

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	0.35	1.98		1 : 1	-31.7		76.28	605.92	3.50	08-Aug-22	Last Trading of June
AKR-W1	0.05	0.02	0.52	0.78	1.00	1 : 1	213.74	101.92	62.64	671.57	10.40	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.98	1.03	3.98	0.34	3.00	1 : 1	-5.25	0.00	80.09	230.98	4.06	18-Dec-20	15th of Mar, Sep
APEX-W1	0.01	0.01	0.08	0.87	0.40	1 : 1	N/A	412.50	118.38	499.97	8.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.29	0.13	2.04	0.80	4.36	1 : 1.03285	125.53	131.99	75.74	95.83	7.27	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BKD-W2	0.08	0.02	1.98	2.29	4.43	1 : 1.01689	262.64	129.68	33.94	358.73	25.17	30-Nov-22	Last trading day of Nov
BROOK-W5	0.14	0.1	0.4	1.76	0.25	1 : 1	39.15	-2.50	47.32	408.16	2.86	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.92	0.53	10.6	0.50	13.87	1 : 1.01	74.53	39.88	52.14	1,315.31	11.64	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.3	0.36	4.99	1 : 0.12024	N/A	188.38	90.70	3,437.23	3.61	28-Dec-20	30 of Nov
B-W4	0.06	0.02	0.3	0.87	0.92	1 : 1.3087	235.78	296.64	90.70	96.85	6.54	01-Jul-21	Last trading day of June, Dec
B-W5	0.07	0.05	0.3	0.58	0.35	1 : 1	30.52	40.00	90.70	290.56	4.29	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.05	0	0.59	0.86	2.75	1 : 1	N/A	374.58	50.86	1,652.87	11.80	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.02	0	0.72	0.78	2.00	1 : 1	N/A	180.56	30.38	1,445.60	36.00	28-May-21	Last trading day of May, Nov
CHAYO-W1	2.22	2.82	7.75	1.78	6.50	1 : 1	-21.25	12.52	81.23	210.00	3.49	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2	0.04	0.01	0.51	0.37	0.86	1 : 1	N/A	76.47	63.61	636.40	12.75	30-Dec-20	Last trading day of June, Dec
CIG-W8	0.02	0	0.24	0.49	1.00	1 : 1	N/A	325.00	83.56	432.39	12.00	12-Feb-21	Last trading day of each month
DCC-W1	0.87	1.07	2.38	0.72	1.15	1 : 1	-18.89	-15.13	44.21	940.24	2.74	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	1.33	0.08	0.31	1.51	0.65	1 : 1	1470.28	538.71	98.14	0.47	0.23	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1	0.61	0.63	8.3	0.89	15.75	1 : 1	-2.46	97.11	81.74	182.22	13.61	07-Jul-21	Last trading day of May, Nov
D-W1	0.99	0.61	3.32	1.55	4.00	1 : 1	63.5	50.30	54.40	40.00	3.35	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.21	0	1.23	0.51	5.00	1 : 1.0008	N/A	323.49	54.31	129.95	5.86	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.11	0.01	0.79	0.47	1.85	1 : 1	900.52	148.10	79.11	554.43	7.18	05-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.04	0.07	0.16	3.16	0.15	1 : 1	-43.86	18.75	103.03	4,216.75	4.00	15-Oct-23	15th of Apr, Oct
EP-W3	0.48	0.18	4.04	0.33	4.78	1 : 1.0457	164.25	31.62	47.93	85.54	8.80	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct
GLOCON-W4	0.45	0.39	0.96	1.43	0.50	1 : 1	14.13	-1.04	73.27	749.60	2.13	20-Jan-22	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
HPT-W1	0.34	0.29	0.77	0.80	0.50	1 : 1.00828	16.33	8.63	84.82	110.50	2.28	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.03	0	0.13	1.48	1.00	1 : 0.5	N/A	346.15	105.65	98.12	2.17	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	0.67	0.67	4.86	2.74	6.00	1 : 1	-0.57	37.24	40.46	152.33	7.25	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.33	0.25	3.04	0.76	5.00	1 : 1	34.07	75.33	71.95	249.99	9.21	23-May-21	Last trading day of Mar, June, Sept, Dec
JMART-W3	4.84	5.6	13.4	1.83	11.00	1 : 1	-13.51	18.21	81.26	100.73	2.77	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	3.56	6.24	13.4	3.84	15.00	1 : 1	-42.96	38.51	81.26	100.73	3.76	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	9.70	9.99	27.75	1.03	18.62	1 : 1.02031	-2.95	2.10	75.18	218.55	2.92	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.39	0.23	0.96	1.81	2.00	1 : 1	70.57	148.96	91.81	156.48	2.46	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.53	0.21	3.2	1.69	4.00	2 : 1	150.76	41.56	60.43	157.10	6.04	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.09	0.03	0.65	1.03	2.10	1 : 1	206.6	236.92	85.23	1,375.54	7.22	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.05	0	0.41	0.28	3.50	1 : 1	N/A	765.85	92.73	91.07	8.20	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.05	0.06	0.69	1.90	1.93	1 : 1.14	-19.87	213.13	66.48	405.44	15.73	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.99	2.45	20.1	1.12	41.88	1 : 1.027	-59.61	116.33	78.49	230.85	20.85	30-Sep-21	15th of Feb, May, Aug, Nov
NER-W1	1.61	1.54	3.52	1.77	1.80	1 : 1	4.54	-3.13	67.43	308.00	2.19	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.82	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	6.85	6.37	5.5	2.75	1.00	1 : 1.56	7.56	66.65	70.17	223.38	1.25	19-May-23	21 May 23
NFC-W1	0.66	0.15	1.58	1.32	6.48	1 : 1.00255	330.15	353.02	97.56	108.78	2.40	13-Dec-21	Last trading day of June, Dec
NVD-W1	0.10	0	1.23	0.91	7.86	1 : 1.018	N/A	557.00	61.02	276.12	12.52	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.28	0.08	0.86	1.49	1.00	1 : 1	266.98	48.84	35.83	603.22	3.07	13-Feb-22	13 Feb 2022
ORI-W1	0.07	0	7.15	0.12	13.33	1 : 1	N/A	87.46	68.54	609.86	102.14	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2 <i>SP</i>	0.01	0.02	0.03	2.52	2.00	1 : 1	-53.02	6600.00	273.40	2,460.22	3.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3 <i>SP</i>	0.02	0.02	0.03	2.03	0.25	1 : 1	-17.21	800.00	273.40	1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1	0.63	0.01	7.55	0.74	33.00	1 : 1	N/A	345.43	63.56	75.33	11.98	14-May-21	15 May, 15 Nov
PDJ-W4	0.86	0.67	1.7	0.48	1.00	1 : 1	27.77	9.41	63.18	51.19	1.98	07-Feb-21	7 Feb 21
PERM-W1	0.15	0.06	0.75	1.83	1.80	1 : 1	155.79	160.00	61.88	250.00	5.00	17-Jun-22	30 Sept 19, 17 Jun 22

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	Market	Black Scholes											
PORT-W1	0.66	0.2	2.18	1.78	5.91	1 : 1.09999	238.28	221.47	68.33	46.00	3.63	27-May-22	Last trading day of June, Dec
PPPM-W4	0.13	0.08	0.36	3.96	1.00	1 : 1	53.57	213.89	71.70	228.83	2.77	31-Jul-24	Last trading day of Oct
PRIME-W1	0.03	N/A	0.58	0.35	1.08	1 : 1.3946	N/A	126.28	76.31	347.00	26.96	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.03	N/A	0.58	0.35	1.53	1 : 1.3095	N/A	220.65	76.31	261.75	25.32	22-Dec-20	Last trading day of Mar, June, Sept, Dec
RWI-W2	0.15	0.22	1.35	1.39	1.50	1 : 1	-30.34	22.22	57.08	318.15	9.00	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.28	0.03	5	0.75	14.80	1 : 1.014	910.98	204.42	62.25	335.43	18.11	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.05	0.02	0.95	0.20	1.00	1 : 1	170.39	10.53	27.89	93.41	19.00	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SDC-W1	0.07	0.05	0.14	2.79	0.50	1 : 1	33.91	307.14	112.35	1,731.04	2.00	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	0.65	0.64	4.44	4.76	26.64	1 : 1.1261	1.21	579.54	62.13	37.81	7.69	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	2.88	3.2	4.44	0.89	1.00	1 : 1	-10.08	-12.61	62.13	43.69	1.54	08-Jul-21	9 Jul 2021
SINGER-W1	5.10	4.97	12.2	0.68	7.00	1 : 1	2.54	-0.82	69.57	59.28	2.39	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	4.22	4.17	12.2	2.68	14.00	1 : 1	1.28	49.34	69.57	65.75	2.89	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.25	0.07	1.15	1.12	1.50	1 : 1	263.34	52.17	41.33	92.00	4.60	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2	0.99	0	2.6	1.12	9.09	1 : 1.1	N/A	316.50	40.87	30.39	2.89	30-Sep-21	Last trading day of June, Dec
SUPER-W4 <i>SP</i>	0.01	0	0.89	0.04	2.49	1 : 1	N/A	180.90	71.37	5,469.68	89.00	01-Sep-20	Last trading day of Feb, May, Aug ,Nov
SWC-W1	2.76	1.71	3.98	1.64	1.00	1 : 1	61.13	-5.53	42.57	137.67	1.44	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.02	N/A	0.38	0.45	1.79	1 : 1.12	N/A	421.47	61.03	400.00	21.28	28-Jan-21	Last trading day of Dec
TAPAC-W4	0.34	0.01	3.64	1.58	9.00	1 : 1	2489.3	156.59	34.86	205.93	10.71	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.05	0.01	0.2	1.62	0.81	1 : 1.23886	N/A	406.97	65.09	92.20	4.96	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.01	0.2	2.74	0.90	1 : 1.10801	175.57	411.63	65.09	369.34	5.54	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.13	0.09	0.2	7.77	0.50	1 : 1	39.21	215.00	65.09	98.41	1.54	24-May-28	Last trading day of Jul
TGPRO-W3	0.01	0.03	0.07	3.09	0.50	1 : 1	-67.32	628.57	154.53	1,944.51	7.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.27	0.08	3.78	0.59	5.00	1 : 1	225.84	39.42	44.08	97.28	14.00	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.15	0.12	0.33	0.78	0.25	1 : 1.00027	26.76	21.20	90.57	1,606.61	2.20	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.40	0	3.04	0.86	18.00	1 : 1	N/A	505.26	68.67	112.00	7.60	28-Jun-21	Last trading day of June, Dec

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TVD-W2	0.43	0.3	1.15	0.62	1.00	1 : 1.002	41.24	24.22	83.21	162.48	2.68	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.29	0.26	0.84	2.87	1.00	1 : 1	9.44	53.57	69.80	295.38	2.90	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.45	2.58	6.00	1 : 0.01	N/A	3.14	80.67	141,895.49	1.45	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.70	1.31	6.6	2.07	10.00	1 : 1	-46.48	62.12	64.42	1,661.33	9.43	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.13	0.02	1.53	1.82	3.00	1 : 1.00086	473	104.47	32.42	1,011.62	11.78	14-Jun-22	30 Sep of each year
WIJK-W2	0.26	0.1	2.14	1.38	4.19	1 : 1.194	159.09	128.94	53.55	124.97	9.83	02-Jan-22	Last Business Day of December of each year.
W-W3	0.03	0.06	0.18	0.83	1.00	1 : 2.48416	-45.57	1173.08	184.27	16.42	14.90	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.09	N/A	0.7	3.67	2.70	1 : 2	N/A	597.14	54.40	413.03	15.56	17-Apr-24	Last trading day of Mar, June, Sept, Dec