

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	0.14	0.33	1.69		1 : 1	-30.34		50.23	605.92	3.30	08-Aug-22	Last Trading of June	
AEC-W6	0.10	0.13	0.21	2.77	0.20	1 : 1	-21.69	42.86	158.47	1,530.31	2.10	08-Sep-23	Last trading day of June, Dec	
AKR-W1	0.03	0	0.52	0.50	1.00	1 : 1	N/A	98.08	37.15	671.57	17.33	30-May-21	Last trading day of Feb, May, Aug ,Nov	
ALL-W1	0.56	0.83	3.26	1.71	2.80	1 : 1	-32.45	3.07	45.61	139.99	5.82	17-Aug-22	Last trading day of Mar, Sept	
ALT-W1	SP	0.11	0.56	3.68	0.05	3.00	1 : 1	-80.41	-15.49	50.71	230.98	33.45	19-Dec-20	15th of Mar,Sept
APEX-W1		0.02	0	0.07	0.58	0.40	1 : 1	N/A	500.00	125.98	499.97	3.50	30-Jun-21	Last trading day of June, Dec
APURE-W2		0.22	0.03	2.12	0.51	4.83	1 : 1.03582	729.35	143.01	66.36	95.83	9.98	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BCPG-W1		6.75	5.95	14.5	1.95	8.00	1 : 1	13.38	1.72	35.93	89.24	2.15	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2		7.10	5.93	14.5	2.95	8.00	1 : 1	19.79	4.14	35.93	89.24	2.04	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2		0.07	0	1.91	2.00	4.43	1 : 1.01689	N/A	137.63	19.40	358.73	27.75	30-Nov-22	Last trading day of Nov
BROOK-W5		0.13	0.09	0.4	1.47	0.25	1 : 1	39.43	-5.00	36.50	406.56	3.08	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5		0.21	0	10.4	0.21	13.87	1 : 1.01	N/A	35.69	27.16	1,315.31	50.02	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3		0.01	0	0.31	0.08	4.99	1 : 0.12024	N/A	181.91	50.74	3,437.23	3.73	29-Dec-20	30 of Nov
B-W4		0.03	N/A	0.31	0.58	0.92	1 : 1.3087	N/A	270.18	50.74	96.85	13.52	01-Jul-21	Last trading day of June, Dec
B-W5		0.04	0.02	0.31	0.29	0.35	1 : 1	146.34	25.81	50.74	290.56	7.75	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4		0.03	0	0.65	0.57	2.75	1 : 1	N/A	327.69	46.75	1,652.87	21.67	26-Jun-21	Last trading day of June, Dec
CGH-W3		0.02	0	0.68	0.49	2.00	1 : 1	N/A	197.06	30.90	1,445.60	34.00	28-May-21	Last trading day of May,Nov
CHAYO-W1		2.16	2.18	7.6	1.49	6.19	1 : 1.05	-0.92	10.36	54.10	210.00	3.69	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2		0.01	0	0.54	0.08	0.86	1 : 1	N/A	61.11	68.39	636.40	54.00	31-Dec-20	Last trading day of June, Dec
CIG-W8		0.01	0	0.21	0.20	1.00	1 : 1	N/A	380.95	64.92	432.39	21.00	12-Feb-21	Last trading day of each month
CWT-W5		0.57	0.75	2.48	2.83	3.50	1 : 1	-23.78	64.11	63.89	62.99	4.35	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1		0.94	0.97	2.26	0.44	1.15	1 : 1	-3.47	-7.52	37.48	940.24	2.40	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3		0.92	0.05	0.14	1.22	0.35	1 : 1.8679	1896.68	1504.86	114.50	0.47	0.28	18-Feb-22	20 May, Aug, Nov, Feb
DOD-W1		0.46	0.11	9.05	0.60	15.75	1 : 1	334.62	79.12	50.57	182.22	19.67	07-Jul-21	Last trading day of May,Nov
D-W1		0.97	0.33	3.78	1.26	4.00	1 : 1	190.62	31.48	25.01	40.00	3.90	04-Mar-22	Last trading day of Feb, May, Aug ,Nov

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	Market	Black Scholes											
ECF-W3	0.05	0	1.34	0.22	5.00	1 : 1.0008	N/A	276.77	44.74	129.95	26.82	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.01	0	0.87	0.18	1.85	1 : 1	N/A	113.79	46.46	554.43	87.00	05-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.04	0.05	0.15	2.87	0.15	1 : 1	-14.06	26.67	69.06	4,216.75	3.75	15-Oct-23	15th of Apr,Oct
EP-W3	SP	0.01	0.22	4.94	0.05	1 : 1.0457	-95.37	-3.14	36.19	85.54	516.58	17-Dec-20	Last trading day of Jan, Apr, Jul, Oct
GLOCON-W4	0.42	0.36	0.97	1.14	0.50	1 : 1	16.01	-5.15	48.70	735.96	2.31	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.18	0.22	0.74	0.51	0.50	1 : 1.00828	-19.51	-8.74	60.56	110.50	4.15	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.03	0.01	0.24	1.20	1.00	1 : 0.5	N/A	164.58	108.83	98.12	4.00	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	0.60	0.27	4.66	2.45	6.00	1 : 1	125.4	41.63	26.28	152.33	7.77	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.08	0.02	2.94	0.48	5.00	1 : 1	332.59	72.79	45.29	249.99	36.75	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.38	0.36	2.94	0.72	3.00	1 : 1	6.83	14.97	45.29	250.00	7.74	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.38	0.44	1.47	1.95	2.00	1 : 1	-13.52	61.90	98.57	1,073.37	3.87	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	6.60	7.11	17.3	1.55	11.00	1 : 1	-7.2	1.73	57.69	85.95	2.62	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	4.50	6.98	17.3	3.55	15.00	1 : 1	-35.51	12.72	57.69	100.69	3.84	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	14.40	13.34	33	0.74	18.62	1 : 1.02031	7.95	0.07	51.95	135.65	2.34	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.60	0.21	1.3	1.53	2.00	1 : 1	185.33	100.00	65.62	156.48	2.17	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.37	0	3.22	1.40	4.00	2 : 1	N/A	35.71	21.53	157.10	8.70	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.04	0	0.63	0.74	2.10	1 : 1	N/A	239.68	43.72	1,375.54	15.75	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MILL-W4	0.03	0	0.7	1.61	1.93	1 : 1.14	N/A	205.20	36.29	405.44	26.60	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.66	1.84	25.5	0.83	41.88	1 : 1.027	-64.23	68.62	59.97	230.85	39.68	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	8.25	11.06	25.5	2.67	21.60	1 : 1	-25.4	17.06	59.97	235.48	3.09	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.32	0.16	0.77	1.89	2.00	1 : 1	101.79	201.30	87.48	543.35	2.41	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	2.34	2.11	4.3	1.48	1.80	1 : 1	11.03	-3.72	67.74	308.00	1.84	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.53	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	4.58	5.15	4.64	2.47	1.00	1 : 1.56	-11.05	31.60	63.39	223.38	1.58	19-May-23	21 May 23
NFC-W1	1.34	0.8	3.74	1.04	6.48	1 : 1.00255	68.41	109.46	98.08	108.78	2.80	13-Dec-21	Last trading day of June, Dec

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	Market	Black Scholes												
NVD-W1	0.16	0.01	2.18	0.62	7.86	1 : 1.018	N/A	272.71	67.85	276.12	13.87	15-Jul-21	Last trading day of May,Nov	
OCEAN-W3	0.23	0.01	0.74	1.21	1.00	1 : 1	1870.03	66.22	23.53	603.22	3.22	13-Feb-22	13 Feb 2022	
PACE-W2	SP	0.01	0.02	0.03	2.23	2.00	1 : 1	-53.91	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	0.02	0.03	1.75	0.25	1 : 1	-17.31	800.00	296.19	1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1		0.36	0	8.8	0.45	33.00	1 : 1	N/A	279.09	58.58	75.33	24.44	14-May-21	15 May, 15 Nov
PDJ-W4		0.38	0.37	1.4	0.19	1.00	1 : 1	1.4	-1.43	53.71	51.19	3.68	07-Feb-21	7 Feb 21
PERM-W1		0.12	0.02	0.81	1.55	1.80	1 : 1	460.66	137.04	45.46	250.00	6.75	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.59	0.16	2.94	1.49	5.91	1 : 1.09999	261.6	133.16	51.49	46.00	5.48	27-May-22	Last trading day of June, Dec
PPPM-W4		0.11	0.06	0.39	3.67	1.00	1 : 1	75.71	184.62	59.20	228.83	3.55	31-Jul-24	Last trading day of Oct
PRIME-W1	SP	0.01	N/A	0.5	0.06	1.08	1 : 1.3946	N/A	163.22	64.15	347.00	69.73	23-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	SP	0.01	N/A	0.5	0.06	1.53	1 : 1.3095	N/A	271.67	64.15	261.75	65.48	23-Dec-20	Last trading day of Mar, June, Sept, Dec
RWI-W2		0.11	0.05	1.31	1.10	1.50	1 : 1	111.86	22.90	24.07	318.15	11.91	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.15	0	5.45	0.46	14.80	1 : 1.014	N/A	176.75	43.90	335.43	36.84	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		11.10	12.13	59.5	4.75	100.00	1 : 1	-8.48	86.72	45.65	54.92	5.36	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.08	0.04	0.17	2.50	0.50	1 : 1	91.27	241.18	89.28	1,731.04	2.13	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.42	0.03	3.48	4.47	26.64	1 : 1.1261	1285.34	763.03	40.45	37.81	9.33	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		2.24	2.31	3.48	0.60	1.00	1 : 1	-2.89	-6.90	40.45	43.69	1.55	08-Jul-21	9 Jul 2021
SINGER-W1		8.70	8.26	16.3	0.39	7.00	1 : 1	5.31	-3.68	58.02	54.73	1.87	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		4.34	5.78	16.3	2.39	14.00	1 : 1	-24.86	12.52	58.02	65.75	3.76	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.14	0.01	1.05	0.84	1.50	1 : 1	916.54	56.19	32.21	92.00	7.50	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		0.76	N/A	2.24	0.83	9.09	1 : 1.1	N/A	373.75	25.49	30.39	3.24	30-Sep-21	Last trading day of June, Dec
SWC-W1		3.54	2.36	4.76	1.35	1.00	1 : 1	49.93	-4.62	19.30	131.26	1.34	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W		0.01	N/A	0.42	0.16	1.79	1 : 1.12	N/A	368.00	47.30	400.00	47.04	28-Jan-21	Last trading day of Dec
TAPAC-W4		0.24	0.01	3	1.30	9.00	1 : 1	N/A	208.00	42.53	205.93	12.50	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.04	0	0.19	1.33	0.81	1 : 1.23886	N/A	428.38	69.71	92.20	5.88	01-Apr-22	Last trading day of Mar, June, Sept, Dec

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TCC-W4	0.05	0.01	0.19	2.45	0.90	1 : 1.10801	283.58	444.95	69.71	369.34	4.21	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.13	0.09	0.19	7.48	0.50	1 : 1	41.09	231.58	69.71	98.41	1.46	24-May-28	Last trading day of Jul
TGPRO-W3	0.01	0.02	0.06	2.81	0.50	1 : 1	-44.6	750.00	134.28	1,944.51	6.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.21	0	3.7	0.30	5.00	1 : 1	N/A	40.81	21.94	97.28	17.62	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.12	0.11	0.36	0.49	0.25	1 : 1.00027	10.38	2.76	60.71	1,606.61	3.00	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.41	0	4.3	0.58	18.00	1 : 1	N/A	328.14	62.98	112.00	10.49	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.11	0.1	0.98	0.34	0.99	1 : 1.006	7.97	12.73	54.68	162.48	8.96	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.24	0.12	0.83	2.58	1.00	1 : 1	93.03	49.40	38.20	295.38	3.46	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.34	2.29	6.00	1 : 0.01	N/A	3.49	51.04	141,895.49	1.34	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.93	1.2	7.85	1.78	10.00	1 : 1	-22.2	39.24	48.31	1,661.33	8.44	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.11	0	1.5	1.54	3.00	1 : 1.00086	N/A	107.23	13.55	1,011.62	13.65	14-Jun-22	30 Sep of each year
WIJK-W2	0.26	0.14	2.36	1.09	3.84	1 : 1.303	84.58	96.18	55.50	124.97	11.83	02-Jan-22	Last Business Day of December of each year.
W-W3	0.13	N/A	0.23	0.54	1.00	1 : 2.48416	N/A	972.06	83.44	16.42	4.40	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.09	N/A	0.71	3.38	2.70	1 : 2	N/A	585.92	39.32	413.03	15.78	17-Apr-24	Last trading day of Mar, June, Sept, Dec