

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	0.12	0.18	0.42	2.15		1 : 1	-31.43		72.32	605.92	3.50	08-Aug-22	Last Trading of June
AKR-W1	0.06	0.02	0.52	0.96	1.00	1 : 1	213.45	103.85	59.88	671.57	8.67	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.62	0.58	2.9	0.51	3.00	1 : 1	7.44	24.83	90.32	230.98	4.68	18-Dec-20	15th of Mar, Sep
APEX-W1	0.02	0.01	0.11	1.04	0.40	1 : 1	65.06	281.82	109.59	499.97	5.50	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.26	0.11	2.12	0.97	4.36	1 : 1.03285	132.16	121.65	62.25	95.83	8.42	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BKD-W2	0.10	0.04	1.99	2.46	4.43	1 : 1.01689	155.95	129.54	37.39	358.73	20.24	30-Nov-22	Last trading day of Nov
BM-W1	0.04	0	2.1	0.16	4.00	1 : 1	N/A	92.38	65.14	110.00	52.50	14-Aug-20	16 Aug 2020
BROOK-W5	0.17	0.09	0.41	1.93	0.25	1 : 1	94.49	2.44	47.26	1,079.19	2.41	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	1.17	1.06	11.7	0.67	14.00	1 : 1	10.76	29.66	51.50	1,315.33	10.00	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.28	0.54	4.99	1 : 0.12024	N/A	202.69	92.11	3,437.23	3.37	28-Dec-20	30 of Nov
B-W4	0.05	0.02	0.28	1.04	0.92	1 : 1.3087	123.17	322.50	92.11	96.85	7.33	01-Jul-21	Last trading day of June, Dec
B-W5	0.05	0.06	0.28	0.75	0.35	1 : 1	-10.98	42.86	92.11	290.56	5.60	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.06	0	0.61	1.03	2.75	1 : 1	N/A	360.66	46.80	1,652.87	10.17	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.03	0	0.75	0.95	2.00	1 : 1	N/A	170.67	27.14	1,445.60	25.00	28-May-21	Last trading day of May, Nov
CHAYO-W1	2.14	1.96	6.1	1.95	6.50	1 : 1	9.21	41.64	80.51	210.00	2.85	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2	0.09	0.02	0.58	0.54	0.86	1 : 1	386.76	63.79	55.13	636.40	6.44	30-Dec-20	Last trading day of June, Dec
CIG-W8	0.03	0	0.22	0.66	1.00	1 : 1	N/A	368.18	81.78	432.39	7.33	12-Feb-21	Last trading day of each month
CRANE-W1 <i>SP</i>	0.01	0.03	2.44	0.05	3.00	1 : 1	-64.9	23.36	81.04	60.63	244.00	03-Jul-20	15th of Jan, Jul
DCC-W1	0.55	0.66	1.93	0.90	1.15	1 : 1	-17.28	-11.92	33.48	940.24	3.51	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3 <i>SP</i>	0.31	0.13	0.34	1.68	0.65	1 : 1	143.15	182.35	108.68	0.47	1.10	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1	0.53	0.46	6.95	1.06	15.75	1 : 1	15.31	134.24	81.57	182.22	13.11	07-Jul-21	Last trading day of May, Nov
D-W1	0.99	0.67	3.4	1.72	4.00	1 : 1	47.37	46.76	52.79	40.00	3.43	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.43	0	1.28	0.68	5.00	1 : 1.0008	N/A	324.15	68.87	129.95	2.98	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.17	0.04	0.97	0.64	1.85	1 : 1	330.94	108.25	75.77	554.43	5.71	05-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.05	0.08	0.17	3.33	0.15	1 : 1	-37.16	17.65	105.40	4,216.75	3.40	15-Oct-23	15th of Apr, Oct

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	Market	Black Scholes											
EP-W3	0.36	0.09	3.56	0.51	4.78	1 : 1.0457	317.85	46.45	42.72	85.54	10.34	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	SP	0.01	N/A	0.36	0.03	1 : 1.04545	N/A	176.27	59.46	138.79	37.64	27-Jun-20	Last Trading of June
GLOCON-W4		0.22	0.2	0.65	1.60	1 : 1	10.46	10.77	64.64	749.60	2.95	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1		0.24	0.21	0.66	0.97	1 : 1.00828	15.85	11.59	70.43	110.50	2.77	04-Jun-21	Last trading day of June, Dec
HYDRO-W1		0.02	0.01	0.14	1.66	1 : 0.5	N/A	314.29	113.78	98.12	3.50	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1		0.84	0.58	4.56	2.91	1 : 1	44.73	50.00	40.48	152.33	5.43	13-May-23	every 6 months as from the issuance date of the
ITEL-W1		0.40	0.19	2.62	0.94	1 : 1	116.13	106.11	69.75	249.99	6.55	23-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	SP	0.46	0.34	3.78	0.05	1 : 1.267	33.99	2.41	57.79	1,169.41	10.41	04-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5		0.01	N/A	0.72	0.08	1 : 1	N/A	387.50	67.25	241.12	72.00	15-Jul-20	Last trading day of Mar, June, Sept, Dec
JMT-W2		3.82	5.87	21.1	1.20	1 : 1.02031	-34.93	6.49	72.03	221.49	5.64	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1		0.36	0.13	0.72	1.99	1 : 1	170.74	227.78	87.34	156.48	2.00	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1		0.68	0.27	3.38	1.86	2 : 1	155.2	38.46	59.20	157.10	4.97	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2		0.11	0.04	0.75	1.20	1 : 1	147.85	194.67	79.74	1,375.54	6.82	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4		0.12	0	0.51	0.45	1 : 1	N/A	609.80	95.76	91.07	4.25	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4		0.05	0.07	0.71	2.07	1 : 1.14	-27.81	203.92	64.63	405.44	16.19	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5		0.01	N/A	0.71	0.07	1 : 1.069	N/A	148.15	64.63	905.04	75.90	11-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6		1.60	3.29	22.8	1.29	1 : 1	-51.33	95.61	74.17	230.85	14.25	30-Sep-21	15th of Feb, May, Aug, Nov
NEWS-W6		0.01	N/A	0.01	0.99	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		0.73	0.3	1.87	1.50	1 : 1.00255	146.2	286.48	100.88	108.78	2.57	13-Dec-21	Last trading day of June, Dec
NVD-W1		0.14	0	1.15	1.08	1 : 1.018	N/A	606.37	59.98	276.12	8.36	15-Jul-21	Last trading day of May, Nov
OCEAN-W3		0.34	0.1	0.92	1.67	1 : 1	237.17	45.65	34.76	603.22	2.71	13-Feb-22	13 Feb 2022
ORI-W1		0.24	0	5.25	0.29	1 : 1	N/A	158.54	66.19	609.86	21.88	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2		0.01	0.02	0.04	2.69	1 : 1	-53.88	4925.00	212.64	2,460.22	4.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3		0.01	0.03	0.04	2.21	1 : 1	-64.03	550.00	212.64	1,167.36	4.00	29-Aug-22	29 Nov 19
PDI-W1		0.52	0	5.85	0.91	1 : 1	N/A	472.99	48.64	75.33	11.25	14-May-21	15 May, 15 Nov

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PDJ-W4	0.39	0.26	1.23	0.65	1.00	1 : 1	52.55	13.01	50.15	51.19	3.15	07-Feb-21	7 Feb 21
PERM-W1	0.16	0.06	0.79	2.01	1.80	1 : 1	149.95	148.10	58.35	250.00	4.94	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.69	0.2	1.92	1.95	5.91	1 : 1.09999	253.06	268.07	72.79	46.00	3.06	27-May-22	Last trading day of June, Dec
PPPM-W4	0.13	0.13	0.4	4.13	1.00	1 : 1	-1.9	182.50	83.84	228.83	3.08	31-Jul-24	Last trading day of Oct
PRIME-W1	0.03	N/A	0.39	0.52	1.08	1 : 1.3946	N/A	255.75	67.92	347.00	18.13	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.04	N/A	0.39	0.52	1.53	1 : 1.3095	N/A	395.30	67.92	261.75	12.77	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2 <i>SP</i>	0.01	N/A	0.97	0.05	1.53	1 : 1.174	N/A	69.35	98.10	31.68	113.88	04-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2 <i>SP</i>	0.01	N/A	0.69	0.05	2.25	1 : 1.22449	N/A	277.91	67.23	157.08	84.49	03-Jul-20	Last Trading day of Jan, Jul
RWI-W2	0.15	0.28	1.38	1.56	1.50	1 : 1	-46.02	19.57	65.38	318.15	9.20	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.42	0.05	5.2	0.92	14.80	1 : 1.014	800.75	195.39	60.00	335.43	12.55	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.14	0.03	0.92	0.38	1.00	1 : 1	406.77	23.91	32.54	93.41	6.57	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SDC-W1	0.08	0.06	0.16	2.96	0.50	1 : 1	40.04	262.50	102.10	1,731.04	2.00	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	0.51	0.29	3.14	4.93	26.64	1 : 1.1261	76.56	861.08	59.87	37.81	6.93	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	2.04	2.02	3.14	1.06	1.00	1 : 1	1.2	-3.18	59.87	43.69	1.54	08-Jul-21	9 Jul 2021
SINGER-W1	3.86	4.35	11.4	0.85	7.00	1 : 1	-11.28	-4.74	65.45	65.75	2.95	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	2.60	3.62	11.4	2.85	14.00	1 : 1	-28.24	45.61	65.45	65.75	4.38	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.22	0.03	1.02	1.30	1.50	1 : 1	569.41	68.63	36.48	92.00	4.64	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2	0.92	0	2.78	1.29	9.09	1 : 1.1	N/A	286.12	40.95	30.39	3.32	30-Sep-21	Last trading day of June, Dec
SUPER-W4	0.01	0	1.05	0.21	2.49	1 : 1	N/A	138.10	64.78	5,469.68	105.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SWC-W1	2.88	1.68	3.98	1.81	1.00	1 : 1	71.49	-2.51	42.36	137.67	1.38	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.06	0	0.43	0.62	1.79	1 : 1.12	N/A	369.86	60.04	400.00	8.03	28-Jan-21	Last trading day of Dec
TAPAC-W4	0.46	0.06	4.18	1.76	9.00	1 : 1	682.68	126.32	38.08	205.93	9.09	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.06	0.01	0.21	1.79	0.81	1 : 1.23886	N/A	387.59	62.81	92.20	4.34	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.05	0.02	0.21	2.91	0.90	1 : 1.10801	213.64	392.02	62.81	369.34	4.65	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.15	0.1	0.21	7.95	0.50	1 : 1	53.91	209.52	62.81	98.41	1.40	24-May-28	Last trading day of Jul

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TGPRO-W3	0.01	0.03	0.07	3.27	0.50	1 : 1	-68.76	628.57	155.69	1,944.51	7.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TH-W2	SP	0	0.49	0.01	1.00	1 : 1	N/A	106.12	51.87	321.67	49.00	17-Jun-20	Last Trading of June
TNITY-W1	0.32	0.12	3.84	0.76	5.00	1 : 1	166.77	38.54	44.46	97.28	12.00	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.11	0.06	0.23	0.95	0.25	1 : 1.00027	93.41	56.51	81.41	1,606.61	2.09	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.46	0.01	3.32	1.04	18.00	1 : 1	N/A	456.02	68.36	112.00	7.22	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.28	0.14	0.82	0.80	1.00	1 : 1.002	99.13	55.97	78.91	162.48	2.93	02-Apr-21	Last trading day of June, Dec
UAC-W2	SP	0	3.66	0.04	5.55	1 : 1	N/A	51.91	49.62	66.76	366.00	01-Jul-20	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.57	2.75	6.00	1 : 0.01	N/A	2.83	78.21	141,895.49	1.57	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.81	1.8	7.45	2.24	10.00	1 : 1	-54.97	45.10	64.20	1,661.33	9.20	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.15	0.03	1.59	2.00	3.00	1 : 1.00086	345.91	98.01	32.67	1,011.62	10.61	14-Jun-22	30 Sep of each year
WIJK-W2	0.25	0.01	1.46	1.55	4.19	1 : 1.194	N/A	243.79	43.70	124.97	6.97	02-Jan-22	Last Business Day of December of each year.
W-W2	0.01	N/A	0.14	0.09	1.00	1 : 2.32054	N/A	1442.05	216.82	190.75	32.49	17-Jul-20	Last trading day of June, Dec
W-W3	0.04	0.11	0.14	1.00	1.00	1 : 2.32054	-62.28	1491.78	216.82	16.42	8.12	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.10	0.03	0.71	3.84	2.70	1 : 2	195.08	588.73	59.83	413.03	14.20	17-Apr-24	Last trading day of Mar, June, Sept, Dec