

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	0.10	0.15	0.36	2.03		1 : 1	-33.33		72.91	605.92	3.60	08-Aug-22	Last Trading of June
AKR-W1	0.05	0.02	0.54	0.84	1.00	1 : 1	153.07	94.44	61.86	671.57	10.80	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	1.00	1.17	4.1	0.39	3.00	1 : 1	-14.52	-2.44	85.81	230.98	4.10	18-Dec-20	15th of Mar,Sept
APEX-W1	0.01	0.01	0.08	0.92	0.40	1 : 1	N/A	412.50	115.46	499.97	8.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.22	0.09	1.96	0.85	4.36	1 : 1.03285	153.97	137.91	68.68	95.83	9.20	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BKD-W2	0.08	0.04	1.98	2.34	4.43	1 : 1.01689	121.92	129.68	37.74	358.73	25.17	30-Nov-22	Last trading day of Nov
BM-W1 <i>SP</i>	0.01	0	2.34	0.05	4.00	1 : 1	N/A	71.37	67.70	110.00	234.00	15-Aug-20	16 Aug 2020
BROOK-W5	0.15	0.1	0.4	1.81	0.25	1 : 1	52.79	0.00	46.31	408.16	2.67	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.99	0.51	10.5	0.55	14.00	1 : 1	95.98	42.76	51.31	1,315.31	10.61	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.31	0.42	4.99	1 : 0.12024	N/A	181.91	91.67	3,437.23	3.73	28-Dec-20	30 of Nov
B-W4	0.05	0.02	0.31	0.92	0.92	1 : 1.3087	115.08	278.63	91.67	96.85	8.11	01-Jul-21	Last trading day of June, Dec
B-W5	0.08	0.06	0.31	0.63	0.35	1 : 1	26.24	38.71	91.67	290.56	3.88	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.04	0	0.6	0.91	2.75	1 : 1	N/A	365.00	49.70	1,652.87	15.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.02	0	0.73	0.83	2.00	1 : 1	N/A	176.71	27.51	1,445.60	36.50	28-May-21	Last trading day of May,Nov
CHAYO-W1	2.36	2.99	7.85	1.83	6.50	1 : 1	-20.98	12.87	83.94	210.00	3.33	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2	0.04	0.01	0.51	0.42	0.86	1 : 1	N/A	76.47	63.00	636.40	12.75	30-Dec-20	Last trading day of June, Dec
CIG-W8	0.02	0	0.22	0.54	1.00	1 : 1	N/A	363.64	82.65	432.39	11.00	12-Feb-21	Last trading day of each month
DCC-W1	0.98	1.1	2.42	0.78	1.15	1 : 1	-11.12	-11.98	38.34	940.24	2.47	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	1.51	0.13	0.34	1.56	0.65	1 : 1	1087.11	535.29	113.28	0.47	0.23	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1	0.66	0.86	8.75	0.94	15.75	1 : 1	-23.18	87.54	85.05	182.22	13.26	07-Jul-21	Last trading day of May,Nov
D-W1	0.99	0.63	3.34	1.60	4.00	1 : 1	57.7	49.40	54.31	40.00	3.37	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.22	0	1.34	0.56	5.00	1 : 1.0008	N/A	289.47	52.22	129.95	6.10	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.12	0.02	0.88	0.52	1.85	1 : 1	471.89	123.86	78.09	554.43	7.33	05-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.04	0.06	0.14	3.21	0.15	1 : 1	-33.52	35.71	101.89	4,216.75	3.50	15-Oct-23	15th of Apr,Oct
EP-W3	0.34	0.12	3.82	0.39	4.78	1 : 1.0457	177.42	35.63	44.22	85.54	11.75	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct

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												
GLOCON-W4	0.38	0.35	0.9	1.48	0.50	1 : 1	8.94	-2.22	67.19	749.60	2.37	20-Jan-22	Last trading day of Mar, June, Sept, Dec	
HPT-W1	0.28	0.21	0.65	0.85	0.50	1 : 1.00828	33.71	19.53	81.86	110.50	2.34	04-Jun-21	Last trading day of June, Dec	
HYDRO-W1	0.03	0.01	0.14	1.54	1.00	1 : 0.5	N/A	317.86	123.22	98.12	2.33	10-Feb-22	First business day of Mar, Jun, Sept and Dec	
III-W1	0.62	0.52	4.42	2.79	6.00	1 : 1	19.45	49.77	40.27	152.33	7.13	13-May-23	every 6 months as from the issuance date of the	
ITEL-W1	0.31	0.24	3.02	0.82	5.00	1 : 1	28.27	75.83	70.02	249.99	9.74	23-May-21	Last trading day of Mar, June, Sept, Dec	
JMART-W3	5.35	6.15	14.3	1.88	11.00	1 : 1	-13.05	14.34	78.80	100.73	2.67	17-Jun-22	30 Sep 20, 18 Jun 24	
JMART-W4	3.90	6.72	14.3	3.89	15.00	1 : 1	-42	32.17	78.80	100.73	3.67	18-Jun-24	30 Sep 20, 17 Jun 22	
JMT-W2	9.90	10.95	29.25	1.08	18.62	1 : 1.02031	-9.57	-2.54	73.45	218.55	3.01	27-Aug-21	Last trading day of Mar, June, Sept, Dec	
J-W1	0.36	0.24	0.96	1.87	2.00	1 : 1	52.98	145.83	91.41	156.48	2.67	10-Jun-22	Last trading day of Mar, June, Sept, Dec	
LIT-W1	0.55	0.21	3.16	1.74	4.00	2 : 1	167.2	43.99	59.92	157.10	5.75	25-Apr-22	25 of Jan, Apr, Jul, Oct	
MACO-W2	0.09	0.03	0.67	1.08	2.10	1 : 1	168.17	226.87	84.74	1,375.54	7.44	27-Aug-21	Last trading day of Mar, June, Sept, Dec	
META-W4	0.11	0	0.46	0.33	3.50	1 : 1	N/A	684.78	103.66	91.07	4.18	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2	
MILL-W4	0.05	0.06	0.69	1.95	1.93	1 : 1.14	-22.3	213.13	66.63	405.44	15.73	11-Jul-22	Last trading day of Mar, June, Sept, Dec	
MINT-W6	1.08	2.28	19.6	1.17	41.88	1 : 1.027	-52.73	122.39	76.87	230.85	18.64	30-Sep-21	15th of Feb, May, Aug, Nov	
NER-W1	1.58	0.89	2.7	1.82	1.80	1 : 1	77.05	25.19	57.57	308.00	1.71	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22	
NEWS-W6	0.01	N/A	0.01	0.87	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	
NEX-W2	6.35	5.83	6	2.81	1.00	1 : 1.56	8.98	35.10	67.21	223.38	1.47	19-May-23	21 May 23	
NFC-W1	0.69	0.17	1.59	1.38	6.48	1 : 1.00255	305.2	352.06	97.73	108.78	2.31	13-Dec-21	Last trading day of June, Dec	
NVD-W1	0.11	0	1.34	0.96	7.86	1 : 1.018	N/A	503.68	61.07	276.12	12.40	15-Jul-21	Last trading day of May, Nov	
OCEAN-W3	0.26	0.08	0.88	1.55	1.00	1 : 1	212.06	43.18	35.55	603.22	3.38	13-Feb-22	13 Feb 2022	
ORI-W1	0.08	0	6.7	0.17	13.33	1 : 1	N/A	100.20	67.91	609.86	83.75	30-Sep-20	Last trading day of Mar, June, Sept, Dec	
PACE-W2	SP	0.01	0.02	0.03	2.57	2.00	1 : 1	-49.51	6600.00	253.53	2,460.22	3.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	SP	0.02	0.02	0.03	2.08	0.25	1 : 1	-13.37	800.00	253.53	1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1	0.61	0	6.5	0.79	33.00	1 : 1	N/A	417.08	49.33	75.33	10.66	14-May-21	15 May, 15 Nov	
PDJ-W4	0.23	0.17	1.06	0.53	1.00	1 : 1	33.08	16.04	51.41	51.19	4.61	07-Feb-21	7 Feb 21	

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											
PERM-W1	0.16	0.06	0.77	1.88	1.80	1 : 1	161.36	154.55	60.14	250.00	4.81	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.69	0.24	2.32	1.83	5.91	1 : 1.09999	186.27	202.89	67.90	46.00	3.70	27-May-22	Last trading day of June, Dec
PPPM-W4	0.14	0.09	0.38	4.01	1.00	1 : 1	50.76	200.00	71.20	228.83	2.71	31-Jul-24	Last trading day of Oct
PRIME-W1	0.02	N/A	0.41	0.40	1.08	1 : 1.3946	N/A	233.07	71.49	347.00	28.59	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.03	N/A	0.41	0.40	1.53	1 : 1.3095	N/A	366.44	71.49	261.75	17.90	22-Dec-20	Last trading day of Mar, June, Sept, Dec
RWI-W2	0.13	0.23	1.33	1.44	1.50	1 : 1	-43.12	22.56	61.31	318.15	10.23	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.35	0.05	5.35	0.80	14.80	1 : 1.014	545.95	185.74	64.12	335.43	15.50	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.02	0.03	0.97	0.25	1.00	1 : 1	-32.43	5.15	28.68	93.41	48.50	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SDC-W1	0.06	0.06	0.15	2.84	0.50	1 : 1	7.56	273.33	109.37	1,731.04	2.50	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	0.57	0.33	3.52	4.81	26.64	1 : 1.1261	73.5	757.88	58.48	37.81	6.95	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	2.14	2.36	3.52	0.94	1.00	1 : 1	-9.19	-10.80	58.48	43.69	1.64	08-Jul-21	9 Jul 2021
SINGER-W1	7.15	6.42	14	0.73	7.00	1 : 1	11.31	1.07	66.84	59.28	1.96	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	4.70	5.16	14	2.73	14.00	1 : 1	-8.84	33.57	66.84	65.75	2.98	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.19	0.05	1.06	1.18	1.50	1 : 1	309.44	59.43	39.70	92.00	5.58	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2	1.01	0	2.58	1.17	9.09	1 : 1.1	N/A	320.66	40.70	30.39	2.81	30-Sep-21	Last trading day of June, Dec
SUPER-W4	0.01	0	0.97	0.09	2.49	1 : 1	N/A	157.73	69.42	5,469.68	97.00	01-Sep-20	Last trading day of Feb, May, Aug ,Nov
SWC-W1	2.70	1.63	3.88	1.69	1.00	1 : 1	65.21	-4.64	42.61	137.67	1.44	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.03	0	0.4	0.50	1.79	1 : 1.12	N/A	397.60	60.31	400.00	14.93	28-Jan-21	Last trading day of Dec
TAPAC-W4	0.33	0.01	3.84	1.64	9.00	1 : 1	2214.51	142.97	32.39	205.93	11.64	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.05	0.01	0.21	1.67	0.81	1 : 1.23886	N/A	381.69	63.38	92.20	5.20	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.01	0.21	2.79	0.90	1 : 1.10801	171.45	386.75	63.38	369.34	5.82	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.14	0.1	0.21	7.82	0.50	1 : 1	43.87	204.76	63.38	98.41	1.50	24-May-28	Last trading day of Jul
TGPRO-W3	0.01	0.03	0.06	3.15	0.50	1 : 1	-61.21	750.00	154.89	1,944.51	6.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.22	0.09	3.8	0.64	5.00	1 : 1	143.71	37.37	43.74	97.28	17.27	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.15	0.12	0.33	0.83	0.25	1 : 1.00027	24.83	21.20	89.47	1,606.61	2.20	29-May-21	Last trading day of Mar, June, Sept, Dec

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											
TTCL-W1	0.38	0	2.92	0.92	18.00	1 : 1	N/A	529.45	70.79	112.00	7.68	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.33	0.29	1.11	0.68	1.00	1 : 1.002	14.58	19.68	82.10	162.48	3.37	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.28	0.28	0.87	2.92	1.00	1 : 1	0.43	47.13	68.50	295.38	3.11	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.51	2.63	6.00	1 : 0.01	N/A	2.98	80.85	141,895.49	1.51	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.73	1.44	6.9	2.12	10.00	1 : 1	-49.41	55.51	63.55	1,661.33	9.45	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.14	0.02	1.54	1.88	3.00	1 : 1.00086	497.7	103.79	32.34	1,011.62	11.01	14-Jun-22	30 Sep of each year
WIJK-W2	0.26	0.05	1.98	1.43	4.19	1 : 1.194	428.64	149.01	47.98	124.97	9.09	02-Jan-22	Last Business Day of December of each year.
W-W3	0.02	0.05	0.13	0.88	1.00	1 : 2.32054	-61.63	1588.68	198.00	16.42	15.08	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.09	N/A	0.67	3.72	2.70	1 : 2	N/A	632.84	53.60	413.03	14.89	17-Apr-24	Last trading day of Mar, June, Sept, Dec