

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	0.13	0.31	1.96		1 : 1	-23.08		76.58	605.92	3.10	08-Aug-22	Last Trading of June
AKR-W1	0.04	0.01	0.45	0.76	1.00	1 : 1	N/A	131.11	63.37	671.57	11.25	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.67	0.59	3.26	0.32	3.00	1 : 1	13.79	12.58	81.47	230.98	4.87	18-Dec-20	15th of Mar, Sep
APEX-W1	0.01	0	0.08	0.85	0.40	1 : 1	N/A	412.50	116.05	499.97	8.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.31	0.11	1.98	0.78	4.36	1 : 1.03285	180.86	140.17	76.02	95.83	6.60	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BKD-W2	0.08	0.02	1.97	2.27	4.43	1 : 1.01689	358.75	130.85	33.28	358.73	25.04	30-Nov-22	Last trading day of Nov
BROOK-W5	0.14	0.12	0.42	1.74	0.25	1 : 1	21.22	-7.14	47.55	408.16	3.00	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.90	0.48	10.4	0.48	13.87	1 : 1.01	88.33	42.39	52.15	1,315.31	11.67	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.29	0.35	4.99	1 : 0.12024	N/A	195.29	89.90	3,437.23	3.49	28-Dec-20	30 of Nov
B-W4	0.05	0.01	0.29	0.85	0.92	1 : 1.3087	260.48	306.87	89.90	96.85	7.59	01-Jul-21	Last trading day of June, Dec
B-W5	0.06	0.05	0.29	0.56	0.35	1 : 1	24.57	41.38	89.90	290.56	4.83	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.05	0	0.59	0.84	2.75	1 : 1	N/A	374.58	51.80	1,652.87	11.80	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.02	0	0.68	0.76	2.00	1 : 1	N/A	197.06	30.91	1,445.60	34.00	28-May-21	Last trading day of May, Nov
CHAYO-W1	2.24	3.07	8.2	1.76	6.50	1 : 1	-27	6.59	80.41	210.00	3.66	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2	0.02	0	0.46	0.35	0.86	1 : 1	N/A	91.30	63.94	636.40	23.00	30-Dec-20	Last trading day of June, Dec
CIG-W8	0.01	0	0.22	0.47	1.00	1 : 1	N/A	359.09	83.75	432.39	22.00	12-Feb-21	Last trading day of each month
DCC-W1	0.87	1.13	2.44	0.70	1.15	1 : 1	-22.78	-17.21	44.45	940.24	2.80	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	1.33	0.07	0.29	1.49	0.65	1 : 1	1831.52	582.76	95.78	0.47	0.22	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1	0.63	0.7	8.8	0.87	15.75	1 : 1	-9.91	86.14	80.83	182.22	13.97	07-Jul-21	Last trading day of May, Nov
D-W1	0.87	0.6	3.3	1.53	4.00	1 : 1	46.08	47.58	54.42	40.00	3.79	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.23	0	1.27	0.49	5.00	1 : 1.0008	N/A	311.73	54.77	129.95	5.53	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.10	0.01	0.73	0.45	1.85	1 : 1	N/A	167.12	78.91	554.43	7.30	05-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.04	0.07	0.15	3.14	0.15	1 : 1	-38.84	26.67	102.33	4,216.75	3.75	15-Oct-23	15th of Apr, Oct
EP-W3	0.37	0.09	3.72	0.32	4.78	1 : 1.0457	306.86	40.24	49.14	85.54	10.51	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct
GLOCON-W4	0.42	0.39	0.95	1.41	0.50	1 : 1	8.67	-3.16	73.27	749.60	2.26	20-Jan-22	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
HPT-W1	0.34	0.36	0.87	0.78	0.50	1 : 1.00828	-6.21	-3.95	85.24	110.50	2.58	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.03	0	0.13	1.47	1.00	1 : 0.5	N/A	346.15	101.70	98.12	2.17	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	0.61	0.66	4.84	2.72	6.00	1 : 1	-8.27	36.57	40.50	152.33	7.93	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.31	0.19	2.92	0.75	5.00	1 : 1	62.35	81.85	68.45	249.99	9.42	23-May-21	Last trading day of Mar, June, Sept, Dec
JMART-W3	5.20	7.02	15.4	1.81	11.00	1 : 1	-25.94	5.19	81.86	100.73	2.96	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	4.14	7.69	15.4	3.82	15.00	1 : 1	-46.18	24.29	81.86	100.73	3.72	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	12.60	13.42	32.75	1.01	18.62	1 : 1.02031	-6.08	-4.76	75.49	218.55	2.65	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.40	0.22	0.95	1.79	2.00	1 : 1	80.99	152.63	91.40	156.48	2.38	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.45	0.19	3.08	1.67	4.00	2 : 1	142.3	44.48	60.50	157.10	6.84	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.08	0.03	0.64	1.01	2.10	1 : 1	199.07	240.63	85.13	1,375.54	8.00	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.04	0	0.39	0.26	3.50	1 : 1	N/A	807.69	93.05	91.07	9.75	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.05	0.06	0.68	1.88	1.93	1 : 1.14	-12.68	217.94	66.54	405.44	15.50	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.91	2.55	20.4	1.10	41.88	1 : 1.027	-64.32	112.71	78.76	230.85	23.02	30-Sep-21	15th of Feb, May, Aug, Nov
NER-W1	1.67	1.35	3.24	1.75	1.80	1 : 1	23.67	7.10	69.96	308.00	1.94	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.80	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	5.78	5.05	2.73	1.00	1 : 1.56	9.93	71.05	73.50	223.38	1.24	19-May-23	21 May 23
NFC-W1	0.67	0.15	1.59	1.30	6.48	1 : 1.00255	357.78	350.80	96.94	108.78	2.38	13-Dec-21	Last trading day of June, Dec
NVD-W1	0.09	0	1.21	0.89	7.86	1 : 1.018	N/A	567.05	59.85	276.12	13.69	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.27	0.06	0.81	1.47	1.00	1 : 1	344.71	56.79	36.06	603.22	3.00	13-Feb-22	13 Feb 2022
ORI-W1	0.02	0	7.2	0.10	13.33	1 : 1	N/A	85.46	68.01	609.86	360.00	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2 <i>SP</i>	0.01	0.02	0.03	2.50	2.00	1 : 1	-53.44	6600.00	276.46	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	2.01	0.25	1 : 1	-17.48	800.00	276.46	1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1	0.54	0	6.85	0.72	33.00	1 : 1	N/A	389.64	64.22	75.33	12.69	14-May-21	15 May, 15 Nov
PDJ-W4	0.69	0.55	1.55	0.46	1.00	1 : 1	26.31	9.03	63.97	51.19	2.25	07-Feb-21	7 Feb 21
PERM-W1	0.12	0.04	0.66	1.81	1.80	1 : 1	194.36	190.91	62.17	250.00	5.50	17-Jun-22	30 Sept 19, 17 Jun 22

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	Market	Black Scholes											
PORT-W1	0.60	0.16	2.04	1.76	5.91	1 : 1.09999	286.4	240.98	68.01	46.00	3.74	27-May-22	Last trading day of June, Dec
PPPM-W4	0.12	0.08	0.37	3.94	1.00	1 : 1	42.46	202.70	69.71	228.83	3.08	31-Jul-24	Last trading day of Oct
PRIME-W1	0.03	N/A	0.49	0.33	1.08	1 : 1.3946	N/A	175.09	77.90	347.00	22.78	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.02	N/A	0.49	0.33	1.53	1 : 1.3095	N/A	282.56	77.90	261.75	32.08	22-Dec-20	Last trading day of Mar, June, Sept, Dec
RWI-W2	0.14	0.21	1.34	1.37	1.50	1 : 1	-33.71	22.39	57.02	318.15	9.57	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.15	0.02	4.86	0.73	14.80	1 : 1.014	730.43	210.52	61.61	335.43	32.85	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.04	0.02	0.95	0.18	1.00	1 : 1	114.73	9.47	27.66	93.41	23.75	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SDC-W1	0.07	0.05	0.14	2.77	0.50	1 : 1	35.14	307.14	112.33	1,731.04	2.00	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	0.61	0.57	4.2	4.74	26.64	1 : 1.1261	6.33	618.02	61.88	37.81	7.75	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	2.74	2.98	4.2	0.87	1.00	1 : 1	-8.07	-10.95	61.88	43.69	1.53	08-Jul-21	9 Jul 2021
SINGER-W1	6.40	5.91	13.4	0.66	7.00	1 : 1	8.2	0.00	69.17	59.28	2.09	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	4.60	4.9	13.4	2.66	14.00	1 : 1	-6.05	38.81	69.17	65.75	2.91	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.25	0.05	1.03	1.10	1.50	1 : 1	446.95	69.90	42.52	92.00	4.12	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2	0.96	0	2.56	1.10	9.09	1 : 1.1	N/A	321.88	41.38	30.39	2.93	30-Sep-21	Last trading day of June, Dec
SUPER-W4 <i>SP</i>	0.01	N/A	0.82	0.02	2.49	1 : 1	N/A	204.88	72.04	5,469.68	82.00	01-Sep-20	Last trading day of Feb, May, Aug ,Nov
SWC-W1	2.78	1.77	4.06	1.62	1.00	1 : 1	56.93	-6.90	42.46	137.67	1.46	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.03	N/A	0.37	0.43	1.79	1 : 1.12	N/A	438.92	63.63	400.00	13.81	28-Jan-21	Last trading day of Dec
TAPAC-W4	0.29	0.01	3.48	1.56	9.00	1 : 1	N/A	166.95	34.60	205.93	12.00	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.04	0.01	0.2	1.60	0.81	1 : 1.23886	N/A	400.77	65.50	92.20	6.19	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.01	0.2	2.72	0.90	1 : 1.10801	175.89	411.63	65.50	369.34	5.54	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.12	0.09	0.2	7.75	0.50	1 : 1	27.67	210.00	65.50	98.41	1.67	24-May-28	Last trading day of Jul
TGPRO-W3	0.01	0.03	0.06	3.07	0.50	1 : 1	-62	750.00	159.38	1,944.51	6.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.18	0.06	3.66	0.57	5.00	1 : 1	191.52	41.53	43.91	97.28	20.33	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.15	0.1	0.3	0.76	0.25	1 : 1.00027	52.06	33.32	90.60	1,606.61	2.00	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.39	0	2.9	0.84	18.00	1 : 1	N/A	534.14	68.43	112.00	7.44	28-Jun-21	Last trading day of June, Dec

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TVD-W2	0.45	0.36	1.24	0.61	1.00	1 : 1.002	24.25	16.81	85.52	162.48	2.76	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.27	0.26	0.83	2.85	1.00	1 : 1	4.85	53.01	69.33	295.38	3.07	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.35	2.56	6.00	1 : 0.01	N/A	3.45	79.86	141,895.49	1.35	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.61	0.96	5.7	2.05	10.00	1 : 1	-36.2	86.14	65.17	1,661.33	9.34	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.13	0.02	1.52	1.81	3.00	1 : 1.00086	566.4	105.81	32.34	1,011.62	11.70	14-Jun-22	30 Sep of each year
WIJK-W2	0.24	0.08	2.04	1.36	4.19	1 : 1.194	192.2	139.94	53.84	124.97	10.15	02-Jan-22	Last Business Day of December of each year.
W-W3	0.03	0.04	0.18	0.81	1.00	1 : 2.48416	-29.32	1173.08	179.84	16.42	14.90	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.08	N/A	0.66	3.65	2.70	1 : 2	N/A	642.42	54.40	413.03	16.50	17-Apr-24	Last trading day of Mar, June, Sept, Dec