

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	0.49	0.68	1.46	0.73		1 : 1	-27.59		96.34	404.69	2.98	08-Aug-22	Last Trading of June
AIE-W2	0.83	0.43	5.05	1.47	1.00	1 : 0.25	91.03	-15.94	60.74	1,046.44	1.52	04-May-23	31 Mar 22, 30 Sep 22, 4 May 23
AJA-W3	0.37	0.39	0.6	2.79	0.20	1 : 1	-4.62	-5.00	96.60	1,030.14	1.62	30-Aug-24	Last trading day of Mar, June, Sept, Dec
ALL-W1	0.66	0.41	2.82	0.75	2.55	1 : 1.1	62.81	15.02	34.46	139.07	4.70	17-Aug-22	Last trading day of Mar, Sept
AS-W2	14.80	13.5	19.8	2.19	3.50	1 : 1	9.59	-7.58	77.98	79.50	1.34	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3	0.39	0.37	0.63	0.25	0.24	1 : 1.0336	5.84	0.30	59.44	240.27	1.67	14-Feb-22	Last trading day of June, Dec
BANPU-W4	4.84	4.85	11	0.87	5.00	1 : 1	-0.23	-10.55	64.33	1,691.53	2.27	30-Sep-22	7/10/22
BANPU-W5	3.36	3.95	11	1.87	7.50	1 : 1	-14.94	-1.27	64.33	1,691.53	3.27	30-Sep-23	7/10/23
BCPG-W1	5.10	4.76	12.9	0.99	8.00	1 : 1	7.11	1.55	23.42	14.49	2.53	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	5.10	4.6	12.9	1.99	8.00	1 : 1	10.91	1.55	23.42	89.24	2.53	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BC-W1	0.56	0.14	1.46	1.79	3.20	1 : 1	308.71	157.53	62.23	101.39	2.61	29-Aug-23	Last trading day of Mar, June, Sept, Dec
BEYOND-W2	4.14	2.23	9.8	2.79	10.00	1 : 1	85.77	44.29	36.26	20.96	2.37	30-Aug-24	Every 3 months from the issuance date
BKD-W2	0.25	0	2.22	1.04	4.43	1 : 1.01689	N/A	112.45	26.85	358.73	9.03	30-Nov-22	Last trading day of Nov
BM-W2	3.64	2.8	4.84	1.61	1.00	1 : 1	29.77	-4.13	44.88	146.67	1.33	24-Jun-23	24 Dec 21, 24 Jun 22, 24 Dec 22, 24 Jun 23
BROOK-W5	0.73	0.76	0.89	0.51	0.21	1 : 1.173	-3.38	6.99	73.21	186.27	1.43	20-May-22	Last trading day of Mar, June, Sept, Dec
BROOK-W6	0.49	0.3	0.89	2.66	0.65	1 : 1	61.15	28.09	73.21	2,731.13	1.82	12-Jul-24	Last trading day of Mar, June, Sept, Dec
BROOK-W7	0.48	0.3	0.89	4.66	1.30	1 : 1	58	100.00	73.21	682.79	1.85	12-Jul-26	Last trading day of Mar, June, Sept, Dec
BTS-W6	1.42	0.55	9.7	0.81	9.90	1 : 1	159.27	16.70	20.52	657.06	6.83	05-Sep-22	30 Sep 2021
B-W6	0.37	0.34	0.88	1.75	0.66	1 : 1	7.75	17.05	67.34	320.24	2.38	16-Aug-23	Last trading day of Mar, Sept
BYD-W6	2.20	1.06	9.1	1.81	0.76	1 : 0.26471	108.07	-17.88	105.63	1,500.48	1.09	08-Sep-23	Last trading day of June, Dec
CEN-W5	0.98	1.08	2.94	4.49	2.14	1 : 1	-9.67	6.12	56.26	372.38	3.00	12-May-26	Last trading day of Mar, June, Sept, Dec
CGD-W5	0.17	0.02	0.51	1.43	1.00	1 : 1	896.58	129.41	45.54	1,653.16	3.00	22-Apr-23	Last trading day of June, Dec
CGH-W4	0.28	0.18	1.1	2.54	1.25	1 : 1	54.23	39.09	38.10	1,001.37	3.93	30-May-24	Last trading day of May, Nov
CHAYO-W1	7.95	7.96	12.1	0.53	5.37	1 : 1.211	-0.08	12.16	45.14	30.74	1.84	27-May-22	Last trading day of Mar, June, Sept, Dec
CHAYO-W2	3.66	3	12.1	1.60	10.25	1 : 1	22.19	14.96	45.14	212.10	3.31	22-Jun-23	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
CWT-W5	1.50	0.56	3.42	1.87	3.50	1 : 1	168.07	46.20	32.52	62.99	2.28	29-Sep-23	30 Sep 22, 29 Sep 23
DIMET-W3	0.47	0.55	0.64	0.26	0.35	1 : 1.8679	-15.06	51.92	100.30	0.47	2.54	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.25	0.24	0.64	1.87	0.50	1 : 1	2.08	17.19	100.30	806.55	2.56	29-Sep-23	Last trading day of Mar, June, Sept, Dec
D-W1	1.11	0.74	4.02	0.30	3.33	1 : 1.2	50.42	12.64	21.62	40.00	4.35	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W4	0.57	0.36	1.83	2.55	2.00	1 : 1	60.08	40.44	41.81	191.89	3.21	02-Jun-24	20 Jul, 20 Nov , 20 Mar (2021-2023), 20 Mar 24,
EMC-W6	0.12	0.09	0.26	1.92	0.15	1 : 1	34.66	3.85	56.06	4,216.75	2.17	15-Oct-23	15th of Apr,Oct
ERW-W3	1.09	0.83	3.24	2.58	3.00	1 : 1	30.63	26.23	36.67	359.63	2.97	14-Jun-24	14 Jun 2024
FLOYD-W1	0.51	0.24	1.68	2.54	2.00	1 : 1	108.49	49.40	36.46	90.00	3.29	30-May-24	Last trading day of May
GLOCON-W4	0.54	0.61	1.26	0.18	0.50	1 : 1	-11.38	-17.46	49.02	528.99	2.33	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HYDRO-W1	0.15	0	0.36	0.24	1.00	1 : 0.5	N/A	109.72	91.26	98.12	1.20	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	5.30	5.01	11.7	1.49	6.00	1 : 1	5.79	-3.42	60.46	152.23	2.21	13-May-23	every 6 months as from the issuance date of the
IP-W1	6.00	2.61	20.2	1.87	25.00	1 : 1	130.32	53.47	37.90	19.22	3.37	30-Sep-23	Last trading day of Mar, June, Sept, Dec
ITEL-W3	1.84	1.71	4.92	1.41	3.30	1 : 1	7.82	4.47	57.57	311.79	2.67	14-Apr-23	Last trading day of Mar, June, Sept, Dec
JCKH-W1	0.32	0.26	0.43	2.67	0.25	1 : 1	21.93	32.56	107.66	223.32	1.34	15-Jul-24	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.21	0.01	1.1	0.99	2.00	1 : 1	1755.81	100.91	39.30	1,073.37	5.24	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	32.25	33.53	45.25	0.59	10.95	1 : 1.00464	-3.83	-4.55	41.02	20.44	1.41	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	28.00	28.44	45.25	2.59	14.93	1 : 1.00464	-1.56	-5.15	41.02	47.85	1.62	18-Jun-24	30 Sep 20, 17 Jun 22
JMART-W5	14.40	7.05	45.25	3.70	70.00	1 : 1	104.29	86.52	41.02	50.98	3.14	26-Jul-25	Last trading day of Mar, June, Sept, Dec
JMT-W3	11.70	12.89	54.75	0.50	41.96	1 : 1.00096	-9.24	-1.99	38.05	88.35	4.68	16-May-22	31 Mar 21, 16 May 22
J-W1	1.73	1.07	3.06	0.57	2.00	1 : 1	61.21	21.90	44.04	21.22	1.77	10-Jun-22	Last trading day of Mar, June, Sept, Dec
KUN-W1	0.63	0.54	2.94	2.45	2.80	1 : 1	17.24	16.67	33.50	120.00	4.67	28-Apr-24	27 Apr, 27 Oct of each year (2022, 2023, 2024)
K-W1	0.51	0.45	1.46	0.90	1.00	1 : 1	13.82	3.42	67.92	120.00	2.86	11-Oct-22	30 jun 21, 11 Oct 22
KWM-W1	2.30	2.06	4.24	1.63	1.50	1 : 1	11.46	-10.38	63.25	140.00	1.84	04-Jul-23	4 Jan, July of each year
LIT-W1	0.29	0	3.42	0.44	4.00	2 : 1	N/A	25.44	33.69	157.10	11.79	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W3	0.17	0.02	0.72	3.79	2.00	1 : 1	718.68	201.39	34.89	1,352.97	4.24	29-Aug-25	Last trading day of Mar, June, Sept, Dec

Monday, November 15, 2021

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	Market	Black Scholes											
MBK-W1	11.40	11.45	13.7	2.00	2.82	1 : 1.0653	-0.46	4.01	27.64	36.19	1.28	15-Nov-23	15th of each month
MBK-W2	10.90	11	13.7	2.50	2.91	1 : 1.0313	-0.93	0.82	27.64	38.93	1.30	15-May-24	15th of each month
META-W5	0.26	0.1	0.61	1.96	1.00	1 : 1	153.69	106.56	62.93	312.53	2.35	31-Oct-23	29 Oct 21, 31 Oct 22, 31 Oct 23
MILL-W4	0.40	0.2	1.58	0.65	1.74	1 : 1.268	100.87	44.54	54.09	405.44	5.01	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W6	0.56	0.48	1.58	2.52	1.50	1 : 1	17.01	30.38	54.09	868.07	2.82	23-May-24	30 Jun 21, 30 Dec 21, 30 Jun 22, 30 Dec 22, 30
MINT-W7	11.40	12.11	33.25	1.71	21.60	1 : 1	-5.87	-0.75	26.64	222.08	2.92	31-Jul-23	15th of Feb, May, Aug, Nov
MINT-W8	5.00	7.32	33.25	1.47	28.00	1 : 1	-31.67	-0.75	26.64	176.11	6.65	05-May-23	15th of Feb, May, Aug, Nov
MINT-W9	3.84	6.6	33.25	2.25	31.00	1 : 1	-41.85	4.78	26.64	161.89	8.66	15-Feb-24	15th of Feb, May, Aug, Nov
MORE-W2	0.45	0.34	1.96	0.93	2.00	1 : 1	32.79	25.00	49.73	543.35	4.36	21-Oct-22	21 Oct 21, 21 Oct 22
MVP-W1	2.34	2.48	3.9	1.64	1.20	1 : 1	-5.48	-9.23	116.97	56.95	1.67	06-Jul-23	Last trading day of June, Dec
NER-W1	5.10	4.68	7.15	0.53	1.80	1 : 1	8.95	-3.50	33.09	202.69	1.40	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEX-W2	11.30	12.21	9.85	1.51	1.00	1 : 1.56	-7.48	38.80	57.14	223.38	1.36	19-May-23	21 May 23
NFC-W1	0.34	0	3.62	0.08	6.48	1 : 1.00255	N/A	88.72	26.18	108.78	10.67	14-Dec-21	Last trading day of June, Dec
NOBLE-W2	1.12	0.09	6.45	2.16	7.60	1 : 1.053	1147.43	37.01	24.47	342.35	6.06	12-Jan-24	Last trading day of June, Dec
NRF-W1	2.66	1.12	8.1	1.53	10.00	1 : 1	137.56	56.30	43.23	67.79	3.05	26-May-23	15 Dec 21, 15 Jun 22, 15 Dec 22, 22 May 23
NUSA-W4	0.17	0.01	0.39	1.50	1.00	1 : 1	N/A	200.00	45.61	1,909.34	2.29	17-May-23	Last trading day of May,Nov
OCEAN-W3	0.49	0.37	1.55	0.25	1.00	1 : 1	32.41	-3.87	41.02	603.22	3.16	13-Feb-22	13 Feb 2022
PACE-W2 <i>SP</i>	0.01	N/A	0.03	1.27	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 <i>SP</i>	0.02	N/A	0.03	0.79	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PERM-W1	0.83	0.61	2.5	0.59	1.80	1 : 1	35.75	5.20	54.36	249.99	3.01	17-Jun-22	30 Sept 19, 17 Jun 22
PIMO-W2	1.62	1.54	3.72	1.48	1.75	1 : 1	5.27	-9.41	43.48	176.13	2.30	11-May-23	27 Jan 22, 27 Jul 22, 27 Jan 23, 6 May 23
PJW-W1	1.15	1.07	3.84	2.67	3.00	1 : 1	7.78	8.07	53.09	191.36	3.34	18-Jul-24	18 July 22, Last trading of May, Nov, 18 Jul 24
PORT-W1	0.35	N/A	2.52	0.53	5.91	1 : 1.09999	N/A	163.21	24.25	46.00	7.92	27-May-22	Last trading day of June, Dec
PPPM-W4	0.60	1.06	0.71	2.71	0.44	1 : 2.28	-43.61	105.65	121.63	228.83	2.70	31-Jul-24	Last trading day of Oct
RS-W4	4.30	1.11	18.7	2.52	29.00	1 : 1	286.72	78.07	31.41	191.49	4.35	23-May-24	Last trading day of May,Nov

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	Market	Black Scholes											
RWI-W2	0.30	0.31	1.91	0.14	1.50	1 : 1	-3.03	-5.76	75.35	317.06	6.37	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAAM-W1	1.28	0.88	6.1	0.93	7.50	1 : 1	45.1	43.93	60.79	29.98	4.77	20-Oct-22	17 Jan 22, 18 May 22, 19 Oct 22
SAAM-W2	1.29	1.26	6.1	2.93	11.00	1 : 1	2.19	101.48	60.79	29.98	4.73	20-Oct-24	17 Jan 22, 18 May 22, 26 Oct 22, 17 May 23, 2
SABUY-W1	8.80	8.76	12.3	2.48	3.19	1 : 1.0203	0.41	-2.61	62.40	102.65	1.43	10-May-24	10 Nov 21, 10 May 22, 10 Nov 22, 10 May 23, 1
SAMART-W3	1.46	0.53	6.1	2.50	10.00	1 : 1	175.66	87.87	39.20	167.71	4.18	17-May-24	Every 6 months from issuance Date, first exercis
SAMTEL-W1	1.41	0.27	6.4	2.50	12.00	1 : 1	429.54	109.53	33.97	103.00	4.54	17-May-24	Every 6 months from issuance Date, first exercis
SAWAD-W2	10.80	3.09	63	3.79	98.29	1 : 1.017	249.1	74.41	26.59	54.92	5.93	30-Aug-25	Last trading day of Feb, Aug
SDC-W1	0.41	0.27	0.6	1.54	0.50	1 : 1	53.14	51.67	97.30	1,731.04	1.46	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	1.01	0.22	5.05	3.51	21.79	1 : 1.3765	349.57	483.93	52.59	37.81	6.88	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W5	2.92	2.66	5.05	2.80	2.00	1 : 1	9.86	-2.57	52.59	159.35	1.73	02-Sep-24	2 Sep 24
SINGER-W2	29.50	29.1	44.5	1.43	14.00	1 : 1	1.39	-2.25	44.87	26.37	1.51	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMT-W3	2.52	2.65	6.4	2.62	4.00	1 : 1	-4.86	1.87	55.27	209.11	2.54	30-Jun-24	Last trading day of Mar, June, Sept, Dec
SNP-W2	15.30	13.6	15.7	1.50	1.00	1 : 1	12.51	3.82	24.39	24.52	1.03	18-May-23	Last trading day of June, Dec
SONIC-W1	2.52	2.78	4.28	1.43	1.00	1 : 1	-9.46	-17.76	53.77	114.91	1.70	21-Apr-23	21 Oct 21, 21 Apr 22, 21 Oct 22, 21 Apr 23
SSP-W1	2.42	1.63	13.2	0.27	12.00	1 : 1	48.73	9.24	38.77	101.42	5.45	22-Feb-22	Last Trading day of Nov, Feb
SSP-W2	2.50	1.75	13.2	3.52	20.00	1 : 1	42.57	70.45	38.77	253.55	5.28	22-May-25	Last Trading day of Feb, May, Aug, Nov
STARK-W1	0.98	0.94	4.72	3.14	5.00	1 : 1	4.17	26.69	39.17	3,968.80	4.82	03-Jan-25	Last trading day of Mar, June, Sept, Dec
STOWER-W3	0.06	0.04	0.09	1.57	0.08	1 : 1	46.13	55.56	152.22	13,157.76	1.50	10-Jun-23	Last trading day of Mar, June, Sept, Dec
SWC-W1	7.40	5.46	8.4	0.39	0.97	1 : 1.03	35.6	-0.36	42.77	123.07	1.17	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4	0.24	0	3.92	0.34	9.00	1 : 1	N/A	135.71	54.43	205.93	16.33	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.78	0.85	1.48	0.38	0.81	1 : 1.23886	-8.09	8.96	106.06	90.67	2.35	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.72	0.78	1.48	1.49	0.90	1 : 1.10801	-7.31	10.71	106.06	369.34	2.28	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.83	1.25	1.48	6.53	0.50	1 : 1	-33.53	-10.14	106.06	98.41	1.78	24-May-28	Last trading day of Jul
TFG-W3	1.30	0.16	4.26	2.50	5.50	1 : 1	735.5	59.62	21.51	560.76	3.28	14-May-24	Last trading day of May,Nov
TFI-W1	0.16	0.13	0.25	4.15	0.15	1 : 1	26.39	24.00	61.27	3,648.78	1.56	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21

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	Market	Black Scholes											
TGPRO-W3	0.15	0.05	0.36	1.85	0.50	1 : 1	180.18	80.56	57.97	1,944.51	2.40	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRUBB-W2	0.62	0.19	2.52	2.87	6.00	1 : 1	219.29	162.70	46.76	136.30	4.06	29-Sep-24	Last trading day of Mar, June, Sept, Dec
UREKA-W2	1.80	1.75	3.2	1.62	1.00	1 : 1	2.67	-12.50	81.14	293.74	1.78	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.91	1.33	5.07	1 : 0.012	N/A	1.99	82.55	141,895.49	2.29	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.48	0.07	7.05	0.82	10.00	1 : 1	626.66	48.65	27.86	1,661.33	14.69	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.48	0.04	2.26	0.58	2.99	1 : 1.0023	998.92	53.80	34.12	1,011.62	4.72	14-Jun-22	30 Sep of each year
VL-W1	1.01	0.9	1.68	1.45	0.50	1 : 1	12.82	-10.12	42.63	233.31	1.66	27-Apr-23	27 Oct 21, 27 Apr 22, 27 Oct 22, 27 Apr 23
WAVE-W2	0.51	0.41	1.01	1.95	0.70	1 : 1	23.75	19.80	67.59	158.66	1.98	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.22	N/A	2.44	0.13	3.80	1 : 1.319	N/A	85.19	30.83	124.97	14.63	02-Jan-22	Last Business Day of December of each year.
W-W5	0.09	0	3.8	2.96	2.10	1 : 0.0667	N/A	-2.83	39.90	4,883.48	2.82	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
XPG-W4	14.40	16.46	3.1	2.42	0.82	1 : 6.621	-12.51	2587.53	140.15	278.45	1.43	17-Apr-24	Last trading day of Mar, June, Sept, Dec
ZIGA-W1	3.10	2.64	4.34	1.37	1.00	1 : 1	17.42	-5.53	38.58	126.77	1.40	31-Mar-23	Last trading day of Mar, Sept