

S50M24 (Ask Price)	SET5027P2406B						
	11 Apr 24	17 Apr 24	18 Apr 24	19 Apr 24	22 Apr 24	23 Apr 24	24 Apr 24
848.00	0.14	0.12	0.11	0.11	0.10	0.09	0.09
849.00	0.14	0.11	0.11	0.10	0.09	0.09	0.08
850.00	0.13	0.11	0.10	0.10	0.09	0.08	0.08
851.00	0.13	0.10	0.10	0.10	0.08	0.08	0.08
852.00	0.12	0.10	0.10	0.09	0.08	0.08	0.07
853.00	0.12	0.09	0.09	0.09	0.08	0.07	0.07
854.00	0.11	0.09	0.09	0.08	0.07	0.07	0.07
855.00	0.11	0.09	0.08	0.08	0.07	0.07	0.06
856.00	0.10	0.08	0.08	0.08	0.07	0.06	0.06
857.00	0.10	0.08	0.08	0.07	0.06	0.06	0.06
858.00	0.10	0.08	0.07	0.07	0.06	0.06	0.06
859.00	0.09	0.07	0.07	0.07	0.06	0.06	0.05
860.00	0.09	0.07	0.07	0.06	0.06	0.05	0.05
861.00	0.09	0.07	0.06	0.06	0.05	0.05	0.05
862.00	0.08	0.06	0.06	0.06	0.05	0.05	0.05
863.00	0.08	0.06	0.06	0.06	0.05	0.05	0.04
864.00	0.08	0.06	0.06	0.05	0.05	0.04	0.04
865.00	0.07	0.06	0.05	0.05	0.04	0.04	0.04
866.00	0.07	0.05	0.05	0.05	0.04	0.04	0.04
867.00	0.07	0.05	0.05	0.05	0.04	0.04	0.04
868.00	0.06	0.05	0.05	0.04	0.04	0.04	0.03
869.00	0.06	0.05	0.04	0.04	0.04	0.03	0.03
870.00	0.06	0.04	0.04	0.04	0.03	0.03	0.03
871.00	0.06	0.04	0.04	0.04	0.03	0.03	0.03
872.00	0.05	0.04	0.04	0.04	0.03	0.03	0.03
873.00	0.05	0.04	0.04	0.04	0.03	0.03	0.03
874.00	0.05	0.04	0.04	0.03	0.03	0.03	0.03
875.00	0.05	0.04	0.03	0.03	0.03	0.03	0.02
876.00	0.05	0.03	0.03	0.03	0.03	0.02	0.02
877.00	0.04	0.03	0.03	0.03	0.02	0.02	0.02
878.00	0.04	0.03	0.03	0.03	0.02	0.02	0.02
879.00	0.04	0.03	0.03	0.03	0.02	0.02	0.02
880.00	0.04	0.03	0.03	0.03	0.02	0.02	0.02

DW Specification		Indicators	
DW Name	SET5027P2406B	Moneyness *	-15.19% OTM
Underlying	S50M24	Effective Gearing *	-36.05
Type	Put	Sensitivity	0.31
Exercise Price	750.000	Implied Volatility	16.0%
Conversion Ratio	6.60000	Time to Last Trading Date	77
Last Trading Date	27 Jun 2024	Time Decay % per Day *	-3.88%
Expiry Date	02 Jul 2024	Time Decay THB per Day *	-0.0029

* Calculated from underlying price at 864 Baht as of 10 April 2024

Historical Volatility: 10.83%

Disclaimer :

1. 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.

2. There is risk associated with the investment in DW, investors should carefully study the relevant information before making any decision.