

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	0.14	0.24	0.55	1.55		1 : 1	-42.26		76.13	605.92	3.93	08-Aug-22	Last Trading of June
AEC-W6	0.08	0.14	0.23	2.64	0.20	1 : 1	-42.14	21.74	155.52	1,530.31	2.88	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.03	0	0.63	0.36	1.00	1 : 1	N/A	63.49	45.32	671.57	21.00	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.59	0.88	3.42	1.58	2.80	1 : 1	-32.83	-0.88	43.80	139.99	5.80	17-Aug-22	Last trading day of Mar, Sept
APEX-W1	0.01	0	0.07	0.45	0.40	1 : 1	N/A	485.71	144.76	499.97	7.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.22	0.02	2.38	0.38	4.83	1 : 1.03582	855.87	116.07	66.75	95.83	11.21	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BCPG-W1	6.85	7.33	15.6	1.82	8.00	1 : 1	-6.58	-4.81	44.37	89.24	2.28	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.95	7.42	15.6	2.82	8.00	1 : 1	-6.34	-4.17	44.37	89.24	2.24	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.09	0	1.85	1.87	4.43	1 : 1.01689	N/A	146.49	23.76	358.73	20.90	30-Nov-22	Last trading day of Nov
BROOK-W5	0.15	0.11	0.42	1.33	0.25	1 : 1	34.89	-4.76	35.73	399.06	2.80	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.01	0	9.65	0.08	13.87	1 : 1.01	N/A	44.22	31.15	1,315.31	974.65	17-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W4	0.05	N/A	0.44	0.45	0.92	1 : 1.3087	N/A	157.64	54.10	96.85	11.52	01-Jul-21	Last trading day of June, Dec
B-W5	0.08	0.08	0.44	0.15	0.35	1 : 1	0.4	-2.27	54.10	290.56	5.50	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.01	0	0.6	0.44	2.75	1 : 1	N/A	360.00	39.25	1,652.87	60.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.69	0.36	2.00	1 : 1	N/A	191.30	32.31	1,445.60	69.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	2.84	2.78	8.8	1.35	6.19	1 : 1.05	2.31	2.74	49.27	210.00	3.25	27-May-22	Last trading day of Mar, June, Sept, Dec
CIG-W8	0.01	0	0.26	0.07	1.00	1 : 1	N/A	288.46	75.78	432.39	26.00	13-Feb-21	Last trading day of each month
CWT-W5	1.19	0.99	3.12	2.70	3.50	1 : 1	19.63	50.32	57.49	62.99	2.62	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	0.94	1.05	2.34	0.30	1.15	1 : 1	-10.65	-10.68	34.65	940.24	2.49	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.92	0.02	0.12	1.08	0.35	1 : 1.8679	4309.79	1786.80	111.12	0.47	0.24	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.03	0.03	0.12	2.70	0.50	1 : 1	-1.68	341.67	111.12	806.55	4.00	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	0.35	0.12	9.65	0.47	15.75	1 : 1	198.15	66.84	52.49	182.22	27.57	07-Jul-21	Last trading day of May,Nov
D-W1	0.56	0.24	3.72	1.12	4.00	1 : 1	134.84	22.58	21.49	40.00	6.64	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.01	N/A	1.36	0.09	5.00	1 : 1.0008	N/A	268.29	43.74	129.95	136.11	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	SP	0	1.14	0.05	1.85	1 : 1	N/A	63.16	57.67	554.43	114.00	06-Feb-21	Last Business Day of evert six month from the is

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	Market	Black Scholes											
EMC-W6	0.05	0.06	0.17	2.74	0.15	1 : 1	-16.08	17.65	76.15	4,216.75	3.40	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.39	0.32	0.92	1.01	0.50	1 : 1	21.81	-3.26	43.11	735.96	2.36	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.31	0.4	0.97	0.38	0.50	1 : 1.00828	-22.58	-17.06	61.79	110.18	3.15	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.07	0.02	0.32	1.06	1.00	1 : 0.5	302.38	117.19	112.68	98.12	2.29	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.95	1.41	6.55	2.32	6.00	1 : 1	38.46	21.37	40.78	152.33	3.36	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.03	0	2.88	0.34	5.00	1 : 1	N/A	74.65	41.82	249.99	96.00	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.37	0.26	2.88	0.58	3.00	1 : 1	41.91	17.01	41.82	250.00	7.78	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.20	0.32	1.22	1.82	2.00	1 : 1	-37.03	80.33	99.54	1,073.37	6.10	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	10.10	10.89	22.2	1.41	11.00	1 : 1	-7.21	-4.95	52.29	83.20	2.20	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	7.05	9.95	22.2	3.42	15.00	1 : 1	-29.12	-0.68	52.29	100.55	3.15	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	17.10	16.28	36.25	0.61	18.62	1 : 1.02031	5.01	-1.49	50.32	115.85	2.16	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	7.15	5.87	36.25	1.32	42.00	1 : 1	21.71	35.59	50.32	100.00	5.07	16-May-22	31 Mar 21, 16 May 22
J-W1	0.62	0.36	1.69	1.39	2.00	1 : 1	73.83	55.03	64.62	156.48	2.73	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.50	0	3.62	1.27	4.00	2 : 1	N/A	24.31	25.76	157.10	7.24	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.03	0	0.67	0.61	2.10	1 : 1	N/A	217.91	41.70	1,375.54	22.33	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	9.90	7.89	13	2.82	3.00	1 : 1	25.45	-0.77	42.16	67.79	1.31	15-Nov-23	15th of each month
MILL-W4	0.04	0.03	0.94	1.48	1.93	1 : 1.14	50.5	124.91	44.37	405.44	26.79	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.26	1.21	25.25	0.70	41.88	1 : 1.027	-78.44	68.69	58.07	230.85	99.74	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	7.50	10.4	25.25	2.53	21.60	1 : 1	-27.87	15.25	58.07	235.48	3.37	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.41	0.15	0.86	1.76	2.00	1 : 1	180.78	180.23	78.08	543.35	2.10	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.36	2.72	4.92	1.35	1.80	1 : 1	23.56	4.88	67.21	233.32	1.46	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.40	0.02	1 : 1	N/A	160.00		14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NEX-W2	4.72	5.91	5.2	2.33	1.00	1 : 1.56	-20.16	15.60	67.23	223.38	1.72	19-May-23	21 May 23
NFC-W1	0.96	0.82	3.4	0.90	6.48	1 : 1.00255	17.28	119.23	120.52	108.78	3.55	13-Dec-21	Last trading day of June, Dec
NVD-W1	0.11	0.01	2.48	0.49	7.86	1 : 1.018	970.23	225.36	75.78	276.12	22.95	15-Jul-21	Last trading day of May, Nov

Monday, January 18, 2021

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	Market	Black Scholes												
OCEAN-W3	0.26	0.11	0.99	1.07	1.00	1 : 1	145.99	27.27	36.33	603.22	3.81	13-Feb-22	13 Feb 2022	
PACE-W2	SP	0.01	N/A	0.03	2.10	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	1.61	0.25	1 : 1	N/A	800.00	1,167.36	1.50	29-Aug-22	29 Nov 19	
PDI-W1		0.21	0	8.15	0.32	33.00	1 : 1	N/A	307.48	59.14	75.33	38.81	14-May-21	15 May, 15 Nov
PDJ-W4	SP	0.17	0.35	1.38	0.05	1.00	1 : 1	-50.84	-15.22	53.32	51.19	8.12	06-Feb-21	7 Feb 21
PERM-W1		0.21	0.24	1.31	1.41	1.80	1 : 1	-12.84	53.44	72.80	250.00	6.24	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.59	0.33	3.38	1.35	5.91	1 : 1.09999	76.5	101.51	58.34	46.00	6.30	27-May-22	Last trading day of June, Dec
PPPM-W4		0.13	0.05	0.4	3.53	1.00	1 : 1	169.93	182.50	52.50	228.83	3.08	31-Jul-24	Last trading day of Oct
RWI-W2		0.11	0.02	1.2	0.97	1.50	1 : 1	449.01	34.17	21.56	318.15	10.91	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.03	0	6.65	0.33	14.80	1 : 1.014	N/A	124.73	49.03	335.43	224.77	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		10.40	15.76	68	4.62	100.00	1 : 1	-34.01	62.35	44.84	54.92	6.54	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.19	0.13	0.31	2.37	0.50	1 : 1	44.75	122.58	104.12	1,731.04	1.63	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.39	0.02	3.46	4.33	26.64	1 : 1.1261	1685.43	767.12	39.68	37.81	9.99	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		2.00	2.28	3.46	0.47	1.00	1 : 1	-12.45	-13.29	39.68	43.69	1.73	08-Jul-21	9 Jul 2021
SINGER-W1		18.90	18.29	25.75	0.26	7.00	1 : 1	3.31	0.58	61.41	12.11	1.36	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		12.30	12.78	25.75	2.25	14.00	1 : 1	-3.77	2.14	61.41	65.73	2.09	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.12	0.01	1.04	0.70	1.50	1 : 1	N/A	55.77	28.54	92.00	8.67	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		0.70	N/A	2.38	0.70	9.09	1 : 1.1	N/A	342.53	24.88	30.39	3.74	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.43	1.75	4.66	3.96	5.00	1 : 1	-18.13	37.98	65.91	3,968.80	3.26	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		3.80	2.53	4.96	1.22	1.00	1 : 1	50.15	-3.23	18.38	131.26	1.31	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	SP	0.01	N/A	0.5	0.03	1.79	1 : 1.12	N/A	291.20	51.38	400.00	56.00	29-Jan-21	Last trading day of Dec
TAPAC-W4		0.24	0	2.68	1.16	9.00	1 : 1	N/A	244.78	47.91	205.93	11.17	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.05	0.01	0.23	1.20	0.81	1 : 1.23886	291.22	337.72	80.28	92.20	5.70	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.06	0.03	0.23	2.32	0.90	1 : 1.10801	102.28	353.12	80.28	369.34	4.25	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.14	0.14	0.23	7.35	0.50	1 : 1	2.1	178.26	80.28	98.41	1.64	24-May-28	Last trading day of Jul

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	Market	Black Scholes											
TGPRO-W3	0.01	0.05	0.12	2.67	0.50	1 : 1	-81.02	325.00	153.10	1,944.51	12.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	0.08	0	4.18	0.16	5.00	1 : 1	N/A	21.53	21.38	97.28	52.25	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.10	0.1	0.36	0.36	0.25	1 : 1.00027	-0.03	-2.80	47.46	1,606.61	3.60	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.29	0.02	7.05	0.44	18.00	1 : 1	1085.28	159.43	66.24	112.00	24.31	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.21	0.2	1.19	0.20	0.99	1 : 1.006	4.81	1.18	56.56	160.98	5.70	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.23	0.06	0.79	2.44	1.00	1 : 1	266.9	55.70	26.77	295.38	3.43	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.44	2.15	6.00	1 : 0.01	N/A	3.17	36.63	141,895.49	1.44	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.80	0.96	7.1	1.65	10.00	1 : 1	-16.94	52.11	53.04	1,661.33	8.88	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.17	0.03	1.8	1.40	3.00	1 : 1.00086	455.07	76.01	31.11	1,011.62	10.60	14-Jun-22	30 Sep of each year
WAVE-W2	0.25	0.25	0.68	2.77	0.70	1 : 1	-1.06	39.71	68.22	158.66	2.72	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.26	0.21	2.52	0.96	3.84	1 : 1.303	21.35	81.80	61.57	124.97	12.63	02-Jan-22	Last Business Day of December of each year.
W-W3	0.13	N/A	0.26	0.41	1.00	1 : 2.8571	N/A	956.03	85.31	16.42	5.71	16-Jun-21	Last trading day of June, Dec
ZMICO-W4	0.16	N/A	1.02	3.25	2.70	1 : 2	N/A	360.78	53.00	413.03	12.75	17-Apr-24	Last trading day of Mar, June, Sept, Dec