

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	0.11	0.14	0.33	1.90		1 : 1	-21.56		69.37	605.92	3.00	08-Aug-22	Last Trading of June
AKR-W1	0.03	0.01	0.46	0.71	1.00	1 : 1	N/A	123.91	61.21	671.57	15.33	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.56	0.94	3.14	1.92	2.80	1 : 1	-40.53	7.01	58.21	139.99	5.61	17-Aug-22	Last trading day of Mar, Sept
ALT-W1	0.69	0.65	3.52	0.26	3.00	1 : 1	6.35	4.83	73.59	230.98	5.10	18-Dec-20	15th of Mar,Sept
APEX-W1	0.01	0.01	0.09	0.79	0.40	1 : 1	N/A	355.56	115.72	499.97	9.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.27	0.06	1.89	0.72	4.83	1 : 1.03582	387.91	175.76	73.22	95.83	7.25	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BKD-W2	0.07	0.01	1.96	2.21	4.43	1 : 1.01689	N/A	131.52	28.86	358.73	28.47	30-Nov-22	Last trading day of Nov
BROOK-W5	0.13	0.09	0.39	1.68	0.25	1 : 1	43.43	-2.56	43.89	408.16	3.00	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.79	0.26	10	0.42	13.87	1 : 1.01	207.32	47.02	48.95	1,315.31	12.78	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.28	0.29	4.99	1 : 0.12024	N/A	202.69	81.46	3,437.23	3.37	28-Dec-20	30 of Nov
B-W4	0.04	0.01	0.28	0.79	0.92	1 : 1.3087	N/A	317.83	81.46	96.85	9.16	01-Jul-21	Last trading day of June, Dec
B-W5	0.05	0.03	0.28	0.50	0.35	1 : 1	44.5	42.86	81.46	290.56	5.60	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.06	0	0.64	0.78	2.75	1 : 1	N/A	339.06	54.89	1,652.87	10.67	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.66	0.70	2.00	1 : 1	N/A	204.55	31.08	1,445.60	66.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	2.12	2.51	7.5	1.70	6.50	1 : 1	-15.51	14.93	75.74	210.00	3.54	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2	0.02	0	0.46	0.29	0.86	1 : 1	N/A	91.30	64.82	636.40	23.00	30-Dec-20	Last trading day of June, Dec
CIG-W8	0.01	0	0.22	0.41	1.00	1 : 1	N/A	359.09	81.89	432.39	22.00	12-Feb-21	Last trading day of each month
DCC-W1	0.98	1.18	2.5	0.65	1.15	1 : 1	-17.03	-14.80	44.73	940.24	2.55	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	1.11	0.07	0.29	1.43	0.65	1 : 1	1487.75	506.90	97.22	0.47	0.26	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1	0.59	0.64	9.1	0.81	15.75	1 : 1	-7.75	79.56	77.20	182.22	15.42	07-Jul-21	Last trading day of May,Nov
D-W1	0.79	0.55	3.28	1.47	4.00	1 : 1	43.33	46.04	52.28	40.00	4.15	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.16	0	1.26	0.44	5.00	1 : 1.0008	N/A	309.44	56.62	129.95	7.88	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.08	0	0.76	0.39	1.85	1 : 1	N/A	153.95	74.82	554.43	9.50	05-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.03	0.06	0.14	3.08	0.15	1 : 1	-45.49	28.57	92.63	4,216.75	4.67	15-Oct-23	15th of Apr,Oct
EP-W3	0.14	0.04	3.64	0.26	4.78	1 : 1.0457	218.67	36.81	46.41	85.54	27.19	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct

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	Market	Black Scholes											
GLOCON-W4	0.46	0.44	1.04	1.35	0.50	1 : 1	5.59	-7.69	69.09	749.60	2.26	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.34	0.37	0.9	0.72	0.50	1 : 1.00828	-8.95	-7.18	79.58	110.50	2.67	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.03	0	0.14	1.41	1.00	1 : 0.5	N/A	317.86	89.29	98.12	2.33	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	0.56	0.31	4.22	2.66	6.00	1 : 1	80.86	55.45	34.39	152.33	7.54	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.14	0.11	2.76	0.69	5.00	1 : 1	29.44	86.23	64.70	249.99	19.71	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.39	0.5	2.76	0.93	3.00	1 : 1	-22.08	22.83	64.70	250.00	7.08	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JMART-W3	4.38	5.42	13.4	1.76	11.00	1 : 1	-19.25	14.78	78.82	100.73	3.06	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	3.00	6.04	13.4	3.76	15.00	1 : 1	-50.36	34.33	78.82	100.73	4.47	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	11.00	10.68	29.25	0.95	18.62	1 : 1.02031	3	1.30	73.45	218.55	2.71	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.67	0.38	1.22	1.74	2.00	1 : 1	75.41	118.85	98.85	156.48	1.82	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.43	0.09	3.14	1.61	4.00	2 : 1	354.09	41.08	48.37	157.10	7.30	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.07	0.01	0.63	0.95	2.10	1 : 1	432.25	244.44	76.25	1,375.54	9.00	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.04	0	0.4	0.20	3.50	1 : 1	N/A	785.00	94.38	91.07	10.00	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.05	0.02	0.68	1.82	1.93	1 : 1.14	133.04	217.94	52.78	405.44	15.50	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.45	2.64	21.6	1.04	41.88	1 : 1.027	-82.97	98.55	77.18	230.85	49.30	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	7.70	10.53	21.6	2.88	21.60	1 : 1	-26.86	35.65	77.18	235.52	2.81	31-Jul-23	15th of Feb, May, Aug, Nov
NER-W1	1.63	1.35	3.28	1.70	1.80	1 : 1	20.3	4.57	66.90	308.00	2.01	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.74	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	4.90	5.01	4.48	2.68	1.00	1 : 1.56	-2.12	49.45	74.33	223.38	1.43	19-May-23	21 May 23
NFC-W1	0.69	0.06	1.54	1.25	6.48	1 : 1.00255	1034.3	366.74	80.91	108.78	2.24	13-Dec-21	Last trading day of June, Dec
NVD-W1	0.07	0	1.21	0.83	7.86	1 : 1.018	N/A	565.37	56.48	276.12	17.60	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.26	0.05	0.82	1.42	1.00	1 : 1	394.39	53.66	32.56	603.22	3.15	13-Feb-22	13 Feb 2022
ORI-W1	SP	0	6.3	0.05	13.33	1 : 1	N/A	111.80	66.59	609.86	630.00	01-Oct-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	SP	0.01	0.03	2.44	2.00	1 : 1	-55.69	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	1.96	0.25	1 : 1	-20.07	800.00	296.19	1,167.36	1.50	29-Aug-22	29 Nov 19

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	Market	Black Scholes											
PDI-W1	0.53	0	6.45	0.66	33.00	1 : 1	N/A	419.84	62.52	75.33	12.17	14-May-21	15 May, 15 Nov
PDJ-W4	0.71	0.58	1.62	0.40	1.00	1 : 1	21.72	5.56	53.40	51.19	2.28	07-Feb-21	7 Feb 21
PERM-W1	0.11	0.06	0.75	1.76	1.80	1 : 1	94.7	154.67	62.28	250.00	6.82	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.55	0.09	1.99	1.70	5.91	1 : 1.09999	493.11	247.03	61.35	46.00	3.98	27-May-22	Last trading day of June, Dec
PPPM-W4	0.14	0.06	0.34	3.88	1.00	1 : 1	144.03	235.29	62.86	228.83	2.43	31-Jul-24	Last trading day of Oct
PRIME-W1	0.02	N/A	0.56	0.27	1.08	1 : 1.3946	N/A	133.28	75.95	347.00	39.05	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.02	N/A	0.56	0.27	1.53	1 : 1.3095	N/A	230.87	75.95	261.75	36.67	22-Dec-20	Last trading day of Mar, June, Sept, Dec
RWI-W2	0.14	0.2	1.34	1.31	1.50	1 : 1	-28.83	22.39	55.00	318.15	9.57	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.14	0.01	4.9	0.67	14.80	1 : 1.014	1202.08	207.77	58.03	335.43	35.49	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.02	0.01	0.95	0.13	1.00	1 : 1	N/A	7.37	24.59	93.41	47.50	31-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SDC-W1	0.07	0.06	0.16	2.71	0.50	1 : 1	26.54	256.25	105.14	1,731.04	2.29	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	0.51	0.48	4	4.68	26.64	1 : 1.1261	7.17	651.73	60.72	37.81	8.83	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	2.60	2.79	4	0.81	1.00	1 : 1	-6.94	-10.00	60.72	43.69	1.54	08-Jul-21	9 Jul 2021
SINGER-W1	5.75	5.39	12.8	0.61	7.00	1 : 1	6.61	-0.39	68.45	59.28	2.23	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	3.90	4.45	12.8	2.60	14.00	1 : 1	-12.36	39.84	68.45	65.75	3.28	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.19	0.03	1	1.05	1.50	1 : 1	479.75	69.00	40.97	92.00	5.26	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2	0.91	0	2.48	1.04	9.09	1 : 1.1	N/A	333.59	39.71	30.39	3.00	30-Sep-21	Last trading day of June, Dec
SWC-W1	2.84	1.8	4.08	1.56	1.00	1 : 1	58.16	-5.88	39.03	137.67	1.44	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.02	N/A	0.4	0.37	1.79	1 : 1.12	N/A	394.80	62.88	400.00	22.40	28-Jan-21	Last trading day of Dec
TAPAC-W4	0.26	0	2.98	1.51	9.00	1 : 1	N/A	210.74	37.06	205.93	11.46	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.03	0.01	0.19	1.55	0.81	1 : 1.23886	N/A	421.86	69.67	92.20	7.85	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.02	0.19	2.66	0.90	1 : 1.10801	156.09	439.12	69.67	369.34	5.26	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.12	0.09	0.19	7.70	0.50	1 : 1	27.44	226.32	69.67	98.41	1.58	24-May-28	Last trading day of Jul
TGPRO-W3	0.01	0.03	0.07	3.02	0.50	1 : 1	-66.6	628.57	154.33	1,944.51	7.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.13	0.03	3.62	0.51	5.00	1 : 1	350.62	41.71	38.53	97.28	27.85	19-Mar-21	Last trading day of Mar, June, Sept, Dec

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TRITN-W3	0.15	0.12	0.34	0.70	0.25	1 : 1.00027	26.96	17.63	85.68	1,606.61	2.27	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.48	0.02	4.26	0.79	18.00	1 : 1	2048.7	333.80	73.68	112.00	8.88	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.34	0.22	1.08	0.55	1.00	1 : 1.002	53.53	23.94	71.28	162.48	3.18	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.27	0.23	0.79	2.79	1.00	1 : 1	16.19	60.76	68.86	295.38	2.93	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.28	2.50	6.00	1 : 0.01	N/A	3.70	74.57	141,895.49	1.28	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.77	1.2	6.5	1.99	10.00	1 : 1	-35.77	65.69	63.35	1,661.33	8.44	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.12	0.01	1.51	1.75	3.00	1 : 1.00086	939.33	106.52	29.42	1,011.62	12.59	14-Jun-22	30 Sep of each year
WIJK-W2	0.25	0.07	1.97	1.30	4.19	1 : 1.194	247.31	149.77	54.28	124.97	9.41	02-Jan-22	Last Business Day of December of each year.
W-W3	0.03	N/A	0.16	0.75	1.00	1 : 2.48416	N/A	1350.76	143.02	16.42	13.25	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.08	N/A	0.62	3.59	2.70	1 : 2	N/A	696.77	49.52	413.03	15.50	17-Apr-24	Last trading day of Mar, June, Sept, Dec