

QA Report : Warrant Focus

Stock	Warrant Price(Bt)		Underlying (Baht)	Time Left (Year)	Exe. Price (Baht)	Exe. Ratio	Premium (%)	All in Premium (%)	Volatility (%)	Warrant Remaining (Mil.Unit)	Gearing (X)	Expiry Date	Exercise Period
	Market	Black Scholes											
7UP-W4	0.13	0.18	0.43	2.19		1 : 1	-27.44		74.22	605.92	3.31	08-Aug-22	Last Trading of June
AKR-W1	0.06	0.02	0.52	0.99	1.00	1 : 1	181.9	103.85	60.16	671.57	8.67	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.40	0.38	2.4	0.55	3.00	1 : 1	4.89	41.67	90.84	230.98	6.00	18-Dec-20	15th of Mar, Sep
APEX-W1	0.01	0.01	0.08	1.08	0.40	1 : 1	N/A	412.50	111.29	499.97	8.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.23	0.05	1.84	1.01	4.36	1 : 1.03285	331.74	154.20	58.50	95.83	8.26	04-Jun-21	Last trading day of Mar, June, Sept, Dec
B52-W2 SP	0.01	N/A	0.16	0.01	7.36	1 : 0.204	N/A	918.64	76.93	1,756.00	3.26	06-Jun-20	Last trading day of June, Dec
BKD-W2	0.11	0.05	2.04	2.50	4.43	1 : 1.01689	134.3	124.37	37.71	358.73	18.86	30-Nov-22	Last trading day of Nov
BM-W1	0.07	0.01	2.42	0.20	4.00	1 : 1	486.15	68.18	64.10	110.00	34.57	14-Aug-20	16 Aug 2020
BROOK-W5	0.12	0.07	0.38	1.97	0.25	1 : 1	78.66	-2.63	44.95	1,079.19	3.17	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	1.34	1.28	12.1	0.71	14.00	1 : 1	4.99	26.78	52.04	1,315.33	9.03	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.25	0.58	4.99	1 : 0.12024	N/A	228.46	93.49	3,437.23	3.01	28-Dec-20	30 of Nov
B-W4	0.04	0.02	0.25	1.08	0.92	1 : 1.3087	118.39	371.67	93.49	96.85	8.18	01-Jul-21	Last trading day of June, Dec
B-W5	0.06	0.05	0.25	0.79	0.35	1 : 1	31.58	64.00	93.49	290.56	4.17	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.06	0	0.57	1.07	2.75	1 : 1	N/A	392.98	42.34	1,652.87	9.50	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.03	0	0.73	0.99	2.00	1 : 1	N/A	178.08	26.22	1,445.60	24.33	28-May-21	Last trading day of May, Nov
CHO-W2	0.07	0	0.47	0.58	0.86	1 : 1	N/A	97.87	46.29	636.40	6.71	30-Dec-20	Last trading day of June, Dec
CRANE-W1	0.22	0.03	2.24	0.09	3.00	1 : 1	709.95	43.75	80.17	60.63	10.18	03-Jul-20	15th of Jan, Jul
DCC-W1	0.56	0.63	1.89	0.93	1.15	1 : 1	-10.95	-9.52	33.73	940.24	3.38	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3 SP	0.31	0.13	0.34	1.72	0.65	1 : 1	145.51	182.35	107.22	0.47	1.10	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1	0.55	0.48	6.9	1.10	15.75	1 : 1	14.82	136.23	82.11	182.22	12.55	07-Jul-21	Last trading day of May, Nov
D-W1	0.89	0.77	3.54	1.76	4.00	1 : 1	16.09	38.14	53.24	40.00	3.98	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.35	0	1.11	0.72	5.00	1 : 1.0008	N/A	381.91	69.21	129.95	3.17	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.17	0.05	0.97	0.68	1.85	1 : 1	272.63	108.25	76.12	554.43	5.71	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3 SP	0.01	0	0.03	0.00	0.60	1 : 1	N/A	1933.33	220.03	1,377.16	3.00	02-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4 SP	0.01	0	0.03	0.00	0.50	1 : 1	N/A	1600.00	220.03	772.51	3.00	02-Jun-20	22 Jun and 22 Dec of each year

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	Market	Black Scholes											
EIC-W2	0.01	N/A	0.13	0.12	1.00	1 : 2.32054	N/A	1570.83	230.61	190.75	30.17	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.04	0.12	0.13	1.04	1.00	1 : 2.32054	-66.62	1624.38	230.61	16.42	7.54	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.04	0.08	0.17	3.37	0.15	1 : 1	-50.05	11.76	106.16	4,216.75	4.25	15-Oct-23	15th of Apr,Oct
EP-W3	0.40	0.12	3.62	0.55	4.78	1 : 1.0457	241.62	45.11	42.96	85.54	9.46	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.01	N/A	0.34	0.07	0.96	1 : 1.04545	N/A	192.79	59.35	138.79	35.55	27-Jun-20	Last Trading of June
GLOCON-W4	0.22	0.21	0.66	1.64	0.50	1 : 1	7.31	9.09	63.60	749.60	3.00	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.24	0.2	0.64	1.01	0.50	1 : 1.00828	22.67	15.11	71.16	110.50	2.69	04-Jun-21	Last trading day of June, Dec
HYDRO-W1 SP	0.04	0.01	0.19	1.70	1.00	1 : 0.5	281.78	223.68	107.28	98.12	2.38	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	0.68	0.56	4.48	2.95	6.00	1 : 1	20.85	49.11	40.77	152.33	6.59	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.39	0.16	2.44	0.98	5.00	1 : 1	144.49	120.90	70.99	249.99	6.26	23-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	0.38	0.28	3.74	0.09	3.39	1 : 1.267	35.84	1.08	58.47	1,169.41	12.47	04-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.01	0	0.7	0.12	3.50	1 : 1	N/A	401.43	67.30	241.12	70.00	15-Jul-20	Last trading day of Mar, June, Sept, Dec
JMT-W2	3.78	5.57	20.3	1.24	18.62	1 : 1.02031	-32.18	10.56	73.87	221.49	5.48	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.39	0.13	0.7	2.02	2.00	1 : 1	204.13	241.43	87.06	156.48	1.79	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.74	0.32	3.58	1.90	4.00	2 : 1	129.81	32.40	59.09	157.10	4.84	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.09	0.04	0.7	1.24	2.10	1 : 1	150.73	212.86	77.67	1,375.54	7.78	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.05	0	0.36	0.49	3.50	1 : 1	N/A	886.11	91.18	91.07	7.20	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.06	0.08	0.74	2.11	1.93	1 : 1.14	-25.33	192.57	64.84	405.44	14.06	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.01	N/A	0.74	0.11	1.68	1 : 1.069	N/A	137.81	64.84	905.04	79.11	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	1.71	1.86	18.6	1.33	43.00	1 : 1	-8.06	140.38	71.98	230.85	10.88	30-Sep-21	15th of Feb, May, Aug, Nov
NEWS-W6	0.01	N/A	0.01	1.03	0.02	1 : 1	N/A	160.00		14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	0.69	0.23	1.63	1.53	6.48	1 : 1.00255	195.76	340.96	101.05	108.78	2.37	13-Dec-21	Last trading day of June, Dec
NVD-W1	0.14	0	1.08	1.12	7.86	1 : 1.018	N/A	652.27	58.79	276.12	7.85	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.35	0.08	0.86	1.70	1.00	1 : 1	338.2	56.98	34.13	603.22	2.46	13-Feb-22	13 Feb 2022
ORI-W1	0.36	0	5.05	0.33	13.33	1 : 1	N/A	171.15	65.39	609.86	14.03	30-Sep-20	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes												
PACE-W2	SP	0.01	0.03	0.06	2.73	2.00	1 : 1	-66.26	3250.00	192.14	2,460.22	6.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	SP	0.01	0.04	0.06	2.24	0.25	1 : 1	-75.05	333.33	192.14	1,167.36	6.00	29-Aug-22	29 Nov 19
PDI-W1		0.65	0	6.75	0.95	33.00	1 : 1	N/A	398.52	47.20	75.33	10.38	14-May-21	15 May, 15 Nov
PDJ-W4		0.29	0.11	1	0.69	1.00	1 : 1	154.45	29.00	47.19	51.19	3.45	07-Feb-21	7 Feb 21
PERM-W1		0.17	0.04	0.71	2.04	1.80	1 : 1	317.88	177.46	54.35	250.00	4.18	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.71	0.21	1.9	1.99	5.91	1 : 1.09999	242.85	273.21	74.72	46.00	2.94	27-May-22	Last trading day of June, Dec
PPPM-W4		0.09	0.11	0.36	4.17	1.00	1 : 1	-16.08	202.78	80.12	228.83	4.00	31-Jul-24	Last trading day of Oct
PRIME-W1		0.02	N/A	0.35	0.56	1.08	1 : 1.3946	N/A	296.93	65.22	347.00	24.41	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2		0.02	N/A	0.35	0.56	1.53	1 : 1.3095	N/A	447.96	65.22	261.75	22.92	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2		0.03	N/A	1	0.09	1.53	1 : 1.174	N/A	66.10	99.01	31.68	39.13	04-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2		0.01	N/A	0.65	0.09	2.25	1 : 1.22449	N/A	302.54	67.65	157.08	79.59	03-Jul-20	Last Trading day of Jan, Jul
RWI-W2		0.11	0.2	1.18	1.60	1.50	1 : 1	-46.01	36.44	65.18	318.15	10.73	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.45	0.07	5.4	0.96	14.80	1 : 1.014	561.65	184.96	59.89	335.43	12.17	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1		0.14	0.03	0.92	0.41	1.00	1 : 1	330.24	23.91	32.42	93.41	6.57	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SDC-W1		0.11	0.06	0.16	3.00	0.50	1 : 1	87.26	281.25	103.42	1,731.04	1.45	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.51	0.22	2.88	4.97	26.64	1 : 1.1261	131.02	948.98	58.89	37.81	6.36	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		1.79	1.78	2.88	1.10	1.00	1 : 1	0.53	-3.13	58.89	43.69	1.61	08-Jul-21	9 Jul 2021
SINGER-W1		3.00	2.99	9.45	0.89	7.00	1 : 1	0.22	5.82	65.02	65.75	3.15	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		2.40	2.53	9.45	2.89	14.00	1 : 1	-5.27	73.54	65.02	65.75	3.94	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.22	0.04	1.02	1.33	1.50	1 : 1	527.36	68.63	36.54	92.00	4.64	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		1.00	0.01	2.84	1.33	9.09	1 : 1.1	N/A	280.85	41.31	30.39	3.12	30-Sep-21	Last trading day of June, Dec
SUPER-W4		0.01	0	0.81	0.25	2.49	1 : 1	N/A	208.64	59.45	5,469.68	81.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SWC-W1		2.80	1.64	3.94	1.85	1.00	1 : 1	70.23	-3.55	42.15	137.67	1.41	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W		0.06	0	0.42	0.66	1.79	1 : 1.12	N/A	381.33	58.79	400.00	7.84	28-Jan-21	Last trading day of Dec
TAPAC-W4		0.52	0.12	4.72	1.79	9.00	1 : 1	349.18	101.69	38.05	205.93	9.08	18-Mar-22	Last trading day of June, Dec

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TCC-W3	0.06	0	0.19	1.83	0.81	1 : 1.23886	N/A	441.43	59.73	92.20	3.92	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.05	0.01	0.19	2.95	0.90	1 : 1.10801	369.34	444.95	59.73	369.34	4.21	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.14	0.08	0.19	7.98	0.50	1 : 1	76.04	236.84	59.73	98.41	1.36	24-May-28	Last trading day of Jul
TCJ-W2	SP	N/A	2.78	0.01	9.80	1 : 1.02	N/A	258.08	70.68	31.53	283.56	06-Jun-20	Last trading day of Mar, June, Sept, Dec
TGPRO-W3	0.01	0.04	0.08	3.30	0.50	1 : 1	-74.35	537.50	159.51	1,944.51	8.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TH-W2	SP	0	0.48	0.04	1.00	1 : 1	N/A	110.42	53.08	321.67	48.00	17-Jun-20	Last Trading of June
TNITY-W1	0.24	0.07	3.5	0.80	5.00	1 : 1	251.14	49.71	43.87	97.28	14.58	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.08	0.04	0.19	0.99	0.25	1 : 1.00027	120.34	73.67	77.87	1,606.61	2.38	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.38	0	2.9	1.07	18.00	1 : 1	N/A	533.79	63.52	112.00	7.63	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.27	0.13	0.78	0.84	1.00	1 : 1.002	109.43	62.69	78.66	162.48	2.89	02-Apr-21	Last trading day of June, Dec
UAC-W2	0.01	0	3.46	0.08	5.55	1 : 1	N/A	60.69	50.07	66.76	346.00	01-Jul-20	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.18	2.79	6.00	1 : 0.01	N/A	4.09	72.60	141,895.49	1.18	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.94	2.01	7.95	2.28	10.00	1 : 1	-53.34	37.61	63.81	1,661.33	8.46	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	SP	0.6	1.62	0.03	1.00	1 : 1.00086	-7.37	-3.77	32.96	361.66	2.90	13-Jun-20	30th of Sep
VIBHA-W3	0.17	0.04	1.62	2.04	3.00	1 : 1.00086	320.18	95.58	32.96	1,011.62	9.54	14-Jun-22	30 Sep of each year
WIJK-W2	0.24	0.01	1.38	1.59	4.19	1 : 1.194	N/A	263.98	46.03	124.97	6.87	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4	0.08	N/A	0.59	3.88	2.70	1 : 2	N/A	742.37	55.53	413.03	14.75	17-Apr-24	Last trading day of Mar, June, Sept, Dec