

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 | 0.19 | 0.43 | 1.59 | | 1 : 1 | -20.87 | | 68.70 | 605.92 | 2.87 | 08-Aug-22 | Last Trading of June |
| AEC-W6 | 0.06 | 0.1 | 0.17 | 2.68 | 0.20 | 1 : 1 | -38.43 | 52.94 | 152.13 | 1,530.31 | 2.83 | 08-Sep-23 | Last trading day of June, Dec |
| AKR-W1 | 0.03 | 0 | 0.54 | 0.40 | 1.00 | 1 : 1 | N/A | 90.74 | 35.98 | 671.57 | 18.00 | 30-May-21 | Last trading day of Feb, May, Aug ,Nov |
| ALL-W1 | 0.59 | 0.95 | 3.5 | 1.62 | 2.80 | 1 : 1 | -38.18 | -3.14 | 46.06 | 139.99 | 5.93 | 17-Aug-22 | Last trading day of Mar, Sept |
| APEX-W1 | 0.01 | 0 | 0.06 | 0.48 | 0.40 | 1 : 1 | N/A | 583.33 | 135.72 | 499.97 | 6.00 | 30-Jun-21 | Last trading day of June, Dec |
| APURE-W2 | 0.20 | 0.01 | 2.12 | 0.41 | 4.83 | 1 : 1.03582 | 1515.16 | 142.03 | 64.83 | 95.83 | 10.98 | 04-Jun-21 | Last trading day of Mar, June, Sept, Dec |
| BCPG-W1 | 6.15 | 5.98 | 14.2 | 1.86 | 8.00 | 1 : 1 | 2.77 | -0.35 | 40.56 | 89.24 | 2.31 | 13-Nov-22 | 20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20 |
| BCPG-W2 | 6.20 | 6.07 | 14.2 | 2.86 | 8.00 | 1 : 1 | 2.22 | 0.00 | 40.56 | 89.24 | 2.29 | 13-Nov-23 | 20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23 |
| BKD-W2 | 0.09 | 0 | 1.9 | 1.90 | 4.43 | 1 : 1.01689 | N/A | 139.96 | 24.06 | 358.73 | 21.47 | 30-Nov-22 | Last trading day of Nov |
| BROOK-W5 | 0.14 | 0.09 | 0.4 | 1.37 | 0.25 | 1 : 1 | 48.94 | -2.50 | 34.37 | 406.56 | 2.86 | 20-May-22 | Last trading day of Mar, June, Sept, Dec |
| BTS-W5 | 0.01 | 0 | 9.3 | 0.12 | 13.87 | 1 : 1.01 | N/A | 49.69 | 29.97 | 1,315.31 | 939.30 | 16-Feb-21 | Last trading day of Mar, June, Sept, Dec |
| B-W4 | 0.05 | N/A | 0.41 | 0.49 | 0.92 | 1 : 1.3087 | N/A | 178.75 | 53.92 | 96.85 | 10.73 | 01-Jul-21 | Last trading day of June, Dec |
| B-W5 | 0.07 | 0.06 | 0.41 | 0.19 | 0.35 | 1 : 1 | 13.32 | 2.44 | 53.92 | 290.56 | 5.86 | 15-Mar-21 | Last trading day of Jan, Apr, Jul, Oct |
| CGD-W4 | 0.02 | 0 | 0.61 | 0.47 | 2.75 | 1 : 1 | N/A | 354.10 | 40.00 | 1,652.87 | 30.50 | 26-Jun-21 | Last trading day of June, Dec |
| CGH-W3 | 0.01 | 0 | 0.69 | 0.39 | 2.00 | 1 : 1 | N/A | 191.30 | 30.89 | 1,445.60 | 69.00 | 28-May-21 | Last trading day of May,Nov |
| CHAYO-W1 | 2.36 | 2.45 | 8.2 | 1.39 | 6.19 | 1 : 1.05 | -3.86 | 4.48 | 51.30 | 210.00 | 3.65 | 27-May-22 | Last trading day of Mar, June, Sept, Dec |
| CIG-W8 | 0.01 | 0 | 0.24 | 0.11 | 1.00 | 1 : 1 | N/A | 320.83 | 75.15 | 432.39 | 24.00 | 13-Feb-21 | Last trading day of each month |
| CWT-W5 | 0.92 | 0.64 | 2.4 | 2.73 | 3.50 | 1 : 1 | 43.17 | 84.17 | 60.55 | 62.99 | 2.61 | 29-Sep-23 | 30 Sep 22, 29 Sep 23 |
| DCC-W1 | 0.91 | 0.94 | 2.22 | 0.34 | 1.15 | 1 : 1 | -3.46 | -7.21 | 35.85 | 940.24 | 2.44 | 08-May-21 | 8 May 2019, 8 May 2020, 8 May 2021 |
| DIMET-W3 | 0.92 | 0.02 | 0.11 | 1.12 | 0.35 | 1 : 1.8679 | 5091.79 | 1966.22 | 111.45 | 0.47 | 0.22 | 18-Feb-22 | 20 May, Aug, Nov, Feb |
| DIMET-W4 | 0.02 | 0.03 | 0.11 | 2.73 | 0.50 | 1 : 1 | -26.11 | 372.73 | 111.45 | 806.55 | 5.50 | 29-Sep-23 | Last trading day of Mar, June, Sept, Dec |
| DOD-W1 | 0.31 | 0.06 | 8.8 | 0.50 | 15.75 | 1 : 1 | 403.63 | 82.50 | 50.61 | 182.22 | 28.39 | 07-Jul-21 | Last trading day of May,Nov |
| D-W1 | 0.53 | 0.27 | 3.72 | 1.16 | 4.00 | 1 : 1 | 99.76 | 21.77 | 23.28 | 40.00 | 7.02 | 04-Mar-22 | Last trading day of Feb, May, Aug ,Nov |
| ECF-W3 | 0.02 | 0 | 1.33 | 0.13 | 5.00 | 1 : 1.0008 | N/A | 277.35 | 46.50 | 129.95 | 66.55 | 20-Feb-21 | 25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2 |
| ECL-W3 | 0.01 | 0 | 1.14 | 0.09 | 1.85 | 1 : 1 | N/A | 63.16 | 61.10 | 554.43 | 114.00 | 06-Feb-21 | Last Business Day of evert six month from the is |

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|-----------|-------------------|------------------|----------------------|---------------------|----------------------|-------------|----------------|--------------------------|-------------------|------------------------------------|----------------|-------------|---|
| | Market | Black Scholes | | | | | | | | | | | |
| EMC-W6 | 0.05 | 0.07 | 0.18 | 2.78 | 0.15 | 1 : 1 | -24.9 | 11.11 | 78.67 | 4,216.75 | 3.60 | 15-Oct-23 | 15th of Apr,Oct |
| GLOCON-W4 | 0.40 | 0.34 | 0.94 | 1.04 | 0.50 | 1 : 1 | 18.96 | -4.26 | 44.91 | 735.96 | 2.35 | 20-Jan-22 | Last trading day of Mar, June, Sept, Dec |
| HPT-W1 | 0.29 | 0.34 | 0.9 | 0.41 | 0.50 | 1 : 1.00828 | -15.9 | -12.78 | 62.53 | 110.50 | 3.13 | 04-Jun-21 | Last trading day of June, Dec |
| HYDRO-W1 | 0.03 | 0.01 | 0.23 | 1.10 | 1.00 | 1 : 0.5 | N/A | 173.91 | 102.93 | 98.12 | 3.83 | 10-Feb-22 | First business day of Mar, Jun, Sept and Dec |
| III-W1 | 1.54 | 1.34 | 6.45 | 2.35 | 6.00 | 1 : 1 | 15.34 | 16.90 | 39.50 | 152.33 | 4.19 | 13-May-23 | every 6 months as from the issuance date of the |
| ITEL-W1 | 0.06 | 0 | 2.74 | 0.38 | 5.00 | 1 : 1 | N/A | 84.67 | 42.60 | 249.99 | 45.67 | 23-May-21 | Last trading day of Mar, June, Sept, Dec |
| ITEL-W2 | 0.36 | 0.22 | 2.74 | 0.62 | 3.00 | 1 : 1 | 61.36 | 22.63 | 42.60 | 250.00 | 7.61 | 19-Aug-21 | Last trading day of Mar, June, Sept, Dec |
| JCK-W6 | 0.21 | 0.33 | 1.23 | 1.85 | 2.00 | 1 : 1 | -35.41 | 79.67 | 99.90 | 1,073.37 | 5.86 | 12-Nov-22 | Last trading day of Mar, June, Sept, Dec |
| JMART-W3 | 9.00 | 9.04 | 20 | 1.45 | 11.00 | 1 : 1 | -0.43 | 0.00 | 53.26 | 85.95 | 2.22 | 17-Jun-22 | 30 Sep 20, 18 Jun 24 |
| JMART-W4 | 6.80 | 8.42 | 20 | 3.45 | 15.00 | 1 : 1 | -19.25 | 9.00 | 53.26 | 100.69 | 2.94 | 18-Jun-24 | 30 Sep 20, 17 Jun 22 |
| JMT-W2 | 17.30 | 15.78 | 36 | 0.64 | 18.62 | 1 : 1.02031 | 9.62 | -0.22 | 52.06 | 135.65 | 2.12 | 27-Aug-21 | Last trading day of Mar, June, Sept, Dec |
| JMT-W3 | 7.75 | 6.12 | 36 | 1.36 | 42.00 | 1 : 1 | 26.6 | 38.19 | 52.06 | 100.00 | 4.65 | 16-May-22 | 31 Mar 21, 16 May 22 |
| J-W1 | 0.68 | 0.35 | 1.66 | 1.43 | 2.00 | 1 : 1 | 92.35 | 61.45 | 65.08 | 156.48 | 2.44 | 10-Jun-22 | Last trading day of Mar, June, Sept, Dec |
| LIT-W1 | 0.48 | 0 | 3.48 | 1.30 | 4.00 | 2 : 1 | N/A | 28.74 | 25.82 | 157.10 | 7.25 | 25-Apr-22 | 25 of Jan, Apr, Jul, Oct |
| MACO-W2 | 0.03 | 0 | 0.64 | 0.64 | 2.10 | 1 : 1 | N/A | 232.81 | 40.38 | 1,375.54 | 21.33 | 27-Aug-21 | Last trading day of Mar, June, Sept, Dec |
| MBK-W1 | 9.40 | 7.5 | 12.6 | 2.86 | 3.00 | 1 : 1 | 25.38 | -1.59 | 42.12 | 67.79 | 1.34 | 15-Nov-23 | 15th of each month |
| MILL-W4 | 0.05 | 0.03 | 0.91 | 1.52 | 1.93 | 1 : 1.14 | 98.99 | 134.04 | 44.05 | 405.44 | 20.75 | 11-Jul-22 | Last trading day of Mar, June, Sept, Dec |
| MINT-W6 | 0.38 | 1.49 | 25.75 | 0.74 | 41.88 | 1 : 1.027 | -74.42 | 65.84 | 57.79 | 230.85 | 69.59 | 30-Sep-21 | 15th of Feb, May, Aug, Nov |
| MINT-W7 | 7.70 | 10.77 | 25.75 | 2.57 | 21.60 | 1 : 1 | -28.53 | 13.79 | 57.79 | 235.48 | 3.34 | 31-Jul-23 | 15th of Feb, May, Aug, Nov |
| MORE-W2 | 0.36 | 0.14 | 0.84 | 1.79 | 2.00 | 1 : 1 | 153.93 | 180.95 | 78.74 | 543.35 | 2.33 | 21-Oct-22 | 21 Oct 21, 21 Oct 22 |
| NER-W1 | 2.34 | 2.18 | 4.26 | 1.39 | 1.80 | 1 : 1 | 7.46 | -2.82 | 67.14 | 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 | 0.44 | 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 | 4.18 | 4.54 | 4.2 | 2.37 | 1.00 | 1 : 1.56 | -8.03 | 36.40 | 63.62 | 223.38 | 1.57 | 19-May-23 | 21 May 23 |
| NFC-W1 | 0.72 | 0.59 | 2.82 | 0.94 | 6.48 | 1 : 1.00255 | 22.82 | 155.84 | 119.83 | 108.78 | 3.93 | 13-Dec-21 | Last trading day of June, Dec |
| NVD-W1 | 0.15 | 0.01 | 2.16 | 0.53 | 7.86 | 1 : 1.018 | N/A | 275.71 | 75.73 | 276.12 | 14.66 | 15-Jul-21 | Last trading day of May, Nov |

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|-----------|-------------------|------------------|----------------------|---------------------|----------------------|------------|----------------|--------------------------|-------------------|------------------------------------|----------------|-------------|--|
| | Market | Black Scholes | | | | | | | | | | | |
| OCEAN-W3 | 0.27 | 0.1 | 0.97 | 1.11 | 1.00 | 1 : 1 | 182.25 | 30.93 | 35.68 | 603.22 | 3.59 | 13-Feb-22 | 13 Feb 2022 |
| PACE-W2 | SP | 0.01 | N/A | 0.03 | 2.13 | 2.00 | 1 : 1 | N/A | 6600.00 | 2,460.22 | 3.00 | 22-Feb-23 | 21 Feb 20, Last trading day of Jun and Dec |
| PACE-W3 | SP | 0.02 | N/A | 0.03 | 1.65 | 0.25 | 1 : 1 | N/A | 800.00 | 1,167.36 | 1.50 | 29-Aug-22 | 29 Nov 19 |
| PDI-W1 | | 0.22 | 0 | 8.1 | 0.36 | 33.00 | 1 : 1 | N/A | 310.12 | 75.33 | 36.82 | 14-May-21 | 15 May, 15 Nov |
| PDJ-W4 | | 0.26 | 0.31 | 1.34 | 0.09 | 1.00 | 1 : 1 | -16.79 | -5.97 | 52.33 | 51.19 | 06-Feb-21 | 7 Feb 21 |
| PERM-W1 | | 0.17 | 0.26 | 1.34 | 1.45 | 1.80 | 1 : 1 | -34.02 | 47.01 | 72.18 | 250.00 | 17-Jun-22 | 30 Sept 19, 17 Jun 22 |
| PORT-W1 | | 0.55 | 0.17 | 2.8 | 1.39 | 5.91 | 1 : 1.09999 | 230.51 | 143.75 | 56.97 | 46.00 | 27-May-22 | Last trading day of June, Dec |
| PPPM-W4 | | 0.12 | 0.04 | 0.37 | 3.57 | 1.00 | 1 : 1 | 214.92 | 202.70 | 51.52 | 228.83 | 31-Jul-24 | Last trading day of Oct |
| RWI-W2 | | 0.11 | 0.03 | 1.26 | 1.01 | 1.50 | 1 : 1 | 229.97 | 27.78 | 23.04 | 318.15 | 06-Jan-22 | 15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021 |
| SAMART-W2 | | 0.12 | 0 | 5.45 | 0.36 | 14.80 | 1 : 1.014 | N/A | 176.19 | 43.86 | 335.43 | 17-May-21 | 16 Nov 18, ... every 6 months..., 17 May 21 |
| SAWAD-W2 | | 10.10 | 15.04 | 65.75 | 4.65 | 100.00 | 1 : 1 | -32.86 | 67.45 | 45.49 | 54.92 | 30-Aug-25 | Last trading day of Feb, Aug |
| SDC-W1 | | 0.18 | 0.14 | 0.31 | 2.41 | 0.50 | 1 : 1 | 31.56 | 119.35 | 107.52 | 1,731.04 | 01-Jun-23 | Last trading day of June, Dec |
| SIMAT-W3 | | 0.39 | 0.04 | 3.5 | 4.37 | 26.64 | 1 : 1.1261 | 963.19 | 757.06 | 41.90 | 37.81 | 19-May-25 | Last trading day of Jan, Apr, Jul, Oct |
| SIMAT-W4 | | 2.16 | 2.32 | 3.5 | 0.51 | 1.00 | 1 : 1 | -7 | -9.71 | 41.90 | 43.69 | 08-Jul-21 | 9 Jul 2021 |
| SINGER-W1 | | 17.30 | 16.8 | 26 | 0.30 | 7.00 | 1 : 1 | 2.95 | -6.54 | 61.03 | 54.73 | 23-Apr-21 | Last trading day of Mar, June, Sept, Dec |
| SINGER-W2 | | 11.50 | 12.8 | 26 | 2.29 | 14.00 | 1 : 1 | -10.14 | -1.92 | 61.03 | 65.75 | 21-Apr-23 | Last trading day of Mar, June, Sept, Dec |
| SMART-W2 | | 0.13 | 0.01 | 1.05 | 0.74 | 1.50 | 1 : 1 | 1118.58 | 55.24 | 31.64 | 92.00 | 01-Oct-21 | Last Trading Day of May 20, Nov 20, May 21 an |
| SST-W2 | | 0.65 | N/A | 2.32 | 0.74 | 9.09 | 1 : 1.1 | N/A | 351.86 | 25.44 | 30.39 | 30-Sep-21 | Last trading day of June, Dec |
| SWC-W1 | | 3.74 | 2.44 | 4.84 | 1.26 | 1.00 | 1 : 1 | 53.41 | -2.07 | 18.57 | 131.26 | 08-Apr-22 | Last business day of every 6 month after the iss |
| TAKUNI-W | | 0.01 | N/A | 0.46 | 0.07 | 1.79 | 1 : 1.12 | N/A | 326.26 | 51.90 | 400.00 | 29-Jan-21 | Last trading day of Dec |
| TAPAC-W4 | | 0.22 | 0.01 | 2.68 | 1.20 | 9.00 | 1 : 1 | N/A | 244.03 | 48.47 | 205.93 | 18-Mar-22 | Last trading day of June, Dec |
| TCC-W3 | | 0.05 | 0.01 | 0.23 | 1.24 | 0.81 | 1 : 1.23886 | 249.16 | 337.72 | 80.30 | 92.20 | 01-Apr-22 | Last trading day of Mar, June, Sept, Dec |
| TCC-W4 | | 0.05 | 0.03 | 0.23 | 2.36 | 0.90 | 1 : 1.10801 | 60.26 | 348.30 | 80.30 | 369.34 | 14-May-23 | Last trading day of Mar, June, Sept, Dec |
| TCC-W5 | | 0.14 | 0.14 | 0.23 | 7.39 | 0.50 | 1 : 1 | 2.07 | 178.26 | 80.30 | 98.41 | 24-May-28 | Last trading day of Jul |
| TGPRO-W3 | | 0.02 | 0.03 | 0.08 | 2.71 | 0.50 | 1 : 1 | -30.05 | 550.00 | 142.12 | 1,944.51 | 20-Sep-23 | Last trading day of Mar, June, Sept, Dec |

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|----------|-------------------|------------------|----------------------|---------------------|----------------------|-------------|----------------|--------------------------|-------------------|------------------------------------|----------------|-------------|---|
| | Market | Black Scholes | | | | | | | | | | | |
| TNITY-W1 | 0.10 | 0 | 4.14 | 0.20 | 5.00 | 1 : 1 | N/A | 23.19 | 22.03 | 97.28 | 41.40 | 19-Mar-21 | Last trading day of Mar, June, Sept, Dec |
| TRITN-W3 | 0.11 | 0.1 | 0.36 | 0.40 | 0.25 | 1 : 1.00027 | 8.73 | -0.02 | 50.60 | 1,606.61 | 3.27 | 29-May-21 | Last trading day of Mar, June, Sept, Dec |
| TTCL-W1 | 0.37 | 0 | 4.84 | 0.48 | 18.00 | 1 : 1 | N/A | 279.55 | 60.27 | 112.00 | 13.08 | 28-Jun-21 | Last trading day of June, Dec |
| TVD-W2 | 0.17 | 0.14 | 1.08 | 0.24 | 0.99 | 1 : 1.006 | 22.33 | 7.82 | 56.79 | 162.48 | 6.39 | 02-Apr-21 | Last trading day of June, Dec |
| UREKA-W2 | 0.23 | 0.08 | 0.82 | 2.48 | 1.00 | 1 : 1 | 195.16 | 50.00 | 27.94 | 295.38 | 3.57 | 29-Jun-23 | Last trading day of Mar, June, Sept, Dec |
| U-W4 | 0.01 | 0 | 1.42 | 2.19 | 6.00 | 1 : 0.01 | N/A | 3.23 | 38.19 | 141,895.49 | 1.42 | 15-Mar-23 | Last trading day of Mar, June, Sept, Dec |
| VGI-W2 | 0.83 | 0.78 | 6.65 | 1.68 | 10.00 | 1 : 1 | 6.74 | 62.86 | 52.09 | 1,661.33 | 8.01 | 11-Sep-22 | Last trading day of Mar, June, Sept, Dec |
| VIBHA-W3 | 0.12 | 0 | 1.47 | 1.44 | 3.00 | 1 : 1.00086 | N/A | 112.14 | 14.99 | 1,011.62 | 12.26 | 14-Jun-22 | 30 Sep of each year |
| WAVE-W2 | 0.23 | 0.21 | 0.61 | 2.81 | 0.70 | 1 : 1 | 10.8 | 52.46 | 66.88 | 158.66 | 2.65 | 27-Oct-23 | Last trading day of Dec 20, 15th Jun, Sept, Dec |
| WIJK-W2 | 0.23 | 0.11 | 2.18 | 0.99 | 3.84 | 1 : 1.303 | 116.37 | 113.09 | 59.05 | 124.97 | 12.35 | 02-Jan-22 | Last Business Day of December of each year. |
| W-W3 | 0.21 | N/A | 0.27 | 0.45 | 1.00 | 1 : 2.8571 | N/A | 994.69 | 85.96 | 16.42 | 3.67 | 16-Jun-21 | Last trading day of June, Dec |
| ZMICO-W4 | 0.12 | N/A | 1.07 | 3.28 | 2.70 | 1 : 2 | N/A | 327.10 | 45.27 | 413.03 | 17.83 | 17-Apr-24 | Last trading day of Mar, June, Sept, Dec |