

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	0.51	0.5	1.13	1.23		1 : 1	1.33		90.66	605.92	2.22	08-Aug-22	Last Trading of June	
AEC-W6	0.48	0.63	1	2.31	0.20	1 : 1	-23.71	-32.00	106.71	1,530.31	2.08	08-Sep-23	Last trading day of June, Dec	
AKR-W1	SP	0.01	0.08	1.1	0.03	1 : 1	-86.69	-8.18	64.54	671.57	110.00	29-May-21	Last trading day of Feb, May, Aug ,Nov	
ALL-W1		0.86	0.74	3	1.25	2.55	1 : 1.1	16.84	14.85	48.41	139.07	3.84	17-Aug-22	Last trading day of Mar, Sept
APEX-W1		0.01	0	0.03	0.12	0.40	1 : 1	N/A	1266.67	219.46	499.97	3.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	SP	0.11	0.18	4.5	0.05	4.83	1 : 1.03582	-38.08	10.06	79.71	95.83	42.37	05-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2		5.75	5.38	9.9	2.69	3.50	1 : 1	6.94	-6.57	72.24	82.64	1.72	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3		0.53	0.37	0.64	0.75	0.25	1 : 1	43.12	21.88	91.69	240.47	1.21	14-Feb-22	Last trading day of June, Dec
BCPG-W1		5.90	5.49	13.7	1.49	8.00	1 : 1	7.55	1.46	34.59	87.55	2.32	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2		6.10	5.58	13.7	2.49	8.00	1 : 1	9.38	2.92	34.59	89.24	2.25	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2		0.32	0.13	2.36	1.54	4.43	1 : 1.01689	153.04	102.77	50.25	358.73	7.50	30-Nov-22	Last trading day of Nov
BROOK-W5		0.82	0.82	0.97	1.01	0.21	1 : 1.173	0.08	7.62	74.99	237.25	1.39	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4		0.29	N/A	0.53	0.13	0.92	1 : 1.3087	N/A	167.91	57.57	96.85	2.39	02-Jul-21	Last trading day of June, Dec
CGD-W4		0.01	0	0.76	0.11	2.75	1 : 1	N/A	263.16	52.68	1,652.87	76.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	SP	0.01	N/A	1.1	0.03	2.00	1 : 1	N/A	82.73	53.72	1,445.60	110.00	29-May-21	Last trading day of May,Nov
CHAYO-W1		7.75	8.41	14.3	1.03	5.80	1 : 1.12	-7.81	-5.85	55.67	124.36	2.07	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5		1.81	1.15	3.7	2.37	3.50	1 : 1	56.98	43.51	52.20	62.99	2.04	29-Sep-23	30 Sep 22, 29 Sep 23
DIMET-W3		0.44	0.09	0.24	0.76	0.35	1 : 1.8679	378.91	426.43	118.07	0.47	1.02	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4		0.10	0.08	0.24	2.37	0.50	1 : 1	23.96	150.00	118.07	806.55	2.40	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1		1.04	0.16	12.8	0.14	15.75	1 : 1	569.97	31.17	52.44	182.22	12.31	07-Jul-21	Last trading day of May,Nov
D-W1		1.07	0.99	3.92	0.80	3.33	1 : 1.2	8.31	14.79	51.35	40.00	4.40	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6		0.12	0.1	0.25	2.41	0.15	1 : 1	17.16	8.00	81.63	4,216.75	2.08	15-Oct-23	15th of Apr,Oct
GLOCON-W4		0.40	0.26	0.85	0.68	0.50	1 : 1	52.6	5.88	45.27	735.76	2.13	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	SP	0.37	0.42	0.99	0.05	0.50	1 : 1.00828	-11.01	-12.64	69.32	110.18	2.70	05-Jun-21	Last trading day of June, Dec
HYDRO-W1		0.12	0	0.25	0.74	1.00	1 : 0.5	N/A	174.00	96.57	98.12	1.04	10-Feb-22	First business day of Mar, Jun, Sept and Dec

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	Market	Black Scholes											
III-W1	2.30	2.44	8.2	1.99	6.00	1 : 1	-5.79	1.22	46.27	152.33	3.57	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	SP 0.01	N/A	3.76	0.01	5.00	1 : 1	N/A	33.24	40.85	249.99	376.00	22-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.86	0.65	3.76	0.26	3.00	1 : 1	31.56	2.66	40.85	245.99	4.37	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.27	0.1	1.17	1.49	2.00	1 : 1	168.14	94.02	59.74	1,073.37	4.33	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	24.90	25.56	37.75	1.08	10.95	1 : 1.00464	-2.58	-5.06	45.14	35.13	1.52	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	22.10	21.68	37.75	3.09	14.93	1 : 1.00464	1.92	-1.91	45.14	48.89	1.72	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	22.90	23.02	41.75	0.28	18.60	1 : 1.02129	-0.51	-0.60	38.06	23.00	1.86	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	10.70	5.53	41.75	1.00	41.96	1 : 1.00096	93.46	26.16	38.06	99.51	3.91	16-May-22	31 Mar 21, 16 May 22
J-W1	2.34	1.37	3.06	1.07	2.00	1 : 1	70.72	41.83	76.72	21.22	1.31	10-Jun-22	Last trading day of Mar, June, Sept, Dec
K-W1	0.58	0.48	1.33	1.39	1.00	1 : 1	21.49	18.80	84.61	120.00	2.29	06-Oct-22	30 jun 21, 11 Oct 22
LIT-W1	0.58	0.07	3.6	0.94	4.00	2 : 1	766.23	27.22	46.46	157.10	6.21	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.06	0	0.68	0.28	2.10	1 : 1	N/A	217.65	45.15	1,375.54	11.33	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	10.40	10.12	12.9	2.50	2.90	1 : 1.0329	2.81	3.24	34.33	55.36	1.28	15-Nov-23	15th of each month
MILL-W4	0.78	0.5	1.6	1.15	1.74	1 : 1.268	57.15	72.51	73.58	405.44	2.60	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.72	0.21	29.5	0.37	41.88	1 : 1.027	247.74	45.60	39.06	230.83	42.08	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	9.55	10.55	29.5	2.21	21.60	1 : 1	-9.47	5.59	39.06	226.24	3.09	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.53	0.08	1.25	1.43	2.00	1 : 1	539.01	102.40	43.85	543.35	2.36	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	4.50	3.9	6.45	1.02	1.80	1 : 1	15.27	-2.33	42.26	233.32	1.43	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	0.01	0.02	0.07	0.02	1 : 1	N/A	30.00	230.05	14,570.70	2.00	13-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NEX-W2	4.72	6.59	5.75	2.01	1.00	1 : 1.56	-28.37	-0.81	59.63	223.38	1.90	19-May-23	21 May 23
NFC-W1	0.99	0.82	4.04	0.58	6.48	1 : 1.00255	20.02	85.20	122.81	108.78	4.09	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	1.90	0.6	7.35	2.66	7.60	1 : 1.053	215.94	30.76	37.76	342.35	4.07	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.27	0	2.72	0.16	7.86	1 : 1.018	N/A	202.48	85.36	276.12	10.26	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.67	0.39	1.54	0.75	1.00	1 : 1	71.14	8.44	47.84	603.22	2.30	13-Feb-22	13 Feb 2022
PACE-W2	SP 0.01	N/A	0.03	1.77	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	1.28	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PERM-W1		1.39	1.52	3.52	1.08	1.80	1 : 1	-8.33	-9.38	86.55	250.00	2.53	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.77	0.1	2.86	1.03	5.91	1 : 1.09999	650.2	146.89	55.93	46.00	4.09	27-May-22	Last trading day of June, Dec
PPPM-W4		0.25	0.36	0.33	3.21	0.44	1 : 2.28	-30.7	248.04	120.81	228.83	3.01	31-Jul-24	Last trading day of Oct
RWI-W2		0.63	0.32	1.89	0.64	1.50	1 : 1	99.18	12.70	40.07	318.15	3.00	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	SP	0.01	N/A	8.9	0.00	14.80	1 : 1.014	N/A	67.33	59.52	335.43	902.46	18-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		18.80	15.44	71.5	4.29	98.29	1 : 1.017	21.78	64.85	45.03	54.92	3.87	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.24	0.12	0.33	2.04	0.50	1 : 1	96.71	124.24	98.40	1,731.04	1.38	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.69	0.11	4.98	4.01	25.05	1 : 1.1978	513.13	499.22	45.05	37.81	8.64	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		3.88	3.91	4.98	0.14	1.00	1 : 1.0637	-0.82	-2.14	45.05	43.69	1.37	08-Jul-21	9 Jul 2021
SINGER-W2		25.00	23.9	38.75	1.93	14.00	1 : 1	4.62	0.65	61.42	38.23	1.55	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.48	0.24	0.85	0.38	0.71	1 : 2.10065	97.47	85.03	41.86	92.00	3.72	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SONIC-W1		2.02	1.65	3.5	1.93	1.00	1 : 1	22.65	-13.71	60.57	274.99	1.73	21-Apr-23	21 Oct 21, 21 Apr 22, 21 Oct 22, 21 Apr 23
SST-W2		1.09	N/A	3.88	0.37	8.66	1 : 1.155	N/A	174.68	38.51	30.39	4.11	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.05	1.12	4.18	3.64	5.00	1 : 1	-5.86	44.74	53.78	3,968.80	3.98	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.76	3.3	5.75	0.89	0.97	1 : 1.03	44.12	-0.34	33.11	127.25	1.24	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.49	0.17	4.1	0.84	9.00	1 : 1	194.14	131.46	74.33	205.93	8.37	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.21	0.07	0.42	0.87	0.81	1 : 1.23886	202	176.10	94.12	92.20	2.48	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.21	0.11	0.42	1.99	0.90	1 : 1.10801	88.55	182.82	94.12	369.34	2.22	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.37	0.3	0.42	7.02	0.50	1 : 1	21.78	107.14	94.12	98.41	1.14	24-May-28	Last trading day of Jul
TFI-W1		0.20	0.17	0.26	4.64	0.15	1 : 1	14.89	34.62	161.11	5,891.60	1.30	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.20	0.18	0.37	2.35	0.50	1 : 1	14.14	89.19	137.74	1,944.51	1.85	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRITN-W3	SP	0.04	0.1	0.37	0.03	0.25	1 : 1.00027	-61.24	-21.65	60.24	1,592.24	9.25	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1		0.25	0	5.1	0.12	18.00	1 : 1	N/A	257.84	68.94	112.00	20.40	29-Jun-21	Last trading day of June, Dec
UREKA-W2		0.39	0.07	0.8	2.12	1.00	1 : 1	460.16	73.75	32.41	295.38	2.05	29-Jun-23	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
U-W4	0.01	0	0.77	1.83	5.07	1 : 0.012	N/A	6.71	61.51	141,895.49	0.92	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.62	0.22	5.8	1.32	10.00	1 : 1	181.16	83.10	43.16	1,661.33	9.35	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.84	0.21	2.14	1.08	2.99	1 : 1.0023	295.48	79.29	53.52	1,011.62	2.55	14-Jun-22	30 Sep of each year
VL-W1	1.35	1.3	2.54	1.95	0.50	1 : 1	3.62	-27.17	77.44	400.00	1.88	27-Apr-23	27 Oct 21, 27 Apr 22, 27 Oct 22, 27 Apr 23
WAVE-W2	0.52	0.28	0.83	2.45	0.70	1 : 1	88.1	46.99	54.27	158.66	1.60	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.68	0.01	2.52	0.63	3.80	1 : 1.319	5100.52	102.38	54.98	124.97	4.89	02-Jan-22	Last Business Day of December of each year.
W-W3	0.15	0	3.46	0.08	15.00	1 : 0.19047	N/A	64.35	65.19	16.42	4.39	17-Jun-21	Last trading day of June, Dec
W-W5	0.11	0	3.46	3.46	2.10	1 : 0.0667	N/A	-2.41	65.19	4,883.48	2.10	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
XPG-W4	4.36	5.59	5.2	2.92	2.70	1 : 2	-22.06	71.54	89.85	412.97	2.39	17-Apr-24	Last trading day of Mar, June, Sept, Dec
ZIGA-W1	3.44	2.83	5.4	1.87	1.00	1 : 1	21.35	-17.78	85.19	242.52	1.57	31-Mar-23	Last trading day of Mar, Sept