

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	0.15	0.2	0.45	1.61		1 : 1	-24.34		68.32	605.92	3.00	08-Aug-22	Last Trading of June
AEC-W6	0.07	0.11	0.19	2.70	0.20	1 : 1	-36.56	42.11	151.07	1,530.31	2.71	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.03	0	0.55	0.42	1.00	1 : 1	N/A	87.27	37.76	671.57	18.33	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.56	0.92	3.38	1.64	2.80	1 : 1	-38.81	-0.59	48.64	139.99	6.04	17-Aug-22	Last trading day of Mar, Sept
APEX-W1	0.01	0	0.06	0.50	0.40	1 : 1	N/A	583.33	133.75	499.97	6.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.22	0.02	2.14	0.43	4.83	1 : 1.03582	1018.73	140.71	67.93	95.83	10.08	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BCPG-W1	5.95	5.52	13.7	1.88	8.00	1 : 1	7.75	1.82	39.93	89.24	2.30	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.15	5.61	13.7	2.88	8.00	1 : 1	9.55	3.28	39.93	89.24	2.23	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.09	0	1.88	1.92	4.43	1 : 1.01689	N/A	142.53	22.34	358.73	21.24	30-Nov-22	Last trading day of Nov
BROOK-W5	0.14	0.09	0.4	1.39	0.25	1 : 1	51.2	-2.50	33.93	406.56	2.86	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.02	0	9.6	0.14	13.87	1 : 1.01	N/A	45.08	29.79	1,315.31	484.80	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	SP	N/A	0.4	0.00	4.99	1 : 0.12024	N/A	138.28	57.83	3,437.23	4.81	29-Dec-20	30 of Nov
B-W4	0.05	N/A	0.4	0.51	0.92	1 : 1.3087	N/A	186.49	57.83	96.85	10.47	01-Jul-21	Last trading day of June, Dec
B-W5	0.06	0.06	0.4	0.21	0.35	1 : 1	2.29	2.50	57.83	290.56	6.67	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.01	0	0.61	0.49	2.75	1 : 1	N/A	352.46	40.32	1,652.87	61.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.69	0.41	2.00	1 : 1	N/A	191.30	30.02	1,445.60	69.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	2.40	2.72	8.6	1.41	6.19	1 : 1.05	-11.73	-0.12	51.84	210.00	3.76	27-May-22	Last trading day of Mar, June, Sept, Dec
CHO-W2	SP	N/A	0.5	0.01	0.86	1 : 1	N/A	74.00	57.13	636.40	50.00	31-Dec-20	Last trading day of June, Dec
CIG-W8	0.01	0	0.24	0.13	1.00	1 : 1	N/A	320.83	74.72	432.39	24.00	13-Feb-21	Last trading day of each month
CWT-W5	0.84	0.8	2.52	2.75	3.50	1 : 1	5.66	72.22	66.00	62.99	3.00	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	0.91	0.96	2.24	0.36	1.15	1 : 1	-5.18	-8.04	37.78	940.24	2.46	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.92	0.03	0.13	1.14	0.35	1 : 1.8679	3213.82	1634.99	109.28	0.47	0.26	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.03	0.03	0.13	2.75	0.50	1 : 1	-11.06	307.69	109.28	806.55	4.33	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	0.32	0.07	8.85	0.52	15.75	1 : 1	339.21	81.58	51.10	182.22	27.66	07-Jul-21	Last trading day of May,Nov
D-W1	0.65	0.34	3.78	1.18	4.00	1 : 1	89.15	23.02	26.48	40.00	5.82	04-Mar-22	Last trading day of Feb, May, Aug ,Nov

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	Market	Black Scholes											
ECF-W3	0.03	0	1.36	0.15	5.00	1 : 1.0008	N/A	269.76	46.44	129.95	45.37	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.01	0	1.12	0.11	1.85	1 : 1	N/A	66.07	60.29	554.43	112.00	06-Feb-21	Last Business Day of evert six month from the is
EMC-W6	0.05	0.06	0.17	2.80	0.15	1 : 1	-18.82	17.65	78.63	4,216.75	3.40	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.41	0.33	0.93	1.06	0.50	1 : 1	24.15	-2.15	45.52	735.96	2.27	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.28	0.32	0.87	0.43	0.50	1 : 1.00828	-12.72	-10.91	61.97	110.50	3.13	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.03	0.01	0.22	1.12	1.00	1 : 0.5	N/A	184.09	105.10	98.12	3.67	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.49	1.22	6.3	2.37	6.00	1 : 1	22.06	18.89	38.36	152.33	4.23	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.06	0.01	2.76	0.40	5.00	1 : 1	N/A	83.33	44.45	249.99	46.00	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.37	0.26	2.76	0.64	3.00	1 : 1	43.54	22.10	44.45	250.00	7.46	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.22	0.33	1.25	1.87	2.00	1 : 1	-33.49	77.60	98.75	1,073.37	5.68	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	8.90	9.48	20.5	1.47	11.00	1 : 1	-6.14	-2.93	53.40	85.95	2.30	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	6.95	8.83	20.5	3.47	15.00	1 : 1	-21.29	7.07	53.40	100.69	2.95	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	16.00	15.16	35.25	0.66	18.62	1 : 1.02031	5.57	-1.82	50.53	135.65	2.25	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	7.40	5.51	35.25	1.38	42.00	1 : 1	34.19	40.14	50.53	100.00	4.76	16-May-22	31 Mar 21, 16 May 22
J-W1	0.53	0.21	1.38	1.45	2.00	1 : 1	152.55	83.33	61.81	156.48	2.60	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.50	0	3.64	1.32	4.00	2 : 1	N/A	23.63	25.55	157.10	7.28	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.04	0	0.69	0.66	2.10	1 : 1	N/A	210.14	40.66	1,375.54	17.25	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	10.00	7.86	13	2.88	3.00	1 : 1	27.28	0.00	41.60	67.79	1.30	15-Nov-23	15th of each month
MILL-W4	0.05	0.03	0.96	1.53	1.93	1 : 1.14	87.72	121.13	43.25	405.44	21.89	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.40	1.55	26	0.76	41.88	1 : 1.027	-74.15	64.30	57.60	230.85	66.76	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	7.75	11.04	26	2.59	21.60	1 : 1	-29.78	12.88	57.60	235.48	3.35	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.43	0.17	0.92	1.81	2.00	1 : 1	148.9	164.13	78.43	543.35	2.14	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	2.36	2.21	4.3	1.41	1.80	1 : 1	6.87	-3.26	66.73	233.32	1.82	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.45	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	4.26	4.62	4.26	2.39	1.00	1 : 1.56	-7.89	36.62	62.94	223.38	1.56	19-May-23	21 May 23

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	Market	Black Scholes											
NFC-W1	0.76	0.6	2.88	0.96	6.48	1 : 1.00255	26.42	151.90	118.16	108.78	3.80	13-Dec-21	Last trading day of June, Dec
NVD-W1	0.11	0	1.93	0.55	7.86	1 : 1.018	N/A	318.59	72.96	276.12	17.86	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.28	0.06	0.89	1.13	1.00	1 : 1	363.84	43.82	32.41	603.22	3.18	13-Feb-22	13 Feb 2022
PACE-W2 <i>SP</i>	0.01	0.03	0.03	2.15	2.00	1 : 1	-60.29	6600.00	410.30	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	0.03	0.03	1.67	0.25	1 : 1	-26.35	800.00	410.30	1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1	0.25	0	8.2	0.38	33.00	1 : 1	N/A	305.49	58.80	75.33	32.80	14-May-21	15 May, 15 Nov
PDJ-W4	0.31	0.32	1.35	0.11	1.00	1 : 1	-3.9	-2.96	52.03	51.19	4.35	06-Feb-21	7 Feb 21
PERM-W1	0.15	0.14	1.14	1.47	1.80	1 : 1	5.54	71.05	62.85	250.00	7.60	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.60	0.23	3.12	1.41	5.91	1 : 1.09999	155.59	119.49	55.57	46.00	5.72	27-May-22	Last trading day of June, Dec
PPPM-W4	0.11	0.04	0.38	3.59	1.00	1 : 1	170.47	192.11	51.28	228.83	3.45	31-Jul-24	Last trading day of Oct
RWI-W2	0.12	0.04	1.3	1.02	1.50	1 : 1	184.05	24.62	22.62	318.15	10.83	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.14	0	5.6	0.38	14.80	1 : 1.014	N/A	169.12	43.43	335.43	40.56	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2	10.00	15.84	67.75	4.67	100.00	1 : 1	-36.88	62.36	44.84	54.92	6.78	30-Aug-25	Last trading day of Feb, Aug
SDC-W1	0.20	0.13	0.3	2.42	0.50	1 : 1	50.08	133.33	108.88	1,731.04	1.50	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	0.41	0.04	3.48	4.39	26.64	1 : 1.1261	1031.21	762.71	41.75	37.81	9.56	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	2.86	2.3	3.48	0.53	1.00	1 : 1	24.1	10.92	41.75	43.69	1.22	08-Jul-21	9 Jul 2021
SINGER-W1	18.50	17.91	27.25	0.32	7.00	1 : 1	3.3	-6.42	57.90	54.73	1.47	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	12.40	13.59	27.25	2.31	14.00	1 : 1	-8.74	-3.12	57.90	65.75	2.20	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.14	0.01	1.05	0.76	1.50	1 : 1	1222.23	56.19	31.61	92.00	7.50	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2	0.65	N/A	2.34	0.76	9.09	1 : 1.1	N/A	347.91	25.48	30.39	3.96	30-Sep-21	Last trading day of June, Dec
SWC-W1	3.80	2.58	5.05	1.28	1.00	1 : 1	47.17	-4.95	19.04	131.26	1.33	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.01	N/A	0.47	0.09	1.79	1 : 1.12	N/A	316.94	51.52	400.00	52.64	29-Jan-21	Last trading day of Dec
TAPAC-W4	0.22	0.01	2.8	1.22	9.00	1 : 1	N/A	229.29	47.86	205.93	12.73	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.05	0.01	0.22	1.26	0.81	1 : 1.23886	326.83	358.71	79.16	92.20	5.45	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.06	0.03	0.22	2.38	0.90	1 : 1.10801	121.79	374.21	79.16	369.34	4.06	14-May-23	Last trading day of Mar, June, Sept, Dec

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TCC-W5	0.14	0.13	0.22	7.41	0.50	1 : 1	9.35	190.91	79.16	98.41	1.57	24-May-28	Last trading day of Jul
TGPRO-W3	0.02	0.03	0.09	2.73	0.50	1 : 1	-38.36	477.78	139.22	1,944.51	4.50	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.06	0	3.84	0.22	5.00	1 : 1	N/A	31.77	20.30	97.28	64.00	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.11	0.11	0.37	0.42	0.25	1 : 1.00027	-0.52	-2.72	51.52	1,606.61	3.36	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.41	0	4.38	0.50	18.00	1 : 1	N/A	320.32	58.12	112.00	10.68	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.16	0.16	1.11	0.26	0.99	1 : 1.006	0.2	3.99	56.10	162.48	6.98	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.24	0.07	0.8	2.50	1.00	1 : 1	249.58	55.00	27.17	295.38	3.33	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.51	2.21	6.00	1 : 0.01	N/A	2.98	38.20	141,895.49	1.51	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.87	0.81	6.8	1.70	10.00	1 : 1	7.56	59.85	50.83	1,661.33	7.82	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.12	0	1.47	1.46	3.00	1 : 1.00086	N/A	112.14	15.02	1,011.62	12.26	14-Jun-22	30 Sep of each year
WAVE-W2	0.24	0.22	0.63	2.83	0.70	1 : 1	8.52	49.21	67.38	158.66	2.63	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIIC-W2	0.24	0.11	2.2	1.01	3.84	1 : 1.303	117.76	111.47	58.92	124.97	11.94	02-Jan-22	Last Business Day of December of each year.
W-W3	0.17	N/A	0.25	0.47	1.00	1 : 2.8571	N/A	1051.41	83.99	16.42	4.20	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.11	N/A	1.03	3.30	2.70	1 : 2	N/A	345.63	45.03	413.03	18.73	17-Apr-24	Last trading day of Mar, June, Sept, Dec