

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	0.48	1.04	0.38		1 : 1	-41.92		76.70	404.69	3.71	08-Aug-22	Last Trading of June
AIE-W2	0.64	0.24	3.9	1.12	1.00	1 : 0.25	172.26	-14.49	48.96	1,046.44	1.52	04-May-23	31 Mar 22, 30 Sep 22, 4 May 23
AIT-W2	3.72	2.74	6.75	1.81	2.00	1 : 1	35.9	-15.26	52.40	515.79	1.81	12-Jan-24	Last trading day of Mar, Sept
AJA-W3	0.32	0.36	0.53	2.45	0.19	1 : 1.071	-10.03	-4.85	87.98	998.17	1.77	30-Aug-24	Last trading day of Mar, June, Sept, Dec
ALL-W1	0.38	0.29	2.74	0.41	2.55	1 : 1.1	29.76	7.43	33.13	139.07	7.93	17-Aug-22	Last trading day of Mar, Sept
ANAN-W1	0.36	0.13	1.38	1.74	1.65	1 : 1	177.32	45.65	32.88	833.25	3.83	15-Dec-23	14 Jun 22, Last trading day of Mar, June, Sept,
APURE-W3	1.52	1.19	6.1	2.77	6.96	1 : 1.00544	27.28	39.26	61.57	479.13	4.03	27-Dec-24	Last trading day of Mar, June, Sept, Dec
AQ-W5	0.01	0.02	0.03	2.72	0.03	1 : 1	-49.81	26.67	348.20	42,660.89	3.00	06-Dec-24	Last trading day of Mar, June, Sept, Dec
AS-W2	17.10	15.88	22.1	1.85	3.50	1 : 1	7.69	-6.79	64.90	47.88	1.29	24-Jan-24	25 Jun and 25 Dec of each year
BANPU-W4	4.96	4.77	11.1	0.53	5.00	1 : 1	4.03	-10.27	54.98	1,691.53	2.24	30-Sep-22	7/10/22
BANPU-W5	3.12	3.42	11.1	1.53	7.50	1 : 1	-8.73	-4.32	54.98	1,691.53	3.56	30-Sep-23	7/10/23
BCPG-W1	3.94	3.87	12	0.65	8.00	1 : 1	1.83	-0.50	24.06	14.43	3.05	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	4.08	3.72	12	1.65	8.00	1 : 1	9.7	0.67	24.06	89.24	2.94	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BC-W1	0.52	0.24	1.82	1.44	3.13	1 : 1.0213	118.18	102.69	66.62	101.39	3.57	29-Aug-23	Last trading day of Mar, June, Sept, Dec
BEYOND-W2	4.48	4.35	12.3	2.45	10.00	1 : 1	3.09	17.72	47.26	20.96	2.75	30-Aug-24	Every 3 months from the issuance date
BIZ-W1	2.10	2.61	9.65	0.62	7.00	1 : 1	-19.51	-5.70	57.22	40.00	4.60	02-Nov-22	2 May 22, 2 Nov 22
BKD-W2	0.25	0.01	2.5	0.70	4.88	1 : 1.02513	N/A	107.72	40.54	358.73	10.25	30-Nov-22	Last trading day of Nov
BM-W2	3.54	3.23	5.05	1.26	1.00	1 : 1	9.48	-10.10	41.91	114.77	1.43	24-Jun-23	24 Dec 21, 24 Jun 22, 24 Dec 22, 24 Jun 23
BROOK-W5	0.93	1.03	1	0.17	0.19	1 : 1.291	-9.59	16.01	66.26	71.48	1.39	21-May-22	Last trading day of Mar, June, Sept, Dec
BROOK-W6	0.46	0.43	1	2.31	0.59	1 : 1.101	6.36	5.51	66.26	2,730.62	2.39	12-Jul-24	Last trading day of Mar, June, Sept, Dec
BROOK-W7	0.44	0.44	1	4.31	1.18	1 : 1.102	0.95	68.32	66.26	682.79	2.50	12-Jul-26	Last trading day of Mar, June, Sept, Dec
BTS-W6	0.49	0.2	9.15	0.46	9.90	1 : 1	141.84	13.55	20.63	657.06	18.67	05-Sep-22	30 Sep 2021
BTS-W7	0.57	0.25	9.15	2.64	11.90	1 : 1	124.36	36.28	20.63	1,316.19	16.05	07-Nov-24	Last trading day of Mar, June, Sept, Dec
BTS-W8	0.53	0.14	9.15	4.67	14.90	1 : 1	271.61	68.63	20.63	2,632.38	17.26	21-Nov-26	Last trading day of Mar, June, Sept, Dec
B-W6	0.30	0.21	0.67	1.41	0.60	1 : 1.097	45.04	37.99	56.16	320.24	2.45	16-Aug-23	Last trading day of Mar, Sept

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	Market	Black Scholes											
BYD-W6	3.94	2.02	16.3	1.47	0.76	1 : 0.26471	95.49	-18.85	77.59	1,487.26	1.10	08-Sep-23	Last trading day of June, Dec
CEN-W5	1.28	1.2	3.38	4.15	2.14	1 : 1	6.25	1.18	47.19	372.38	2.64	12-May-26	Last trading day of Mar, June, Sept, Dec
CGD-W5	0.13	0	0.47	1.09	1.00	1 : 1	N/A	140.43	42.34	1,653.16	3.62	22-Apr-23	Last trading day of June, Dec
CGH-W4	0.40	0.37	1.35	2.19	1.25	1 : 1	7.01	22.22	53.69	1,001.37	3.38	30-May-24	Last trading day of May,Nov
CHAYO-W1	8.25	8.27	11.9	0.18	5.19	1 : 1.251	-0.29	16.21	42.81	16.60	1.80	27-May-22	Last trading day of Mar, June, Sept, Dec
CHAYO-W2	3.54	2.82	11.9	1.25	9.92	1 : 1.033	25.74	13.53	42.81	212.05	3.47	22-Jun-23	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.19	0.57	3.22	1.53	3.50	1 : 1	108.22	45.65	47.60	62.99	2.71	29-Sep-23	30 Sep 22, 29 Sep 23
DIMET-W4	0.24	0.2	0.61	1.53	0.50	1 : 1	22.65	21.31	79.89	806.55	2.54	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W2	0.65	0.2	9.3	1.70	18.00	1 : 1	223	100.54	38.25	205.00	14.31	30-Nov-23	Last trading day of May,Nov
ECF-W4	0.61	0.46	1.83	2.20	2.00	1 : 1	32.27	42.62	57.94	191.89	3.00	02-Jun-24	20 Jul, 20 Nov , 20 Mar (2021-2023), 20 Mar 24,
EE-W1	0.35	0.45	1.29	2.97	1.00	1 : 1	-22.48	4.65	67.90	1,389.98	3.69	10-Mar-25	10 Mar 25
EKH-W1	1.56	1.33	7.55	2.65	6.30	1 : 1	17.71	4.11	28.46	150.00	4.84	14-Nov-24	14 Nov 22, Last trading day of May, Nov
EMC-W6	0.11	0.07	0.24	1.57	0.15	1 : 1	51.58	8.33	51.96	4,216.75	2.18	15-Oct-23	15th of Apr,Oct
ERW-W3	0.85	0.72	3.2	2.24	3.00	1 : 1	18.5	20.31	33.86	359.63	3.76	14-Jun-24	14 Jun 2024
FLOYD-W1	0.48	0.26	1.6	2.19	2.00	1 : 1	83.76	55.00	46.93	90.00	3.33	30-May-24	Last trading day of May
HEMP-W2	0.38	0.36	6.6	1.94	15.00	1 : 1	4.57	133.03	55.10	177.82	17.37	27-Feb-24	Last trading day of Mar, June, Sept, Dec
ICN-W1	3.56	2.38	5	1.70	1.00	1 : 1	49.61	-8.80	66.66	225.00	1.40	30-Nov-23	Last trading day of Mar, Sept
III-W1	8.65	7.17	15.1	1.15	6.00	1 : 1	20.59	-2.98	44.41	140.92	1.75	13-May-23	every 6 months as from the issuance date of the
INSET-W1	3.12	2.37	5.6	1.59	2.00	1 : 1	31.39	-8.57	70.38	307.09	1.79	24-Oct-23	Last trading day of Mar, Sept
IP-W1	5.00	1.25	19.1	1.53	25.00	1 : 1	300.57	57.07	31.97	19.22	3.82	30-Sep-23	Last trading day of Mar, June, Sept, Dec
ITEL-W3	2.26	2.3	5.9	1.07	3.30	1 : 1	-1.77	-5.76	55.41	304.57	2.61	14-Apr-23	Last trading day of Mar, June, Sept, Dec
JCKH-W1	0.29	0.19	0.35	2.32	0.25	1 : 1	56.15	54.29	92.96	223.32	1.21	15-Jul-24	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.17	0	0.82	0.65	2.00	1 : 1	N/A	164.63	42.75	1,073.37	4.82	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	48.50	49.99	54.75	0.24	9.74	1 : 1.12893	-2.97	7.20	40.82	13.06	1.27	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	44.75	42.46	54.75	2.25	13.29	1 : 1.12893	5.4	6.78	40.82	43.49	1.38	18-Jun-24	30 Sep 20, 17 Jun 22

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	Market	Black Scholes											
JMART-W5	16.50	12.23	54.75	3.35	62.29	1 : 1.12371	34.9	49.35	40.82	50.98	3.73	26-Jul-25	Last trading day of Mar, June, Sept, Dec
JMT-W3	27.25	26.72	68.75	0.15	41.01	1 : 1.02418	1.97	-0.73	35.64	85.86	2.58	14-May-22	31 Mar 21, 16 May 22
JMT-W4	11.50	9.04	68.75	2.77	90.00	1 : 1	27.24	47.64	35.64	70.50	5.98	27-Dec-24	Last trading day of Mar, June, Sept, Dec
JUTHA-W1	0.45	0.43	1.03	0.53	0.50	1 : 1	3.78	-7.77	124.03	849.50	2.29	30-Sep-22	30 Mar 22, 30 Jun 22, 30 Sept 22
J-W1	1.98	2.13	4.18	0.22	2.00	1 : 1	-7.13	-4.78	50.62	21.22	2.11	10-Jun-22	Last trading day of Mar, June, Sept, Dec
KUN-W1	0.44	0.3	2.7	2.11	2.80	1 : 1	46.33	20.00	32.64	120.00	6.14	28-Apr-24	27 Apr, 27 Oct of each year (2022, 2023, 2024)
K-W1	1.08	0.99	2.28	0.56	1.00	1 : 1	9.14	-8.77	65.70	115.21	2.11	11-Oct-22	30 Jun 21, 11 Oct 22
KWM-W1	1.52	1.52	3.36	1.29	1.50	1 : 1	0.21	-10.12	46.03	88.06	2.21	04-Jul-23	4 Jan, July of each year
LIT-W1	0.13	0.01	2.16	0.10	2.58	1.28849 : 1	N/A	25.32	62.64	157.10	16.62	26-Apr-22	25 of Jan, Apr, Jul, Oct
LIT-W2	1.00	0.88	2.16	2.87	2.00	1 : 1	14	38.89	62.64	36.91	2.16	31-Jan-25	25 Jun, Dec of each year
MACO-W3	0.25	0.13	0.73	3.44	1.55	1 : 1.294	98.18	188.78	53.03	1,352.97	3.78	29-Aug-25	Last trading day of Mar, June, Sept, Dec
MBK-W1	10.00	9.9	12.2	1.65	2.82	1 : 1.0653	1.04	5.38	24.31	31.92	1.30	15-Nov-23	15th of each month
MBK-W2	9.70	9.49	12.2	2.15	2.91	1 : 1.0313	2.18	3.46	24.31	35.58	1.30	15-May-24	15th of each month
MBK-W3	9.20	9.02	12.2	2.66	3.00	1 : 1	1.94	0.00	24.31	59.11	1.33	15-Nov-24	15th of each month
META-W5	0.22	0.04	0.5	1.61	1.00	1 : 1	490.88	144.00	55.89	312.53	2.27	31-Oct-23	29 Oct 21, 31 Oct 22, 31 Oct 23
MILL-W4	0.22	N/A	1.21	0.31	1.74	1 : 1.268	N/A	78.07	45.09	405.44	6.97	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W6	0.36	0.19	1.21	2.18	1.50	1 : 1	90.49	53.72	45.09	868.07	3.36	23-May-24	30 Jun 21, 30 Dec 21, 30 Jun 22, 30 Dec 22, 30
MINT-W7	9.75	10.59	31.75	1.36	21.60	1 : 1	-7.91	-1.26	27.46	206.30	3.26	31-Jul-23	15th of Feb, May, Aug, Nov
MINT-W8	4.22	5.74	31.75	1.12	28.00	1 : 1	-26.52	1.48	27.46	174.33	7.52	05-May-23	15th of Feb, May, Aug, Nov
MINT-W9	3.26	5.35	31.75	1.91	31.00	1 : 1	-39.07	7.91	27.46	160.23	9.74	15-Feb-24	15th of Feb, May, Aug, Nov
MORE-W2	0.30	0.1	1.62	0.59	2.00	1 : 1	198.07	41.98	45.54	543.35	5.40	21-Oct-22	21 Oct 21, 21 Oct 22
MVP-W1	3.30	3.33	5.1	1.29	1.20	1 : 1	-0.87	-11.76	95.31	51.59	1.55	06-Jul-23	Last trading day of June, Dec
NER-W1	4.80	4.98	7.1	0.18	1.80	1 : 1	-3.64	-7.04	30.17	87.36	1.48	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEX-W2	17.60	21.77	16.8	1.16	1.00	1 : 1.56	-19.16	16.71	62.61	223.38	1.49	19-May-23	21 May 23
NOBLE-W2	0.58	0.03	5.1	1.81	7.60	1 : 1.053	1626.28	63.53	25.16	342.35	9.26	12-Jan-24	Last trading day of June, Dec

Monday, March 21, 2022

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	Market	Black Scholes											
NRF-W1	2.06	0.38	7.1	1.18	10.00	1 : 1	442.12	69.86	37.81	67.79	3.45	26-May-23	15 Dec 21, 15 Jun 22, 15 Dec 22, 22 May 23
NUSA-W4	0.53	0.63	1.42	1.16	0.88	1 : 1.135	-15.34	-0.72	72.76	1,909.34	3.04	17-May-23	Last trading day of May,Nov
OTO-W1	4.32	7.92	14	2.70	3.00	1 : 1	-45.44	-47.71	99.43	280.00	3.24	29-Nov-24	31 May 23, 29 Nov 24
PACE-W2	SP	N/A	0.03	0.93	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	0.44	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PERM-W1	0.56	0.52	2.5	0.24	1.80	1 : 1	6.77	-5.60	49.28	249.99	4.46	17-Jun-22	30 Sept 19, 17 Jun 22
PIMO-W2	1.43	1.26	3.34	1.14	1.75	1 : 1	13.63	-4.79	37.67	158.18	2.34	11-May-23	27 Jan 22, 27 Jul 22, 27 Jan 23, 6 May 23
PJW-W1	1.35	1.36	4.6	2.33	3.00	1 : 1	-1.05	-5.43	48.29	191.36	3.41	18-Jul-24	18 July 22, Last trading of May, Nov, 18 Jul 24
PLANB-W1	0.99	1.94	8	2.82	8.00	1 : 1	-49.04	12.38	35.43	155.30	8.08	13-Jan-25	12 Apr, 12 Oct of 2022, 2023, 2024 and 13 Jan
PLANET-W1	0.89	0.76	2.56	1.67	2.00	1 : 1	17.82	12.89	58.33	124.33	2.88	19-Nov-23	Last trading day of Mar, June, Sept, Dec
PORT-W1	0.31	N/A	2.52	0.18	5.91	1 : 1.09999	N/A	161.47	25.06	46.00	8.94	27-May-22	Last trading day of June, Dec
PPPM-W4	0.36	0.45	0.41	2.36	0.44	1 : 2.28	-19.8	216.32	108.83	228.83	2.60	31-Jul-24	Last trading day of Oct
PRG-W1	6.60	6.78	11.7	2.66	5.00	1 : 1	-2.59	-0.85	21.90	12.57	1.77	15-Nov-24	15th of each month
RICHY-W3	0.31	0.2	1.28	0.82	1.30	1 : 1	58.8	25.78	50.16	247.69	4.13	16-Jan-23	15th of Mar, June ,Sep, Dec
RS-W4	2.82	0.62	16.9	2.18	29.00	1 : 1	352.26	88.28	34.74	191.49	5.99	23-May-24	Last trading day of May,Nov
SAAM-W1	1.18	1.29	7.75	0.58	7.50	1 : 1	-8.23	12.00	54.27	29.98	6.57	20-Oct-22	17 Jan 22, 18 May 22, 19 Oct 22
SAAM-W2	1.19	1.63	7.75	2.59	11.00	1 : 1	-27.18	57.29	54.27	29.98	6.51	20-Oct-24	17 Jan 22, 18 May 22, 26 Oct 22, 17 May 23, 2
SABUY-W1	22.50	24.07	27	2.14	3.08	1 : 1.0549	-6.54	-5.54	65.54	58.30	1.27	10-May-24	10 Nov 21, 10 May 22, 10 Nov 22, 10 May 23, 1
SAMART-W3	1.16	0.38	5.9	2.16	10.00	1 : 1	204.41	89.15	38.59	167.71	5.09	17-May-24	Every 6 months from issuance Date, first exercis
SAMTEL-W1	1.14	1.05	8.1	2.16	12.00	1 : 1	8.69	62.22	47.23	103.00	7.11	17-May-24	Every 6 months from issuance Date, first exercis
SAWAD-W2	8.35	1.8	58.25	3.45	98.29	1 : 1.017	364.45	84.49	26.22	54.92	7.09	30-Aug-25	Last trading day of Feb, Aug
SCM-W1	1.15	0.88	6.4	1.75	9.00	1 : 1	30.18	58.59	62.13	200.00	5.57	21-Dec-23	21 Jun 22, 21 Dec 22, 21 Jun 23, 21 Dec 23
SCN-W1	0.35	0.26	2.36	0.82	2.50	1 : 1	33.26	20.76	42.01	120.00	6.74	14-Jan-23	Last trading day of Mar, June, Sept, Dec
SCN-W2	0.49	0.2	2.36	3.82	5.00	1 : 1	141.38	132.63	42.01	120.00	4.82	14-Jan-26	Last trading day of Mar, June, Sept, Dec
SDC-W1	0.30	0.13	0.44	1.20	0.50	1 : 1	133.02	81.82	87.07	1,731.04	1.47	01-Jun-23	Last trading day of June, Dec

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SFLEX-W1	0.62	0.43	4.4	1.32	4.50	1 : 1	43.11	16.36	26.99	82.00	7.10	14-Jul-23	every 6 months as from the issuance date of the
SFLEX-W2	0.46	0.07	4.4	3.84	10.00	1 : 1	607.45	137.73	26.99	102.50	9.57	21-Jan-26	29 Jan 2026
SIMAT-W3	0.71	0	3.34	3.16	21.79	1 : 1.3765	N/A	789.80	51.85	37.81	6.48	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W5	1.35	1.37	3.34	2.45	2.00	1 : 1	-1.34	0.30	51.85	159.35	2.47	02-Sep-24	2 Sep 24
SINGER-W2	39.00	39.17	49.5	1.08	12.72	1 : 1.10076	-0.42	4.93	43.86	16.41	1.40	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMT-W3	1.31	1.41	4.84	2.28	4.00	1 : 1	-7.17	9.71	50.71	209.01	3.69	30-Jun-24	Last trading day of Mar, June, Sept, Dec
SNP-W2	14.00	14.21	16	1.16	1.00	1 : 1	-1.5	-6.25	21.88	3.42	1.14	18-May-23	Last trading day of June, Dec
SOLAR-W1	0.39	0.27	1.19	1.81	2.00	1 : 1	42.04	100.84	82.91	272.06	3.05	12-Jan-24	29 Jun 22, 12 Jan 24
SONIC-W1	2.54	2.48	3.98	1.08	1.00	1 : 1	2.3	-11.06	48.38	114.91	1.57	21-Apr-23	21 Oct 21, 21 Apr 22, 21 Oct 22, 21 Apr 23
SSP-W2	1.70	0.7	11.9	3.17	20.00	1 : 1	143.72	82.35	31.02	253.55	7.00	22-May-25	Last Trading day of Feb, May, Aug, Nov
STARK-W1	0.78	0.73	4.56	2.79	5.00	1 : 1	7.3	26.75	35.28	3,968.80	5.85	03-Jan-25	Last trading day of Mar, June, Sept, Dec
STOWER-W3	0.02	0.03	0.08	1.22	0.08	1 : 1	-34.26	25.00	140.19	13,157.76	4.00	10-Jun-23	Last trading day of Mar, June, Sept, Dec
SWC-W1 <i>SP</i>	6.10	4.72	7.3	0.05	0.97	1 : 1.03	29.18	-3.23	37.58	123.07	1.23	09-Apr-22	Last business day of every 6 month after the iss
TCC-W3 <i>SP</i>	0.12	0.32	1.07	0.03	0.81	1 : 1.23886	-61.92	-16.56	91.16	49.37	11.05	02-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.29	0.4	1.07	1.15	0.90	1 : 1.10801	-27.8	12.74	91.16	359.34	4.09	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.53	0.84	1.07	6.18	0.50	1 : 1	-36.65	-3.74	91.16	98.41	2.02	24-May-28	Last trading day of Jul
TFG-W3	1.22	0.2	4.14	2.15	5.50	1 : 1	496.27	62.32	26.35	524.37	3.39	14-May-24	Last trading day of May,Nov
TFI-W1	0.17	0.1	0.22	3.80	0.15	1 : 1	67.71	45.45	59.41	3,648.78	1.29	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3	0.15	0.06	0.38	1.50	0.50	1 : 1	161.99	71.05	62.54	1,944.51	2.53	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRUBB-W2	0.63	0.27	3.58	2.53	6.00	1 : 1	132.58	85.20	43.31	136.30	5.68	29-Sep-24	Last trading day of Mar, June, Sept, Dec
TWZ-W6	0.02	0.04	0.09	1.83	0.10	1 : 1	-44.15	33.33	103.36	4,964.48	4.50	18-Jan-24	18 Jul 22, 18 Jan 23, 18 Jul 23, 18 Jan 24
TWZ-W7	0.03	0.04	0.09	1.83	0.10	1 : 1	-25.93	44.44	103.36	2,088.76	3.00	18-Jan-24	18 Jul 22, 18 Jan 23, 18 Jul 23, 18 Jan 24
UBIS-W1	0.59	0.9	4.5	1.93	7.00	1 : 1	-34.29	68.67	82.17	113.80	7.63	22-Feb-24	Last trading day of Mar, June, Sept, Dec
UPA-W2	0.31	0.18	0.6	0.86	0.50	1 : 1	76.57	35.00	71.66	2,021.72	1.94	28-Jan-23	Last trading day of Mar, June, Sept, Dec
UREKA-W2	1.20	1.03	2.08	1.27	1.00	1 : 1	16.04	5.77	76.52	251.38	1.73	29-Jun-23	Last trading day of Mar, June, Sept, Dec

Monday, March 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											
U-W4	0.01	0	1.69	0.98	5.07	1 : 0.012	N/A	2.40	69.41	141,895.49	2.03	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.15	N/A	5.1	0.48	9.47	1 : 1.056	N/A	93.53	32.25	1,661.33	35.90	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.31	0.05	2.7	0.23	2.99	1 : 1.0023	536.79	22.38	30.99	1,011.62	8.73	14-Jun-22	30 Sep of each year
VL-W1	0.85	0.82	1.54	1.10	0.50	1 : 1	3.09	-12.34	37.01	233.31	1.81	27-Apr-23	27 Oct 21, 27 Apr 22, 27 Oct 22, 27 Apr 23
WAVE-W2	0.32	0.22	0.76	1.60	0.70	1 : 1	45.3	34.21	63.43	158.66	2.38	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
W-W5	0.07	0	3.1	2.62	2.10	1 : 0.0667	N/A	-2.00	42.60	4,883.48	2.95	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
XPG-W4	7.35	8.63	2.02	2.08	0.82	1 : 6.621	-14.86	2014.16	109.12	243.26	1.82	17-Apr-24	Last trading day of Mar, June, Sept, Dec
ZIGA-W1	6.70	5.61	7.85	1.03	1.00	1 : 1	19.45	-1.91	90.58	126.77	1.17	31-Mar-23	Last trading day of Mar, Sept