

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	0.48	0.6	1.35	1.21		1 : 1	-20.17		91.87	605.92	2.81	08-Aug-22	Last Trading of June
AEC-W6	0.45	0.65	1.02	2.29	0.20	1 : 1	-30.3	-36.27	109.22	1,530.31	2.27	08-Sep-23	Last trading day of June, Dec
AIE-W2	0.99	0.97	1.49	1.95	0.25	1 : 1	1.81	-16.78	78.68	1,046.44	1.51	04-May-23	31 Mar 22, 30 Sep 22, 4 May 23
AKR-W1	SP	0.01	0.05	1.06	0.01	1 : 1	-78.98	-4.72	65.18	671.57	106.00	29-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1		0.84	0.83	3.12	1.23	1 : 1.1	1.68	9.34	50.14	139.07	4.09	17-Aug-22	Last trading day of Mar, Sept
APEX-W1		0.01	0	0.03	0.10	1 : 1	N/A	1266.67	230.03	499.97	3.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	SP	0.11	0.08	4.3	0.03	1 : 1.03582	45.59	15.34	80.65	95.83	40.49	05-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2		8.25	6.93	12	2.67	1 : 1	19.02	-2.08	66.96	82.64	1.45	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3		0.49	0.36	0.63	0.73	1 : 1	35.7	17.46	91.55	240.47	1.29	14-Feb-22	Last trading day of June, Dec
BCPG-W1		6.00	5.56	13.8	1.47	1 : 1	7.9	1.45	33.89	87.55	2.30	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2		6.10	5.66	13.8	2.47	1 : 1	7.75	2.17	33.89	89.24	2.26	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2		0.30	0.13	2.4	1.52	1 : 1.01689	134.11	98.51	49.98	358.73	8.14	30-Nov-22	Last trading day of Nov
BROOK-W5		0.64	0.64	0.81	0.99	1 : 1.173	-0.59	6.23	81.65	237.25	1.48	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4		0.30	N/A	0.59	0.11	1 : 1.3087	N/A	139.74	61.69	96.85	2.57	02-Jul-21	Last trading day of June, Dec
CGD-W4		0.01	0	0.78	0.09	1 : 1	N/A	253.85	52.98	1,652.87	78.00	26-Jun-21	Last trading day of June, Dec
CGD-W5		0.31	0.14	0.78	1.91	1 : 1	126.34	67.95	52.98	1,653.16	2.52	22-Apr-23	Last trading day of June, Dec
CGH-W3	SP	0.01	0	1.08	0.01	1 : 1	N/A	86.11	56.57	1,445.60	108.00	29-May-21	Last trading day of May,Nov
CHAYO-W1		7.15	8.69	14.6	1.01	1 : 1.12	-17.76	-12.63	56.26	124.36	2.29	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5		1.85	1.17	3.74	2.35	1 : 1	58.63	43.05	51.03	62.99	2.02	29-Sep-23	30 Sep 22, 29 Sep 23
DIMET-W3		0.40	0.16	0.29	0.74	1 : 1.8679	153.91	294.93	124.77	0.47	1.35	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4		0.11	0.11	0.29	2.35	1 : 1	-0.21	110.34	124.77	806.55	2.64	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1		1.00	0.16	13.2	0.12	1 : 1	535.47	26.89	53.31	182.22	13.20	07-Jul-21	Last trading day of May,Nov
D-W1		1.05	1.07	4.04	0.78	1 : 1.2	-1.72	10.20	51.25	40.00	4.62	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6		0.12	0.11	0.26	2.39	1 : 1	11.35	3.85	81.84	4,216.75	2.17	15-Oct-23	15th of Apr,Oct
GLOCON-W4		0.39	0.25	0.83	0.66	1 : 1	57.05	7.23	45.74	735.76	2.13	20-Jan-22	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes												
HPT-W1	SP	0.37	0.43	1.01	0.03	0.50	1 : 1.00828	-14.44	-14.39	69.48	110.18	2.75	05-Jun-21	Last trading day of June, Dec
HYDRO-W1		0.13	0	0.27	0.72	1.00	1 : 0.5	N/A	159.26	99.13	98.12	1.04	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1		2.16	2.35	8.05	1.97	6.00	1 : 1	-7.98	1.37	46.13	152.33	3.73	13-May-23	every 6 months as from the issuance date of the
ITEL-W2		0.89	0.65	3.76	0.24	3.00	1 : 1	36.29	3.46	40.93	245.99	4.22	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6		0.28	0.09	1.19	1.47	2.00	1 : 1	219.13	91.60	55.16	1,073.37	4.25	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3		24.50	25.57	37.75	1.07	10.95	1 : 1.00464	-4.18	-6.12	45.49	35.13	1.55	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4		21.50	21.73	37.75	3.07	14.93	1 : 1.00464	-1.05	-3.51	45.49	48.89	1.76	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2		22.00	21.78	40.5	0.26	18.60	1 : 1.02129	1.03	0.26	38.80	23.00	1.88	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3		10.10	5.05	40.5	0.98	41.96	1 : 1.00096	100.09	28.57	38.80	99.51	4.01	16-May-22	31 Mar 21, 16 May 22
J-W1		2.48	1.45	3.16	1.05	2.00	1 : 1	70.79	41.77	77.84	21.22	1.27	10-Jun-22	Last trading day of Mar, June, Sept, Dec
K-W1		0.51	0.48	1.33	1.37	1.00	1 : 1	6.85	13.53	85.74	120.00	2.61	06-Oct-22	30 jun 21, 11 Oct 22
LIT-W1		0.62	0.08	3.7	0.92	4.00	2 : 1	708.45	24.86	46.59	157.10	5.97	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2		0.05	0	0.68	0.26	2.10	1 : 1	N/A	216.18	45.18	1,375.54	13.60	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1		10.60	10.42	13.2	2.48	2.90	1 : 1.0329	1.76	2.38	34.73	55.05	1.29	15-Nov-23	15th of each month
MILL-W4		0.75	0.51	1.58	1.13	1.74	1 : 1.268	46.56	72.63	77.81	405.44	2.67	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6		0.67	0.36	31	0.35	41.88	1 : 1.027	86.77	38.26	39.30	230.83	47.52	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7		9.75	11.73	31	2.19	21.60	1 : 1	-16.9	1.13	39.30	226.24	3.18	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2		0.46	0.07	1.17	1.41	2.00	1 : 1	521.98	110.26	47.17	543.35	2.54	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1		4.20	3.65	6.15	1.01	1.80	1 : 1	15.22	-2.44	41.37	233.32	1.46	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	SP	0.01	0.01	0.02	0.05	0.02	1 : 1	N/A	30.00	272.27	14,570.70	2.00	13-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NEX-W2		4.42	6.04	5.35	1.99	1.00	1 : 1.56	-26.82	2.04	59.43	223.38	1.89	19-May-23	21 May 23
NFC-W1		1.03	0.69	4	0.56	6.48	1 : 1.00255	49.15	88.06	115.55	108.78	3.89	13-Dec-21	Last trading day of June, Dec
NOBLE-W2		1.80	0.66	7.45	2.64	7.60	1 : 1.053	173.25	27.52	38.58	342.35	4.36	12-Jan-24	Last trading day of June, Dec
NVD-W1		0.21	0	2.62	0.14	7.86	1 : 1.018	N/A	211.76	70.48	276.12	12.70	15-Jul-21	Last trading day of May, Nov
OCEAN-W3		0.69	0.4	1.55	0.73	1.00	1 : 1	72.09	9.03	50.54	603.22	2.25	13-Feb-22	13 Feb 2022

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		Market	Black Scholes											
PACE-W2	SP	0.01	N/A	0.03	1.75	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	1.27	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PERM-W1		0.90	1.01	2.72	1.07	1.80	1 : 1	-11.03	-0.74	89.83	250.00	3.02	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.73	0.09	2.9	1.01	5.91	1 : 1.09999	738.96	141.83	53.66	46.00	4.37	27-May-22	Last trading day of June, Dec
PPPM-W4		0.24	0.37	0.34	3.19	0.44	1 : 2.28	-35.66	227.33	120.70	228.83	3.23	31-Jul-24	Last trading day of Oct
RWI-W2		0.49	0.22	1.69	0.62	1.50	1 : 1	125.59	17.75	41.30	318.15	3.45	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SABUY-W1		4.40	4.09	6.6	2.96	3.25	1 : 1	7.69	15.91	83.48	102.65	1.50	10-May-24	10 Nov 21, 10 May 22, 10 Nov 22, 10 May 23, 1
SAWAD-W2		17.60	16.49	73	4.27	98.29	1 : 1.017	6.73	59.76	45.14	54.92	4.22	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.23	0.13	0.34	2.02	0.50	1 : 1	79.95	114.71	99.24	1,731.04	1.48	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.70	0.11	4.88	3.99	25.05	1 : 1.1978	553.82	512.15	44.98	37.81	8.35	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		3.26	3.81	4.88	0.13	1.00	1 : 1.0637	-14.51	-13.51	44.98	43.69	1.59	09-Jul-21	9 Jul 2021
SINGER-W2		24.00	23.42	38.25	1.91	14.00	1 : 1	2.48	-0.65	61.41	38.23	1.59	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.48	0.42	0.94	0.36	0.71	1 : 2.10065	15.49	56.78	42.37	92.00	4.11	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SONIC-W1		1.92	1.58	3.4	1.91	1.00	1 : 1	21.19	-14.12	62.03	274.99	1.77	21-Apr-23	21 Oct 21, 21 Apr 22, 21 Oct 22, 21 Apr 23
SST-W2		0.94	N/A	3.96	0.35	8.66	1 : 1.155	N/A	164.44	39.20	30.39	4.87	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.12	1.06	4.08	3.62	5.00	1 : 1	6.16	50.00	53.81	3,968.80	3.64	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.80	3.31	5.75	0.87	0.97	1 : 1.03	45.13	0.38	33.30	127.25	1.23	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.47	0.14	3.94	0.82	9.00	1 : 1	242.01	140.36	74.94	205.93	8.38	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.21	0.06	0.4	0.85	0.81	1 : 1.23886	242.28	191.09	94.92	92.20	2.36	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.20	0.1	0.4	1.97	0.90	1 : 1.10801	95.64	194.73	94.92	369.34	2.22	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.35	0.29	0.4	7.01	0.50	1 : 1	21.19	112.50	94.92	98.41	1.14	24-May-28	Last trading day of Jul
TFI-W1		0.20	0.17	0.26	4.62	0.15	1 : 1	14.81	34.62	161.68	5,891.60	1.30	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.18	0.16	0.35	2.33	0.50	1 : 1	10.92	94.29	137.06	1,944.51	1.94	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRITN-W3	SP	0.04	0.05	0.31	0.01	0.25	1 : 1.00027	-22.52	-6.48	61.33	1,592.24	7.75	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1		0.25	0	5	0.10	18.00	1 : 1	N/A	265.00	68.51	112.00	20.00	29-Jun-21	Last trading day of June, Dec

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UREKA-W2	0.37	0.07	0.8	2.10	1.00	1 : 1	414.25	71.25	33.21	295.38	2.16	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	0.95	1.81	5.07	1 : 0.012	N/A	5.21	64.50	141,895.49	1.14	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.64	0.25	6.15	1.30	10.00	1 : 1	151.99	73.01	42.03	1,661.33	9.61	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.88	0.22	2.18	1.06	2.99	1 : 1.0023	302.12	77.84	53.65	1,011.62	2.48	14-Jun-22	30 Sep of each year
VL-W1	1.20	1.14	2.28	1.93	0.50	1 : 1	5.57	-25.44	79.07	400.00	1.90	27-Apr-23	27 Oct 21, 27 Apr 22, 27 Oct 22, 27 Apr 23
WAVE-W2	0.53	0.28	0.84	2.43	0.70	1 : 1	87.5	46.43	54.52	158.66	1.58	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.63	0	2.52	0.61	3.80	1 : 1.319	N/A	99.76	54.75	124.97	5.28	02-Jan-22	Last Business Day of December of each year.
W-W3	SP	0	3.28	0.07	15.00	1 : 0.19047	N/A	68.35	62.66	16.42	12.49	17-Jun-21	Last trading day of June, Dec
W-W5	0.09	0	3.28	3.44	2.10	1 : 0.0667	N/A	-2.22	62.66	4,883.48	2.43	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
XPG-W4	8.10	8.73	7.2	2.90	2.70	1 : 2	-7.21	100.00	97.19	412.97	1.78	17-Apr-24	Last trading day of Mar, June, Sept, Dec
ZIGA-W1	3.16	2.87	5.45	1.85	1.00	1 : 1	10.19	-23.67	85.21	242.52	1.72	31-Mar-23	Last trading day of Mar, Sept