

Monday, February 21, 2022

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	0.28	0.51	1.1	0.46		1 : 1	-45.08		79.58	404.69	3.93	08-Aug-22	Last Trading of June
AIE-W2	0.65	0.26	4.04	1.20	1.00	1 : 0.25	150.11	-14.79	44.71	1,046.44	1.55	04-May-23	31 Mar 22, 30 Sep 22, 4 May 23
AIT-W2	4.54	3.05	7	1.89	2.00	1 : 1	49.06	-6.57	54.01	515.79	1.54	12-Jan-24	Last trading day of Mar, Sept
AJA-W3	0.39	0.42	0.61	2.52	0.19	1 : 1.071	-7.63	-5.97	89.82	998.17	1.68	30-Aug-24	Last trading day of Mar, June, Sept, Dec
ALL-W1	0.52	0.48	3.02	0.48	2.55	1 : 1.1	8.41	1.64	30.23	139.07	6.39	17-Aug-22	Last trading day of Mar, Sept
ANAN-W1	0.47	0.2	1.53	1.81	1.65	1 : 1	138.35	38.56	32.86	833.25	3.26	15-Dec-23	14 Jun 22, Last trading day of Mar, June, Sept,
APURE-W3	1.56	1.5	6.35	2.85	7.00	1 : 1	3.82	34.80	61.97	479.13	4.07	27-Dec-24	Last trading day of Mar, June, Sept, Dec
AQ-W5	0.01	0.03	0.04	2.79	0.03	1 : 1	-62.43	-5.00	362.49	42,660.89	4.00	06-Dec-24	Last trading day of Mar, June, Sept, Dec
AS-W2	17.70	17.05	22.7	1.92	3.50	1 : 1	3.81	-6.61	65.93	47.88	1.28	24-Jan-24	25 Jun and 25 Dec of each year
BANPU-W4	4.90	4.69	10.9	0.61	5.00	1 : 1	4.49	-9.17	55.59	1,691.53	2.22	30-Sep-22	7/10/22
BANPU-W5	3.16	3.52	10.9	1.61	7.50	1 : 1	-10.15	-2.20	55.59	1,691.53	3.45	30-Sep-23	7/10/23
BCPG-W1	4.90	4.94	13.1	0.73	8.00	1 : 1	-0.86	-1.53	23.67	14.43	2.67	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	4.92	4.71	13.1	1.73	8.00	1 : 1	4.46	-1.37	23.67	89.24	2.66	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BC-W1	0.62	0.34	2	1.52	3.13	1 : 1.0213	79.88	89.36	69.41	101.39	3.29	29-Aug-23	Last trading day of Mar, June, Sept, Dec
BEYOND-W2	4.64	4.21	12.4	2.52	10.00	1 : 1	10.29	18.06	43.00	20.96	2.67	30-Aug-24	Every 3 months from the issuance date
BIZ-W1	1.95	1.95	8.25	0.70	7.00	1 : 1	-0.11	8.48	58.82	40.00	4.23	02-Nov-22	2 May 22, 2 Nov 22
BKD-W2	0.22	0	2.22	0.77	4.92	1 : 1.01689	N/A	133.62	23.48	358.73	10.26	30-Nov-22	Last trading day of Nov
BM-W2	3.62	3.4	5.3	1.34	1.00	1 : 1	6.59	-12.83	40.74	114.77	1.46	24-Jun-23	24 Dec 21, 24 Jun 22, 24 Dec 22, 24 Jun 23
BROOK-W5	0.90	0.94	1.03	0.24	0.21	1 : 1.173	-4.27	9.45	66.43	71.48	1.34	20-May-22	Last trading day of Mar, June, Sept, Dec
BROOK-W6	0.55	0.37	1.03	2.39	0.65	1 : 1	50.05	16.50	66.43	2,730.62	1.87	12-Jul-24	Last trading day of Mar, June, Sept, Dec
BROOK-W7	0.53	0.35	1.03	4.39	1.30	1 : 1	52.97	77.67	66.43	682.79	1.94	12-Jul-26	Last trading day of Mar, June, Sept, Dec
BTS-W6	0.83	0.67	10.2	0.54	9.90	1 : 1	23.2	5.20	20.25	657.06	12.29	05-Sep-22	30 Sep 2021
BTS-W7	0.72	0.51	10.2	2.71	11.90	1 : 1	41.19	23.73	20.25	1,316.19	14.17	07-Nov-24	Last trading day of Mar, June, Sept, Dec
BTS-W8	0.69	0.31	10.2	4.75	14.90	1 : 1	122.03	52.84	20.25	2,632.38	14.78	21-Nov-26	Last trading day of Mar, June, Sept, Dec
B-W6	0.29	0.22	0.7	1.48	0.60	1 : 1.097	29.57	30.09	57.51	320.24	2.65	16-Aug-23	Last trading day of Mar, Sept

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	Market	Black Scholes											
BYD-W6	4.60	2.35	18.9	1.55	0.76	1 : 0.26471	95.36	-18.97	79.92	1,487.26	1.09	08-Sep-23	Last trading day of June, Dec
CEN-W5	1.51	1.36	3.62	4.22	2.14	1 : 1	11.17	0.83	47.91	372.38	2.40	12-May-26	Last trading day of Mar, June, Sept, Dec
CGD-W5	0.16	0.01	0.49	1.16	1.00	1 : 1	N/A	136.73	42.65	1,653.16	3.06	22-Apr-23	Last trading day of June, Dec
CGH-W4	0.67	0.64	1.77	2.27	1.25	1 : 1	5.02	8.47	53.50	1,001.37	2.64	30-May-24	Last trading day of May,Nov
CHAYO-W1	8.30	8.65	12.2	0.26	5.19	1 : 1.251	-4.05	13.25	43.47	16.60	1.84	27-May-22	Last trading day of Mar, June, Sept, Dec
CHAYO-W2	3.96	3.08	12.2	1.33	9.92	1 : 1.033	28.64	14.22	43.47	212.05	3.18	22-Jun-23	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.39	0.37	3.2	1.60	3.50	1 : 1	273.19	52.81	30.32	62.99	2.30	29-Sep-23	30 Sep 22, 29 Sep 23
DIMET-W4	0.20	0.17	0.57	1.60	0.50	1 : 1	14.79	22.81	81.25	806.55	2.85	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W2	0.91	0.41	11.3	1.77	18.00	1 : 1	124.1	67.35	35.30	205.00	12.42	30-Nov-23	Last trading day of May,Nov
D-W1	SP	0.01	0.22	3.54	0.03	1 : 1.2	-95.44	-6.67	20.73	40.00	424.80	05-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W4	0.82	0.6	2.06	2.28	2.00	1 : 1	35.75	36.89	58.08	191.89	2.51	02-Jun-24	20 Jul, 20 Nov , 20 Mar (2021-2023), 20 Mar 24,
EKH-W1	1.56	1.49	7.45	2.73	6.30	1 : 1	4.97	5.50	28.25	150.00	4.78	14-Nov-24	14 Nov 22, Last trading day of May, Nov
EMC-W6	0.12	0.09	0.27	1.65	0.15	1 : 1	31.53	0.00	52.44	4,216.75	2.25	15-Oct-23	15th of Apr,Oct
ERW-W3	0.90	0.7	3.16	2.31	3.00	1 : 1	27.74	23.42	34.10	359.63	3.51	14-Jun-24	14 Jun 2024
FLOYD-W1	0.56	0.31	1.65	2.27	2.00	1 : 1	80.97	55.15	48.68	90.00	2.95	30-May-24	Last trading day of May
ICN-W1	4.12	2.99	5.75	1.77	1.00	1 : 1	37.62	-10.96	68.92	225.00	1.40	30-Nov-23	Last trading day of Mar, Sept
III-W1	8.60	8.42	16.3	1.22	6.00	1 : 1	2.13	-10.43	44.68	140.92	1.90	13-May-23	every 6 months as from the issuance date of the
INSET-W1	3.26	2.55	5.75	1.67	2.00	1 : 1	28.06	-8.52	72.20	307.09	1.76	24-Oct-23	Last trading day of Mar, Sept
IP-W1	5.45	1.76	20.2	1.61	25.00	1 : 1	209.15	50.74	32.46	19.22	3.71	30-Sep-23	Last trading day of Mar, June, Sept, Dec
ITEL-W3	2.72	3.04	6.9	1.14	3.30	1 : 1	-10.56	-12.75	54.37	304.57	2.54	14-Apr-23	Last trading day of Mar, June, Sept, Dec
JCKH-W1	0.31	0.22	0.39	2.40	0.25	1 : 1	40.9	43.59	95.38	223.32	1.26	15-Jul-24	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.17	0	0.84	0.72	2.00	1 : 1	N/A	158.33	38.86	1,073.37	4.94	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	43.50	44.63	49.75	0.32	9.74	1 : 1.12893	-2.54	7.93	40.48	13.06	1.29	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	39.50	39.35	49.75	2.32	13.29	1 : 1.12893	0.39	6.89	40.48	43.49	1.42	18-Jun-24	30 Sep 20, 17 Jun 22
JMART-W5	16.00	11.15	49.75	3.43	62.29	1 : 1.12371	43.54	64.47	40.48	50.98	3.49	26-Jul-25	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
JMT-W3	21.60	20.98	62.75	0.23	41.01	1 : 1.02418	2.97	-0.23	36.47	85.86	2.98	16-May-22	31 Mar 21, 16 May 22
JMT-W4	10.30	7.25	62.75	2.85	90.00	1 : 1	42.15	59.84	36.47	70.50	6.09	27-Dec-24	Last trading day of Mar, June, Sept, Dec
J-W1	1.88	1.74	3.78	0.30	2.00	1 : 1	7.82	2.65	51.00	21.22	2.01	10-Jun-22	Last trading day of Mar, June, Sept, Dec
KUN-W1	0.46	0.35	2.66	2.18	2.80	1 : 1	32.4	22.56	31.83	120.00	5.78	28-Apr-24	27 Apr, 27 Oct of each year (2022, 2023, 2024)
K-W1	1.22	1.11	2.44	0.64	1.00	1 : 1	9.7	-9.02	65.13	115.21	2.00	11-Oct-22	30 Jun 21, 11 Oct 22
KWM-W1	1.90	1.74	3.6	1.36	1.50	1 : 1	8.91	-5.56	45.31	88.06	1.89	04-Jul-23	4 Jan, July of each year
LIT-W1	0.27	0.05	2.28	0.17	2.58	1.28849 : 1	405.85	24.87	64.41	157.10	8.44	25-Apr-22	25 of Jan, Apr, Jul, Oct
LIT-W2	1.20	0.81	2.28	2.95	2.00	1 : 1	47.26	40.35	64.41	36.91	1.90	31-Jan-25	25 Jun, Dec of each year
MACO-W3	0.29	0.17	0.82	3.52	1.55	1 : 1.294	73.02	160.17	52.17	1,352.97	3.66	29-Aug-25	Last trading day of Mar, June, Sept, Dec
MBK-W1	10.50	10.73	13	1.73	2.82	1 : 1.0653	-2.18	2.59	24.23	32.56	1.32	15-Nov-23	15th of each month
MBK-W2	10.30	10.3	13	2.23	2.91	1 : 1.0313	-0.02	1.66	24.23	36.10	1.30	15-May-24	15th of each month
MBK-W3	9.90	9.79	13	2.73	3.00	1 : 1	1.15	-0.77	24.23	61.69	1.31	15-Nov-24	15th of each month
META-W5	0.25	0.05	0.56	1.69	1.00	1 : 1	373.03	123.21	54.68	312.53	2.24	31-Oct-23	29 Oct 21, 31 Oct 22, 31 Oct 23
MILL-W4	0.22	N/A	1.19	0.38	1.74	1 : 1.268	N/A	81.51	45.24	405.44	6.86	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W6	0.33	0.2	1.19	2.25	1.50	1 : 1	69.14	53.78	45.24	868.07	3.61	23-May-24	30 Jun 21, 30 Dec 21, 30 Jun 22, 30 Dec 22, 30
MINT-W7	10.40	11.53	32.75	1.44	21.60	1 : 1	-9.79	-2.29	26.77	210.66	3.15	31-Jul-23	15th of Feb, May, Aug, Nov
MINT-W8	4.50	6.5	32.75	1.20	28.00	1 : 1	-30.75	-0.76	26.77	174.36	7.28	05-May-23	15th of Feb, May, Aug, Nov
MINT-W9	3.30	5.88	32.75	1.98	31.00	1 : 1	-43.86	4.73	26.77	160.32	9.92	15-Feb-24	15th of Feb, May, Aug, Nov
MORE-W2	0.37	0.17	1.8	0.66	2.00	1 : 1	119.94	31.67	42.68	543.35	4.86	21-Oct-22	21 Oct 21, 21 Oct 22
MVP-W1	3.94	3.66	5.5	1.37	1.20	1 : 1	7.56	-6.55	96.29	51.59	1.40	06-Jul-23	Last trading day of June, Dec
NER-W1	5.10	5.2	7.3	0.26	1.80	1 : 1	-1.92	-5.48	30.33	87.36	1.43	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEX-W2	20.00	25.08	19.2	1.24	1.00	1 : 1.56	-20.25	14.63	63.02	223.38	1.50	19-May-23	21 May 23
NOBLE-W2	0.89	0.02	6.25	1.89	7.60	1 : 1.053	3731.38	37.69	20.53	342.35	7.39	12-Jan-24	Last trading day of June, Dec
NRF-W1	2.38	0.5	7.55	1.26	10.00	1 : 1	378.75	63.97	36.15	67.79	3.17	26-May-23	15 Dec 21, 15 Jun 22, 15 Dec 22, 22 May 23
NUSA-W4	0.38	0.4	1.24	1.23	1.00	1 : 1	-4.52	11.29	73.05	1,909.34	3.26	17-May-23	Last trading day of May, Nov

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	Market	Black Scholes											
OTO-W1	5.05	7.67	14.6	2.77	3.00	1 : 1	-34.16	-44.86	104.00	280.00	2.89	29-Nov-24	31 May 23, 29 Nov 24
PACE-W2	SP	N/A	0.03	1.00	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
PACE-W3	SP	N/A	0.03	0.52	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PERM-W1	0.32	0.29	2.1	0.32	1.80	1 : 1	10.62	0.95	44.75	249.99	6.56	17-Jun-22	30 Sept 19, 17 Jun 22
PIMO-W2	1.45	1.29	3.36	1.22	1.75	1 : 1	12.83	-4.76	37.59	158.18	2.32	11-May-23	27 Jan 22, 27 Jul 22, 27 Jan 23, 6 May 23
PJW-W1	1.60	1.61	4.92	2.41	3.00	1 : 1	-0.87	-6.50	47.68	191.36	3.08	18-Jul-24	18 July 22, Last trading of May, Nov, 18 Jul 24
PLANB-W1	1.80	1.79	7.85	2.90	8.00	1 : 1	0.69	24.84	36.38	155.30	4.36	13-Jan-25	12 Apr, 12 Oct of 2022, 2023, 2024 and 13 Jan
PLANET-W1	0.92	0.76	2.52	1.74	2.00	1 : 1	20.71	15.87	60.37	124.33	2.74	19-Nov-23	Last trading day of Mar, June, Sept, Dec
PORT-W1	0.34	N/A	2.56	0.26	5.91	1 : 1.09999	N/A	158.51	24.26	46.00	8.28	27-May-22	Last trading day of June, Dec
PPPM-W4	0.44	0.59	0.49	2.44	0.44	1 : 2.28	-25.86	181.00	110.15	228.83	2.54	31-Jul-24	Last trading day of Oct
PRG-W1	6.05	4.96	11.5	2.73	5.00	1 : 1	21.9	-3.91	21.65	18.46	1.90	15-Nov-24	15th of each month
RICHY-W3	0.38	0.24	1.34	0.90	1.30	1 : 1	60.31	25.37	51.56	247.69	3.53	16-Jan-23	15th of Mar, June ,Sep, Dec
RS-W4	3.42	1.01	18.1	2.25	29.00	1 : 1	238.23	79.12	33.99	191.49	5.29	23-May-24	Last trading day of May,Nov
SAAM-W1	1.41	1.45	8	0.66	7.50	1 : 1	-2.7	11.38	53.15	29.98	5.67	20-Oct-22	17 Jan 22, 18 May 22, 19 Oct 22
SAAM-W2	1.28	1.72	8	2.66	11.00	1 : 1	-25.7	53.50	53.15	29.98	6.25	20-Oct-24	17 Jan 22, 18 May 22, 26 Oct 22, 17 May 23, 2
SABUY-W1	29.25	29.57	33.5	2.22	3.19	1 : 1.0203	-1.08	-3.24	64.92	58.30	1.17	10-May-24	10 Nov 21, 10 May 22, 10 Nov 22, 10 May 23, 1
SAMART-W3	1.35	0.46	6.35	2.24	10.00	1 : 1	193.6	78.74	36.54	167.71	4.70	17-May-24	Every 6 months from issuance Date, first exercis
SAMTEL-W1	1.33	0.86	7.45	2.24	12.00	1 : 1	54.4	78.93	46.30	103.00	5.60	17-May-24	Every 6 months from issuance Date, first exercis
SAWAD-W2	9.65	2.04	59.75	3.52	98.29	1 : 1.017	374.03	82.03	26.02	54.92	6.30	30-Aug-25	Last trading day of Feb, Aug
SCM-W1	1.61	1.32	7.1	1.83	9.00	1 : 1	21.62	49.44	61.36	200.00	4.41	21-Dec-23	21 Jun 22, 21 Dec 22, 21 Jun 23, 21 Dec 23
SCN-W1	0.47	0.16	2.14	0.90	2.50	1 : 1	194.82	38.79	38.34	120.00	4.55	14-Jan-23	Last trading day of Mar, June, Sept, Dec
SCN-W2	0.51	0.13	2.14	3.90	5.00	1 : 1	307.55	157.48	38.34	120.00	4.20	14-Jan-26	Last trading day of Mar, June, Sept, Dec
SDC-W1	0.30	0.14	0.45	1.27	0.50	1 : 1	120.46	77.78	85.06	1,731.04	1.50	01-Jun-23	Last trading day of June, Dec
SFLEX-W1	0.69	0.4	4.34	1.39	4.50	1 : 1	70.99	19.59	26.59	82.00	6.29	14-Jul-23	every 6 months as from the issuance date of the
SFLEX-W2	0.51	0.06	4.34	3.92	10.00	1 : 1	746.86	142.17	26.59	102.50	8.51	21-Jan-26	29 Jan 2026

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	Market	Black Scholes											
SIMAT-W3	0.82	0.04	3.94	3.24	21.79	1 : 1.3765	2044.01	652.41	51.32	37.81	6.61	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W5	1.98	1.8	3.94	2.53	2.00	1 : 1	10.3	1.02	51.32	159.35	1.99	02-Sep-24	2 Sep 24
SINGER-W2	32.50	31.95	42.25	1.16	12.72	1 : 1.10076	1.72	7.73	44.03	16.41	1.43	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMT-W3	1.42	1.5	4.86	2.36	4.00	1 : 1	-5.6	11.52	50.73	209.01	3.42	30-Jun-24	Last trading day of Mar, June, Sept, Dec
SNP-W2	14.50	15.07	16.5	1.24	1.00	1 : 1	-3.77	-6.06	22.58	3.42	1.14	18-May-23	Last trading day of June, Dec
SOLAR-W1	0.32	0.26	1.13	1.89	2.00	1 : 1	21.51	105.31	83.79	272.06	3.53	12-Jan-24	29 Jun 22, 12 Jan 24
SONIC-W1	2.72	2.66	4.12	1.16	1.00	1 : 1	2.1	-9.71	48.06	114.91	1.51	21-Apr-23	21 Oct 21, 21 Apr 22, 21 Oct 22, 21 Apr 23
SSP-W1 <i>SP</i>	0.46	0.05	12	0.00	12.00	1 : 1	911.47	3.83	30.13	64.04	26.09	22-Feb-22	Last Trading day of Nov, Feb
SSP-W2	1.65	0.72	12	3.25	20.00	1 : 1	128.68	80.42	30.13	253.55	7.27	22-May-25	Last Trading day of Feb, May, Aug, Nov
STARK-W1	0.78	0.64	4.32	2.87	5.00	1 : 1	22.06	33.80	35.72	3,968.80	5.54	03-Jan-25	Last trading day of Mar, June, Sept, Dec
STOWER-W3	0.04	0.03	0.07	1.30	0.08	1 : 1	55.22	71.43	141.08	13,157.76	1.75	10-Jun-23	Last trading day of Mar, June, Sept, Dec
SWC-W1	6.60	4.89	7.55	0.13	0.97	1 : 1.03	34.95	0.29	38.89	123.07	1.18	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4	0.03	0	2.98	0.07	9.00	1 : 1	N/A	203.02	49.22	205.93	99.33	19-Mar-22	Last trading day of June, Dec
TCC-W3	0.36	0.44	1.16	0.11	0.81	1 : 1.23886	-17.5	0.75	94.40	49.37	3.99	02-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.34	0.49	1.16	1.22	0.90	1 : 1.10801	-30.06	7.93	94.40	359.34	3.78	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.54	0.93	1.16	6.26	0.50	1 : 1	-41.74	-10.34	94.40	98.41	2.15	24-May-28	Last trading day of Jul
TFG-W3	1.29	0.33	4.64	2.23	5.50	1 : 1	289.64	46.34	24.40	524.37	3.60	14-May-24	Last trading day of May,Nov
TFI-W1	0.17	0.12	0.24	3.88	0.15	1 : 1	47.51	33.33	59.09	3,648.78	1.41	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3	0.17	0.08	0.43	1.58	0.50	1 : 1	111.12	55.81	62.72	1,944.51	2.53	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRUBB-W2	0.59	0.09	2.54	2.61	6.00	1 : 1	522.61	159.45	39.75	136.30	4.31	29-Sep-24	Last trading day of Mar, June, Sept, Dec
TWZ-W6	0.03	0.04	0.1	1.91	0.10	1 : 1	-28.74	30.00	102.21	4,964.48	3.33	18-Jan-24	18 Jul 22, 18 Jan 23, 18 Jul 23, 18 Jan 24
TWZ-W7	0.03	0.05	0.1	1.91	0.10	1 : 1	-37	30.00	102.21	2,088.76	3.33	18-Jan-24	18 Jul 22, 18 Jan 23, 18 Jul 23, 18 Jan 24
UPA-W2	0.39	0.23	0.69	0.93	0.50	1 : 1	66.61	28.99	68.05	2,021.72	1.77	28-Jan-23	Last trading day of Mar, June, Sept, Dec
UREKA-W2	1.45	1.44	2.58	1.35	1.00	1 : 1	0.95	-5.04	77.48	251.38	1.78	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.84	1.06	5.07	1 : 0.012	N/A	2.11	70.69	141,895.49	2.21	15-Mar-23	Last trading day of Mar, June, Sept, Dec

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											
VGI-W2	0.24	0.01	5.65	0.55	9.47	1 : 1.056	N/A	75.83	31.57	1,661.33	24.86	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.13	0.01	2.34	0.31	2.99	1 : 1.0023	853.47	33.54	30.08	1,011.62	18.04	14-Jun-22	30 Sep of each year
VL-W1	1.03	0.86	1.63	1.18	0.50	1 : 1	19.2	-6.13	35.62	233.31	1.58	27-Apr-23	27 Oct 21, 27 Apr 22, 27 Oct 22, 27 Apr 23
WAVE-W2	0.50	0.5	1.19	1.68	0.70	1 : 1	-0.18	0.84	60.48	158.66	2.38	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
W-W5	0.08	0	3.84	2.69	2.10	1 : 0.0667	N/A	-2.88	41.97	4,883.48	3.20	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
XPG-W4	9.00	10.77	2.34	2.15	0.82	1 : 6.621	-16.44	2115.04	113.44	243.26	1.72	17-Apr-24	Last trading day of Mar, June, Sept, Dec
ZIGA-W1	15.60	14.42	18.5	1.10	1.00	1 : 1	8.19	-10.27	75.77	126.77	1.19	31-Mar-23	Last trading day of Mar, Sept