

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	0.2	0.45	1.46		1 : 1	-45.12		73.02	605.92	4.09	08-Aug-22	Last Trading of June
AEC-W6	0.11	0.16	0.28	2.54	0.20	1 : 1	-29.66	10.71	129.94	1,530.31	2.55	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.02	0	0.67	0.27	1.00	1 : 1	N/A	52.24	46.94	671.57	33.50	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	1.03	1.17	3.58	1.48	2.55	1 : 1.1	-11.92	-0.15	42.11	139.99	3.82	17-Aug-22	Last trading day of Mar, Sept
APEX-W1	0.01	0	0.05	0.35	0.40	1 : 1	N/A	720.00	150.15	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.23	0	2.4	0.28	4.83	1 : 1.03582	N/A	114.67	56.78	95.83	10.81	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2	4.40	4.17	7	2.92	3.50	1 : 1	5.57	12.86	88.96	82.64	1.59	24-Jan-24	25 Jun and 25 Dec of each year
BCPG-W1	6.75	7.24	15.2	1.72	8.00	1 : 1	-6.79	-2.96	44.17	89.24	2.25	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.90	7.5	15.2	2.72	8.00	1 : 1	-7.98	-1.97	44.17	89.24	2.20	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.11	0	1.74	1.77	4.43	1 : 1.01689	N/A	163.35	24.30	358.73	16.09	30-Nov-22	Last trading day of Nov
BROOK-W5	0.24	0.2	0.52	1.24	0.25	1 : 1	18.35	-5.77	41.77	399.06	2.17	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4	0.04	N/A	0.46	0.35	0.92	1 : 1.3087	N/A	142.25	54.82	96.85	15.05	01-Jul-21	Last trading day of June, Dec
B-W5	SP	0.09	0.46	0.06	0.35	1 : 1	-35.76	-10.87	54.82	290.56	7.67	16-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.01	0	0.57	0.34	2.75	1 : 1	N/A	384.21	41.46	1,652.87	57.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	N/A	0.68	0.26	2.00	1 : 1	N/A	195.59	30.42	1,445.60	68.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	4.98	4.43	11.2	1.26	6.19	1 : 1.05	12.5	-0.28	47.50	210.00	2.36	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.49	1.3	3.66	2.60	3.50	1 : 1	14.52	36.34	55.86	62.99	2.46	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	1.09	1.15	2.46	0.21	1.15	1 : 1	-5.33	-8.94	27.48	940.24	2.26	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.92	0.02	0.12	0.99	0.35	1 : 1.8679	4048.06	1786.80	117.39	0.47	0.24	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.03	0.03	0.12	2.60	0.50	1 : 1	-8.14	341.67	117.39	806.55	4.00	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	1.86	0.68	13.6	0.37	15.75	1 : 1	174.53	29.49	51.76	182.22	7.31	07-Jul-21	Last trading day of May,Nov
D-W1	1.35	0.99	4.58	1.03	4.00	1 : 1	36.56	16.81	45.08	40.00	3.39	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6	0.05	0.05	0.16	2.64	0.15	1 : 1	-3.89	25.00	72.77	4,216.75	3.20	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.51	0.33	0.94	0.91	0.50	1 : 1	54.48	7.45	39.21	735.96	1.84	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.27	0.21	0.74	0.28	0.50	1 : 1.00828	28.1	3.53	57.82	110.18	2.76	04-Jun-21	Last trading day of June, Dec

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	Market	Black Scholes											
HYDRO-W1	0.04	0	0.21	0.97	1.00	1 : 0.5	N/A	197.62	112.47	98.12	2.63	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	2.02	1.92	7.35	2.22	6.00	1 : 1	5.09	9.12	43.70	152.33	3.64	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.04	0	3.02	0.25	5.00	1 : 1	N/A	66.89	39.60	249.99	75.50	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.47	0.28	3.02	0.49	3.00	1 : 1	66.13	14.90	39.60	250.00	6.43	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.14	0.22	1.1	1.72	2.00	1 : 1	-36.8	94.55	90.82	1,073.37	7.86	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	16.40	15.79	28	1.32	11.00	1 : 1	3.85	-2.14	46.86	83.20	1.71	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	14.50	13.93	28	3.32	15.00	1 : 1	4.1	5.36	46.86	100.55	1.93	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	23.00	20.49	41	0.51	18.62	1 : 1.02031	12.26	1.55	45.26	115.85	1.82	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	7.45	7.2	41	1.23	42.00	1 : 1	3.47	20.61	45.26	100.00	5.50	16-May-22	31 Mar 21, 16 May 22
J-W1	1.92	1.16	2.9	1.30	2.00	1 : 1	65.48	35.17	77.12	156.48	1.51	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.76	0.03	4.08	1.17	4.00	2 : 1	2642.49	16.67	29.72	157.10	5.37	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.03	0	0.67	0.51	2.10	1 : 1	N/A	217.91	36.98	1,375.54	22.33	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	10.20	8.25	13.3	2.73	3.00	1 : 1	23.71	-0.75	41.48	63.85	1.30	15-Nov-23	15th of each month
MILL-W4	0.04	0.01	0.88	1.38	1.93	1 : 1.14	N/A	141.20	39.93	405.44	25.08	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.64	1.65	29.25	0.60	41.88	1 : 1.027	-61.25	46.59	54.40	230.85	46.94	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	9.10	12.84	29.25	2.44	21.60	1 : 1	-29.15	4.96	54.40	235.48	3.21	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.41	0.05	0.84	1.66	2.00	1 : 1	662.78	186.90	56.44	543.35	2.05	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.42	2.84	5.2	1.25	1.80	1 : 1	20.41	0.38	58.18	233.32	1.52	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.30	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	4.62	6.02	5.3	2.24	1.00	1 : 1.56	-23.27	9.42	58.80	223.38	1.79	19-May-23	21 May 23
NFC-W1	0.70	0.64	3.22	0.81	6.48	1 : 1.00255	9.23	123.40	118.35	108.78	4.61	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	2.18	0.18	7.6	2.89	8.00	1 : 1	1133.69	33.95	46.53	342.35	3.49	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.12	0	2.52	0.39	7.86	1 : 1.018	N/A	220.57	74.20	276.12	21.38	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.27	0.14	1.06	0.98	1.00	1 : 1	97.32	19.81	38.83	603.22	3.93	13-Feb-22	13 Feb 2022
PACE-W2	SP	N/A	0.03	2.00	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

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	Market	Black Scholes												
PACE-W3	SP	0.02	N/A	0.03	1.52	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1		0.29	0	8.45	0.22	33.00	1 : 1	N/A	293.96	41.63	75.33	29.14	14-May-21	15 May, 15 Nov
PERM-W1		0.39	0.22	1.3	1.32	1.80	1 : 1	73.78	68.46	72.46	250.00	3.33	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.72	0.23	3.26	1.26	5.91	1 : 1.09999	212.57	113.68	55.47	46.00	4.98	27-May-22	Last trading day of June, Dec
PPPM-W4		0.12	0.04	0.39	3.44	1.00	1 : 1	193.64	187.18	51.21	228.83	3.25	31-Jul-24	Last trading day of Oct
RWI-W2		0.19	0.04	1.31	0.87	1.50	1 : 1	373.4	29.01	23.74	318.15	6.89	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.02	0	6.55	0.23	14.80	1 : 1.014	N/A	128.03	48.85	335.43	332.09	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		14.20	12.05	63.75	4.52	100.00	1 : 1	17.86	79.14	41.92	54.92	4.49	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.19	0.1	0.28	2.27	0.50	1 : 1	85.51	146.43	98.17	1,731.04	1.47	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.64	0.04	4.72	4.24	26.64	1 : 1.1261	1386.99	538.24	37.58	37.81	8.30	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		3.12	3.45	4.72	0.37	1.00	1 : 1	-9.44	-12.71	37.58	43.69	1.51	08-Jul-21	9 Jul 2021
SINGER-W1		23.50	23.88	31.5	0.16	7.00	1 : 1	-1.61	-3.17	59.51	12.11	1.34	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		18.00	17.14	31.5	2.16	14.00	1 : 1	5.01	1.59	59.51	65.73	1.75	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.17	0	1.13	0.61	1.50	1 : 1	N/A	47.79	22.53	92.00	6.65	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		0.69	N/A	2.54	0.60	9.09	1 : 1.1	N/A	313.59	24.51	30.39	4.05	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.30	1.49	4.22	3.87	5.00	1 : 1	-12.66	49.29	65.77	3,968.80	3.25	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.62	3.04	5.65	1.12	1.00	1 : 1	52.04	-0.53	22.40	131.26	1.22	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.39	0.03	2.82	1.07	9.00	1 : 1	1383.48	232.98	60.24	205.93	7.23	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.05	0.01	0.26	1.10	0.81	1 : 1.23886	267.28	284.46	78.38	92.20	6.44	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.06	0.03	0.26	2.22	0.90	1 : 1.10801	75.22	299.59	78.38	369.34	4.80	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.14	0.15	0.26	7.25	0.50	1 : 1	-9.59	146.15	78.38	98.41	1.86	24-May-28	Last trading day of Jul
TFI-W1		0.11	0.12	0.18	4.87	0.15	1 : 1	-8.93	44.44	178.42	6,142.50	1.64	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.02	0.04	0.11	2.58	0.50	1 : 1	-50.9	372.73	140.72	1,944.51	5.50	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1		0.01	0	4.52	0.07	5.00	1 : 1	N/A	10.84	19.82	97.28	452.00	20-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3		0.06	0.06	0.32	0.26	0.25	1 : 1.00027	-6.34	-3.15	39.95	1,606.61	5.33	29-May-21	Last trading day of Mar, June, Sept, Dec

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TTCL-W1	0.32	0	5.95	0.35	18.00	1 : 1	N/A	207.90	72.48	112.00	18.59	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.37	0.38	1.45	0.11	0.99	1 : 1.006	-3.36	-5.97	54.89	160.98	3.94	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.22	0.05	0.78	2.35	1.00	1 : 1	340.72	56.41	24.52	295.38	3.55	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	0.85	2.06	6.00	1 : 0.01	N/A	6.07	51.21	141,895.49	0.85	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.73	0.8	6.9	1.55	10.00	1 : 1	-8.34	55.51	50.88	1,661.33	9.45	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.17	0.03	1.7	1.31	3.00	1 : 1.00086	551.44	86.37	34.16	1,011.62	10.01	14-Jun-22	30 Sep of each year
WAVE-W2	0.24	0.17	0.61	2.68	0.70	1 : 1	39.24	54.10	56.63	158.66	2.54	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.58	0.19	2.58	0.86	3.84	1 : 1.303	205.83	93.03	59.88	124.97	5.80	02-Jan-22	Last Business Day of December of each year.
W-W3	0.10	N/A	0.26	0.31	1.00	1 : 2.8571	N/A	923.06	80.41	16.42	7.43	16-Jun-21	Last trading day of June, Dec
W-W5	0.13	0.13	0.26	3.69	0.14	1 : 1	-1.42	3.85	80.41	4,883.48	2.00	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZMICO-W4	1.38	1.13	2.24	3.15	2.70	1 : 2	21.85	164.29	63.02	413.03	3.25	17-Apr-24	Last trading day of Mar, June, Sept, Dec