

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	0.12	0.21	0.47	1.44		1 : 1	-42.68		71.09	605.92	3.92	08-Aug-22	Last Trading of June
AEC-W6	0.13	0.2	0.35	2.52	0.20	1 : 1	-35.82	-5.71	131.90	1,530.31	2.69	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.02	0	0.71	0.25	1.00	1 : 1	N/A	43.66	46.99	671.57	35.50	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.80	0.94	3.24	1.46	2.55	1 : 1.1	-15.25	3.56	47.62	139.99	4.46	17-Aug-22	Last trading day of Mar, Sept
APEX-W1	0.01	0	0.05	0.33	0.40	1 : 1	N/A	720.00	155.05	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.53	0.05	2.94	0.26	4.83	1 : 1.03582	874.32	85.16	71.50	95.83	5.75	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2	4.18	3.67	6.5	2.90	3.50	1 : 1	14.03	18.15	84.61	82.64	1.56	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3	0.15	0.16	0.36	0.96	0.25	1 : 1	-7.57	11.11	101.75	240.47	2.40	14-Feb-22	Last trading day of June, Dec
BCPG-W1	6.55	6.6	14.8	1.70	8.00	1 : 1	-0.76	-1.69	39.37	89.24	2.26	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.75	6.75	14.8	2.70	8.00	1 : 1	-0.04	-0.34	39.37	89.24	2.19	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.12	0	1.72	1.75	4.43	1 : 1.01689	N/A	167.02	24.00	358.73	14.58	30-Nov-22	Last trading day of Nov
BROOK-W5	0.25	0.21	0.53	1.22	0.25	1 : 1	19.36	-5.66	42.86	399.06	2.12	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4	0.06	N/A	0.44	0.33	0.92	1 : 1.3087	N/A	160.61	56.09	96.85	9.60	01-Jul-21	Last trading day of June, Dec
B-W5	SP	0.06	0.08	0.04	0.35	1 : 1	-21.12	-6.82	56.09	290.56	7.33	16-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.01	0	0.59	0.32	2.75	1 : 1	N/A	367.80	38.20	1,652.87	59.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.68	0.24	2.00	1 : 1	N/A	195.59	30.88	1,445.60	68.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	4.64	3.66	10.1	1.24	6.19	1 : 1.05	26.91	7.59	53.84	210.00	2.29	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.42	1.06	3.44	2.58	3.50	1 : 1	33.53	43.02	53.98	62.99	2.42	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	1.03	1.08	2.38	0.19	1.15	1 : 1	-4.55	-8.40	27.21	940.24	2.31	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.92	0.01	0.1	0.97	0.35	1 : 1.8679	8107.94	2181.52	120.15	0.47	0.20	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.03	0.03	0.1	2.58	0.50	1 : 1	18.61	430.00	120.15	806.55	3.33	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	1.13	0.4	12.6	0.35	15.75	1 : 1	181.34	33.97	53.17	182.22	11.15	07-Jul-21	Last trading day of May,Nov
D-W1	1.09	0.93	4.48	1.01	4.00	1 : 1	17.55	13.62	46.59	40.00	4.11	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6	0.06	0.06	0.17	2.62	0.15	1 : 1	7.23	23.53	72.98	4,216.75	2.83	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.42	0.24	0.82	0.89	0.50	1 : 1	72.05	12.20	41.53	735.96	1.95	20-Jan-22	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
HPT-W1	0.24	0.19	0.71	0.26	0.50	1 : 1.00828	28.9	3.68	57.26	110.18	2.98	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.04	0	0.2	0.95	1.00	1 : 0.5	N/A	210.00	113.51	98.12	2.50	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.76	1.86	7.4	2.20	6.00	1 : 1	-5.43	4.86	43.66	152.33	4.20	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.02	0	2.94	0.23	5.00	1 : 1	N/A	70.75	39.69	249.99	147.00	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.37	0.24	2.94	0.47	3.00	1 : 1	54.68	14.63	39.69	250.00	7.95	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.17	0.19	1.12	1.70	2.00	1 : 1	-11.2	93.75	83.04	1,073.37	6.59	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	15.30	14.72	27	1.30	11.00	1 : 1	3.91	-2.59	46.70	83.20	1.76	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	13.70	12.7	27	3.30	15.00	1 : 1	7.88	6.30	46.70	100.55	1.97	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	21.60	20.14	40.75	0.49	18.62	1 : 1.02031	7.23	-1.32	44.34	115.85	1.92	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	7.20	6.67	40.75	1.21	42.00	1 : 1	8.02	20.74	44.34	100.00	5.66	16-May-22	31 Mar 21, 16 May 22
J-W1	1.88	1.01	2.76	1.28	2.00	1 : 1	85.87	40.58	71.96	156.48	1.47	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.77	0.02	3.96	1.15	4.00	2 : 1	3217.78	20.45	30.50	157.10	5.14	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.02	0	0.65	0.49	2.10	1 : 1	N/A	226.15	36.99	1,375.54	32.50	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	10.60	8.82	14	2.71	3.00	1 : 1	20.18	-2.86	40.05	62.29	1.32	15-Nov-23	15th of each month
MILL-W4	0.05	0.01	0.91	1.36	1.93	1 : 1.14	N/A	134.04	40.64	405.44	20.75	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	1.19	1.87	30.25	0.58	41.88	1 : 1.027	-36.31	43.52	54.90	230.83	26.11	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	10.10	13.29	30.25	2.42	21.60	1 : 1	-23.99	4.79	54.90	226.24	3.00	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.47	0.04	0.89	1.64	2.00	1 : 1	1145.91	177.53	49.05	543.35	1.89	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.76	3.2	5.65	1.24	1.80	1 : 1	17.42	-1.59	58.18	233.32	1.50	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.28	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	4.10	5.16	4.7	2.22	1.00	1 : 1.56	-20.57	13.28	59.58	223.38	1.79	19-May-23	21 May 23
NFC-W1	0.72	0.57	3.04	0.79	6.48	1 : 1.00255	26.12	137.31	121.00	108.78	4.23	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	2.46	0.15	7.75	2.87	8.00	1 : 1	1492.2	34.97	44.32	342.35	3.15	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.23	0.01	2.66	0.37	7.86	1 : 1.018	N/A	207.81	78.04	276.12	11.77	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.29	0.13	1.05	0.96	1.00	1 : 1	126.92	22.86	39.35	603.22	3.62	13-Feb-22	13 Feb 2022

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		Black Scholes												
PACE-W2	SP	0.01	N/A	0.03	1.98	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	1.50	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1		0.29	0	7.8	0.20	33.00	1 : 1	N/A	326.79	42.47	75.33	26.90	14-May-21	15 May, 15 Nov
PERM-W1		0.40	0.25	1.37	1.30	1.80	1 : 1	59.49	60.58	74.41	250.00	3.43	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.70	0.18	3.04	1.24	5.91	1 : 1.09999	279.11	129.14	56.74	46.00	4.78	27-May-22	Last trading day of June, Dec
PPPM-W4		0.14	0.05	0.42	3.42	1.00	1 : 1	173.26	171.43	54.12	228.83	3.00	31-Jul-24	Last trading day of Oct
RWI-W2		0.22	0.06	1.37	0.85	1.50	1 : 1	276.12	25.55	25.47	318.15	6.23	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.02	0	6.35	0.21	14.80	1 : 1.014	N/A	135.25	49.88	335.43	321.95	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		14.70	9.56	63	4.50	100.00	1 : 1	53.77	82.06	39.60	54.92	4.29	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.16	0.08	0.24	2.25	0.50	1 : 1	95.1	175.00	101.28	1,731.04	1.50	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.78	0.04	4.78	4.22	26.64	1 : 1.1261	2056.24	533.37	38.43	37.81	6.90	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		3.44	3.5	4.78	0.35	1.00	1 : 1	-1.6	-7.11	38.43	43.69	1.39	08-Jul-21	9 Jul 2021
SINGER-W1		23.00	22.63	30.25	0.15	7.00	1 : 1	1.64	-0.83	60.19	12.11	1.32	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		17.20	15.64	30.25	2.14	14.00	1 : 1	10	3.14	60.19	65.73	1.76	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.23	0	1.11	0.59	1.50	1 : 1	N/A	55.86	22.25	92.00	4.83	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		0.66	N/A	2.64	0.58	9.09	1 : 1.1	N/A	296.29	24.07	30.39	4.40	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.29	1.43	4.16	3.85	5.00	1 : 1	-9.79	51.20	67.36	3,968.80	3.22	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.44	2.89	5.45	1.10	1.00	1 : 1	53.57	-0.18	22.88	131.26	1.23	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.30	0.03	2.88	1.05	9.00	1 : 1	823.22	222.92	62.45	205.93	9.60	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.06	0.03	0.3	1.08	0.81	1 : 1.23886	139.87	234.14	82.54	92.20	6.19	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.06	0.05	0.3	2.20	0.90	1 : 1.10801	18.84	244.87	82.54	369.34	5.54	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.15	0.19	0.3	7.24	0.50	1 : 1	-20.32	116.67	82.54	98.41	2.00	24-May-28	Last trading day of Jul
TFI-W1		0.10	0.13	0.19	4.85	0.15	1 : 1	-21.24	31.58	175.55	6,142.50	1.90	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.01	0.04	0.12	2.56	0.50	1 : 1	-77.69	325.00	140.56	1,944.51	12.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	SP	0.01	0	4.48	0.05	5.00	1 : 1	N/A	11.83	20.57	97.28	448.00	20-Mar-21	Last trading day of Mar, June, Sept, Dec

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TRITN-W3	0.05	0.06	0.31	0.24	0.25	1 : 1.00027	-10.08	-3.25	40.45	1,606.61	6.20	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.48	0.01	6.25	0.33	18.00	1 : 1	N/A	195.68	73.05	112.00	13.02	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.22	0.23	1.26	0.09	0.99	1 : 1.006	-3.54	-3.67	56.79	160.98	5.76	03-Apr-21	Last trading day of June, Dec
UREKA-W2	0.27	0.04	0.77	2.33	1.00	1 : 1	562.1	64.94	24.83	295.38	2.85	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	0.77	2.04	6.00	1 : 0.01	N/A	6.81	52.98	141,895.49	0.77	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.74	0.58	6.75	1.53	10.00	1 : 1	26.78	59.11	46.41	1,661.33	9.12	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.20	0.03	1.74	1.29	3.00	1 : 1.00086	563.65	83.81	35.57	1,011.62	8.71	14-Jun-22	30 Sep of each year
WAVE-W2	0.25	0.16	0.6	2.66	0.70	1 : 1	55.57	58.33	56.91	158.66	2.40	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.58	0.14	2.48	0.84	3.84	1 : 1.303	306.02	102.03	61.39	124.97	5.57	02-Jan-22	Last Business Day of December of each year.
W-W3	0.10	N/A	0.23	0.29	1.00	1 : 2.8571	N/A	1080.73	84.41	16.42	6.57	16-Jun-21	Last trading day of June, Dec
W-W5	0.10	0.11	0.23	3.67	0.14	1 : 1	-11.94	4.35	84.41	4,883.48	2.30	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZMICO-W4	1.49	1.13	2.28	3.13	2.70	1 : 2	31.86	167.54	64.38	413.03	3.06	17-Apr-24	Last trading day of Mar, June, Sept, Dec