	0.36	0.35
809.00	0.41	0.40	0.39	0.38	0.37	0.37	0.36

DW Specification		Indicators	
DW Name	SET5027C2412B	Moneyness *	-18.64% OTM
Underlying	S50U24	Effective Gearing *	21.66
Type	Call	Sensitivity	0.73
Exercise Price	975.000	Implied Volatility	16.5%
Conversion Ratio	7.00000	Time to Last Trading Date	177
Last Trading Date	27 Dec 2024	Time Decay % per Day *	-1.59%
Expiry Date	03 Jan 2025	Time Decay THB per Day *	-0.0042

\* Calculated from underlying price at 793 Baht as of 02 July 2024

Historical Volatility: 10.88%

Disclaimer :

- RHB Securities (Thailand) PCL. Reserves the right, at its sole discretion, to change and/or modify constraints and factors, at any time, without notice. The fair price is an approximate price according to the Black-Scholes Model which may differ from the price calculated by other market maker and/or issuer of DW. The Company does not warranty and does not responsible for the accuracy and completeness of the information, including the consequences arising from the use and/or reference of this calculated DW price.
- There is risk associated with the investment in DW, investors should carefully study the relevant information before making any decision.