

S50M24 (Ask Price)	SET5027P2406B						
	21 Jun 24	24 Jun 24	25 Jun 24	26 Jun 24	27 Jun 24	-	-
788.00	0.01	0.00	0.00	0.00	0.00	-	-
789.00	0.00	0.00	0.00	0.00	0.00	-	-
790.00	0.00	0.00	0.00	0.00	0.00	-	-
791.00	0.00	0.00	0.00	0.00	0.00	-	-
792.00	0.00	0.00	0.00	0.00	0.00	-	-
793.00	0.00	0.00	0.00	0.00	0.00	-	-
794.00	0.00	0.00	0.00	0.00	0.00	-	-
795.00	0.00	0.00	0.00	0.00	0.00	-	-
796.00	0.00	0.00	0.00	0.00	0.00	-	-
797.00	0.00	0.00	0.00	0.00	0.00	-	-
798.00	0.00	0.00	0.00	0.00	0.00	-	-
799.00	0.00	0.00	0.00	0.00	0.00	-	-
800.00	0.00	0.00	0.00	0.00	0.00	-	-
801.00	0.00	0.00	0.00	0.00	0.00	-	-
802.00	0.00	0.00	0.00	0.00	0.00	-	-
803.00	0.00	0.00	0.00	0.00	0.00	-	-
804.00	0.00	0.00	0.00	0.00	0.00	-	-
805.00	0.00	0.00	0.00	0.00	0.00	-	-
806.00	0.00	0.00	0.00	0.00	0.00	-	-
807.00	0.00	0.00	0.00	0.00	0.00	-	-
808.00	0.00	0.00	0.00	0.00	0.00	-	-
809.00	0.00	0.00	0.00	0.00	0.00	-	-
810.00	0.00	0.00	0.00	0.00	0.00	-	-
811.00	0.00	0.00	0.00	0.00	0.00	-	-
812.00	0.00	0.00	0.00	0.00	0.00	-	-
813.00	0.00	0.00	0.00	0.00	0.00	-	-
814.00	0.00	0.00	0.00	0.00	0.00	-	-
815.00	0.00	0.00	0.00	0.00	0.00	-	-
816.00	0.00	0.00	0.00	0.00	0.00	-	-
817.00	0.00	0.00	0.00	0.00	0.00	-	-
818.00	0.00	0.00	0.00	0.00	0.00	-	-
819.00	0.00	0.00	0.00	0.00	0.00	-	-
820.00	0.00	0.00	0.00	0.00	0.00	-	-

DW Specification		Indicators	
DW Name	SET5027P2406B	Moneyness *	-7.25% OTM
Underlying	S50M24	Effective Gearing *	-185.34
Type	Put	Sensitivity	0.00
Exercise Price	750.000	Implied Volatility	16.0%
Conversion Ratio	6.60000	Time to Last Trading Date	6
Last Trading Date	27 Jun 2024	Time Decay % per Day *	-115.12%
Expiry Date	02 Jul 2024	Time Decay THB per Day *	-0.0002

\* Calculated from underlying price at 804 Baht as of 20 June 2024

Historical Volatility: 10.93%

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.