

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	0.14	0.33	1.92		1 : 1	-14.3		70.22	605.92	2.75	08-Aug-22	Last Trading of June
AKR-W1	0.04	0.01	0.48	0.72	1.00	1 : 1	N/A	116.67	61.05	671.57	12.00	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.61	0.95	3.16	1.94	2.80	1 : 1	-36.05	7.91	58.11	139.99	5.18	17-Aug-22	Last trading day of Mar, Sept
ALT-W1	0.72	0.67	3.5	0.28	3.00	1 : 1	8.15	6.29	75.01	230.98	4.86	18-Dec-20	15th of Mar,Sept
APEX-W1	0.01	0.01	0.09	0.81	0.40	1 : 1	N/A	355.56	118.32	499.97	9.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.29	0.07	1.96	0.74	4.83	1 : 1.03582	327.02	166.84	74.84	95.83	7.00	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BKD-W2	0.08	0.01	1.97	2.23	4.43	1 : 1.01689	N/A	130.85	28.69	358.73	25.04	30-Nov-22	Last trading day of Nov
BROOK-W5	0.15	0.09	0.39	1.70	0.25	1 : 1	63.2	2.56	45.05	408.16	2.60	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.90	0.33	10.4	0.44	13.87	1 : 1.01	171.9	42.39	49.12	1,315.31	11.67	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.3	0.30	4.99	1 : 0.12024	N/A	188.38	85.45	3,437.23	3.61	28-Dec-20	30 of Nov
B-W4	0.05	0.01	0.3	0.81	0.92	1 : 1.3087	384.81	292.28	85.45	96.85	7.85	01-Jul-21	Last trading day of June, Dec
B-W5	0.05	0.05	0.3	0.52	0.35	1 : 1	7.19	33.33	85.45	290.56	6.00	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.05	0	0.64	0.80	2.75	1 : 1	N/A	337.50	53.97	1,652.87	12.80	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.02	0	0.68	0.72	2.00	1 : 1	N/A	197.06	30.02	1,445.60	34.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	2.44	3.17	8.65	1.72	6.50	1 : 1	-23.09	3.35	74.82	210.00	3.55	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2	0.02	0	0.5	0.31	0.86	1 : 1	N/A	76.00	63.79	636.40	25.00	30-Dec-20	Last trading day of June, Dec
CIG-W8	0.01	0	0.24	0.43	1.00	1 : 1	N/A	320.83	81.91	432.39	24.00	12-Feb-21	Last trading day of each month
DCC-W1	1.01	1.3	2.64	0.66	1.15	1 : 1	-22.6	-18.18	44.25	940.24	2.61	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	1.25	0.07	0.3	1.45	0.65	1 : 1	1750.05	533.33	92.53	0.47	0.24	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1	0.57	0.62	8.8	0.83	15.75	1 : 1	-7.44	85.45	77.78	182.22	15.44	07-Jul-21	Last trading day of May,Nov
D-W1	0.79	0.55	3.28	1.48	4.00	1 : 1	43.21	46.04	52.07	40.00	4.15	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.19	0	1.39	0.45	5.00	1 : 1.0008	N/A	273.30	55.52	129.95	7.32	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.11	0.01	0.8	0.41	1.85	1 : 1	N/A	145.00	77.82	554.43	7.27	05-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.03	0.06	0.15	3.10	0.15	1 : 1	-52.82	20.00	99.27	4,216.75	5.00	15-Oct-23	15th of Apr,Oct
EP-W3	0.19	0.06	3.7	0.27	4.78	1 : 1.0457	215.95	35.94	46.82	85.54	20.36	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct

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	Market	Black Scholes											
GLOCON-W4	0.52	0.46	1.07	1.37	0.50	1 : 1	13	-4.67	71.69	749.60	2.06	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.33	0.4	0.93	0.74	0.50	1 : 1.00828	-16.93	-11.29	79.90	110.50	2.84	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.03	0	0.14	1.42	1.00	1 : 0.5	N/A	317.86	92.19	98.12	2.33	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	0.58	0.48	4.48	2.68	6.00	1 : 1	21.76	46.88	38.44	152.33	7.72	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.27	0.14	2.88	0.70	5.00	1 : 1	97.87	82.99	64.91	249.99	10.67	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.48	0.56	2.88	0.95	3.00	1 : 1	-14.1	20.83	64.91	250.00	6.00	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JMART-W3	5.75	7.35	16.3	1.77	11.00	1 : 1	-21.8	2.76	75.36	100.73	2.83	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	3.92	7.81	16.3	3.78	15.00	1 : 1	-49.84	16.07	75.36	100.73	4.16	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	15.10	13.69	33.5	0.97	18.62	1 : 1.02031	10.31	0.68	72.10	218.55	2.26	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.63	0.35	1.21	1.75	2.00	1 : 1	78.13	117.36	94.62	156.48	1.92	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.44	0.11	3.12	1.63	4.00	2 : 1	308.94	42.31	50.66	157.10	7.09	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.08	0.02	0.65	0.97	2.10	1 : 1	349.85	235.38	77.58	1,375.54	8.13	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.04	0	0.41	0.22	3.50	1 : 1	N/A	763.41	93.92	91.07	10.25	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.04	0.05	0.7	1.84	1.93	1 : 1.14	-12.71	206.83	61.07	405.44	19.95	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.60	3.08	22.6	1.06	41.88	1 : 1.027	-80.5	90.33	77.10	230.85	38.68	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	9.15	11.27	22.6	2.89	21.60	1 : 1	-18.78	36.06	77.10	235.52	2.47	31-Jul-23	15th of Feb, May, Aug, Nov
NER-W1	1.81	1.48	3.46	1.71	1.80	1 : 1	21.96	4.34	66.91	308.00	1.91	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.76	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	5.80	5.43	4.8	2.69	1.00	1 : 1.56	6.78	65.00	73.04	223.38	1.29	19-May-23	21 May 23
NFC-W1	0.61	0.09	1.69	1.26	6.48	1 : 1.00255	589.14	320.55	81.89	108.78	2.78	13-Dec-21	Last trading day of June, Dec
NVD-W1	0.08	0	1.22	0.85	7.86	1 : 1.018	N/A	560.73	58.50	276.12	15.52	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.29	0.05	0.82	1.43	1.00	1 : 1	428.89	57.32	32.94	603.22	2.83	13-Feb-22	13 Feb 2022
ORI-W1	SP	0	7	0.06	13.33	1 : 1	N/A	90.62	65.87	609.86	700.00	01-Oct-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	SP	0.01	0.02	0.03	2.46	1 : 1	-55.76	6600.00	296.19	2,460.22	3.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	SP	0.02	0.03	0.03	1.97	1 : 1	-20.28	800.00	296.19	1,167.36	1.50	29-Aug-22	29 Nov 19

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PDI-W1	0.58	0	6.9	0.68	33.00	1 : 1	N/A	386.67	62.42	75.33	11.90	14-May-21	15 May, 15 Nov
PDJ-W4	0.71	0.55	1.58	0.42	1.00	1 : 1	28.02	8.23	55.51	51.19	2.23	07-Feb-21	7 Feb 21
PERM-W1	0.12	0.06	0.75	1.77	1.80	1 : 1	112.21	156.00	62.13	250.00	6.25	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.59	0.11	2.06	1.72	5.91	1 : 1.09999	443.13	237.04	62.43	46.00	3.84	27-May-22	Last trading day of June, Dec
PPPM-W4	0.13	0.06	0.35	3.90	1.00	1 : 1	114.19	222.86	62.97	228.83	2.69	31-Jul-24	Last trading day of Oct
PRIME-W1	0.03	N/A	0.56	0.29	1.08	1 : 1.3946	N/A	135.77	78.07	347.00	26.03	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.03	N/A	0.56	0.29	1.53	1 : 1.3095	N/A	233.21	78.07	261.75	24.44	22-Dec-20	Last trading day of Mar, June, Sept, Dec
RWI-W2	0.14	0.2	1.35	1.33	1.50	1 : 1	-31.46	21.48	55.98	318.15	9.64	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.15	0.01	4.86	0.69	14.80	1 : 1.014	1158.53	210.52	58.44	335.43	32.85	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.03	0.01	0.95	0.15	1.00	1 : 1	119.98	8.42	26.81	93.41	31.67	31-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SDC-W1	0.07	0.05	0.15	2.73	0.50	1 : 1	30.31	280.00	108.75	1,731.04	2.14	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	0.59	0.52	4.16	4.70	26.64	1 : 1.1261	13.8	624.50	60.63	37.81	7.94	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	2.58	2.94	4.16	0.83	1.00	1 : 1	-12.31	-13.94	60.63	43.69	1.61	08-Jul-21	9 Jul 2021
SINGER-W1	7.30	6.69	14.4	0.62	7.00	1 : 1	9.12	-0.69	67.49	59.28	1.97	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	4.40	5.36	14.4	2.62	14.00	1 : 1	-17.96	27.78	67.49	65.75	3.27	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.20	0.04	1.04	1.06	1.50	1 : 1	397.91	63.46	40.98	92.00	5.20	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2	0.97	0	2.64	1.06	9.09	1 : 1.1	N/A	309.21	41.05	30.39	2.99	30-Sep-21	Last trading day of June, Dec
SWC-W1	2.96	1.89	4.22	1.58	1.00	1 : 1	56.74	-6.16	39.53	137.67	1.43	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.03	N/A	0.39	0.39	1.79	1 : 1.12	N/A	410.67	62.55	400.00	14.56	28-Jan-21	Last trading day of Dec
TAPAC-W4	0.28	0.01	3.44	1.52	9.00	1 : 1	N/A	169.77	34.05	205.93	12.29	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.04	0.01	0.19	1.56	0.81	1 : 1.23886	N/A	428.38	69.29	92.20	5.88	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.02	0.19	2.68	0.90	1 : 1.10801	155.86	439.12	69.29	369.34	5.26	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.12	0.09	0.19	7.71	0.50	1 : 1	28.27	226.32	69.29	98.41	1.58	24-May-28	Last trading day of Jul
TGPRO-W3	0.01	0.04	0.08	3.03	0.50	1 : 1	-72.7	537.50	158.51	1,944.51	8.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.18	0.04	3.72	0.53	5.00	1 : 1	334.5	39.25	39.37	97.28	20.67	19-Mar-21	Last trading day of Mar, June, Sept, Dec

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TRITN-W3	0.15	0.11	0.32	0.72	0.25	1 : 1.00027	39.76	24.98	89.11	1,606.61	2.13	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.45	0	3.44	0.80	18.00	1 : 1	N/A	436.34	68.20	112.00	7.64	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.41	0.3	1.2	0.56	1.00	1 : 1.002	37.47	17.37	72.55	162.48	2.93	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.27	0.24	0.81	2.81	1.00	1 : 1	12.29	56.79	67.99	295.38	3.00	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.35	2.52	6.00	1 : 0.01	N/A	3.45	75.33	141,895.49	1.35	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.90	1.51	7.1	2.01	10.00	1 : 1	-40.34	53.52	64.50	1,661.33	7.89	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.12	0.01	1.51	1.76	3.00	1 : 1.00086	810.69	106.52	30.06	1,011.62	12.59	14-Jun-22	30 Sep of each year
WIJK-W2	0.27	0.1	2.18	1.32	4.19	1 : 1.194	160.53	124.93	53.34	124.97	9.64	02-Jan-22	Last Business Day of December of each year.
W-W3	0.02	N/A	0.16	0.77	1.00	1 : 2.48416	N/A	1335.24	163.62	16.42	19.87	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.08	N/A	0.62	3.61	2.70	1 : 2	N/A	696.77	51.98	413.03	15.50	17-Apr-24	Last trading day of Mar, June, Sept, Dec