

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	0.13	0.24	0.54	1.50		1 : 1	-45.39		74.12	605.92	4.15	08-Aug-22	Last Trading of June
AEC-W6	0.08	0.13	0.23	2.58	0.20	1 : 1	-36.5	21.74	133.03	1,530.31	2.88	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.03	0.01	0.7	0.30	1.00	1 : 1	N/A	47.14	47.98	671.57	23.33	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.80	1.18	3.56	1.52	2.55	1 : 1.1	-32.14	-6.64	43.63	139.99	4.90	17-Aug-22	Last trading day of Mar, Sept
APEX-W1	0.01	0	0.05	0.39	0.40	1 : 1	N/A	720.00	144.59	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.21	0.01	2.32	0.32	4.83	1 : 1.03582	N/A	121.31	60.58	95.83	11.44	04-Jun-21	Last trading day of Mar, June, Sept, Dec
BCPG-W1	6.80	6.77	15	1.76	8.00	1 : 1	0.4	-1.33	43.65	89.24	2.21	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.80	6.89	15	2.76	8.00	1 : 1	-1.35	-1.33	43.65	89.24	2.21	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.09	0	1.77	1.81	4.43	1 : 1.01689	N/A	157.70	24.39	358.73	20.00	30-Nov-22	Last trading day of Nov
BROOK-W5	0.16	0.12	0.43	1.28	0.25	1 : 1	32.54	-4.65	34.81	399.06	2.69	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5 <i>SP</i>	0.01	0	9.5	0.02	13.87	1 : 1.01	N/A	46.51	30.93	1,315.31	959.50	17-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W4	0.06	N/A	0.47	0.39	0.92	1 : 1.3087	N/A	142.01	55.26	96.85	10.25	01-Jul-21	Last trading day of June, Dec
B-W5	0.08	0.1	0.47	0.10	0.35	1 : 1	-20.42	-8.51	55.26	290.56	5.88	16-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.01	0	0.58	0.38	2.75	1 : 1	N/A	375.86	41.55	1,652.87	58.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.68	0.30	2.00	1 : 1	N/A	195.59	30.44	1,445.60	68.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	5.25	4.92	11.8	1.30	6.19	1 : 1.05	6.72	-3.20	49.35	210.00	2.36	27-May-22	Last trading day of Mar, June, Sept, Dec
CIG-W8 <i>SP</i>	0.01	0	0.27	0.01	1.00	1 : 1	N/A	274.07	75.11	432.39	27.00	13-Feb-21	Last trading day of each month
CWT-W5	1.33	1.28	3.62	2.64	3.50	1 : 1	4.22	33.43	56.21	62.99	2.72	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	0.99	1.06	2.34	0.24	1.15	1 : 1	-6.16	-8.55	32.43	940.24	2.36	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.92	0.02	0.11	1.03	0.35	1 : 1.8679	5716.23	1966.22	114.77	0.47	0.22	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.03	0.03	0.11	2.64	0.50	1 : 1	7.53	381.82	114.77	806.55	3.67	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	0.88	0.32	11.8	0.41	15.75	1 : 1	174.18	40.93	51.46	182.22	13.41	07-Jul-21	Last trading day of May,Nov
D-W1	0.70	0.24	3.72	1.07	4.00	1 : 1	196.43	26.34	22.80	40.00	5.31	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3 <i>SP</i>	0.01	0	1.38	0.03	5.00	1 : 1.0008	N/A	262.95	41.31	129.95	138.11	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
EMC-W6	0.05	0.06	0.17	2.68	0.15	1 : 1	-15.07	17.65	75.92	4,216.75	3.40	15-Oct-23	15th of Apr,Oct

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	Market	Black Scholes											
GLOCON-W4	0.53	0.36	0.98	0.95	0.50	1 : 1	47.58	5.10	39.69	735.96	1.85	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.29	0.25	0.79	0.32	0.50	1 : 1.00828	14.19	-0.52	61.01	110.18	2.75	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.06	0.01	0.23	1.01	1.00	1 : 0.5	N/A	180.43	114.27	98.12	1.92	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.70	1.36	6.4	2.26	6.00	1 : 1	24.65	20.31	42.18	152.33	3.76	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.06	0.01	3.32	0.28	5.00	1 : 1	392.13	52.41	43.51	249.99	55.33	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.57	0.49	3.32	0.53	3.00	1 : 1	17.14	7.53	43.51	250.00	5.82	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.13	0.26	1.14	1.76	2.00	1 : 1	-49.51	86.84	94.60	1,073.37	8.77	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	13.60	13.07	24.9	1.35	11.00	1 : 1	4.06	-1.20	48.11	83.20	1.83	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	11.00	11.57	24.9	3.36	15.00	1 : 1	-4.9	4.42	48.11	100.55	2.26	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	21.90	20.51	41	0.55	18.62	1 : 1.02031	6.75	-1.19	49.11	115.85	1.91	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	7.55	8.05	41	1.27	42.00	1 : 1	-6.27	20.85	49.11	100.00	5.43	16-May-22	31 Mar 21, 16 May 22
J-W1	1.97	1.28	3.06	1.33	2.00	1 : 1	54.15	29.74	77.52	156.48	1.55	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.80	0.03	4.12	1.21	4.00	2 : 1	2203.25	16.50	30.03	157.10	5.15	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.02	0	0.66	0.55	2.10	1 : 1	N/A	221.21	37.24	1,375.54	33.00	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	9.55	7.75	12.8	2.77	3.00	1 : 1	23.22	-1.95	41.23	63.85	1.34	15-Nov-23	15th of each month
MILL-W4	0.04	0.01	0.91	1.42	1.93	1 : 1.14	292.71	132.79	39.87	405.44	25.94	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.68	1.61	28	0.64	41.88	1 : 1.027	-57.78	53.40	56.03	230.85	42.29	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	8.20	12.13	28	2.47	21.60	1 : 1	-32.38	6.43	56.03	235.48	3.41	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.38	0.11	0.82	1.70	2.00	1 : 1	260.15	190.24	72.90	543.35	2.16	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.22	2.72	4.94	1.29	1.80	1 : 1	18.49	1.62	63.49	233.32	1.53	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.34	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	4.64	5.96	5.25	2.27	1.00	1 : 1.56	-22.2	11.59	63.36	223.38	1.77	19-May-23	21 May 23
NFC-W1	0.84	0.69	3.28	0.84	6.48	1 : 1.00255	21.62	123.59	117.40	108.78	3.91	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	2.12	0.21	7.7	2.93	8.00	1 : 1	886.3	31.43	48.06	342.35	3.63	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.15	0.01	2.48	0.43	7.86	1 : 1.018	N/A	227.00	74.96	276.12	16.83	15-Jul-21	Last trading day of May, Nov

Monday, February 08, 2021

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	Market	Black Scholes											
OCEAN-W3	0.27	0.13	1.04	1.01	1.00	1 : 1	110.12	22.12	38.79	603.22	3.85	13-Feb-22	13 Feb 2022
PACE-W2	SP	N/A	0.03	2.04	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	1.55	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1		0	8.8	0.26	33.00	1 : 1	N/A	277.95	47.79	75.33	33.85	14-May-21	15 May, 15 Nov
PERM-W1		0.27	1.4	1.35	1.80	1 : 1	18.58	51.43	72.22	250.00	4.38	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.27	3.28	1.30	5.91	1 : 1.09999	148.17	110.64	56.28	46.00	5.39	27-May-22	Last trading day of June, Dec
PPPM-W4		0.04	0.38	3.48	1.00	1 : 1	213.07	197.37	52.86	228.83	2.92	31-Jul-24	Last trading day of Oct
RWI-W2		0.01	1.18	0.91	1.50	1 : 1	773.15	38.14	21.21	318.15	9.08	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0	6.75	0.27	14.80	1 : 1.014	N/A	121.53	47.70	335.43	171.11	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		13.95	66.75	4.56	100.00	1 : 1	24.74	75.88	42.61	54.92	3.84	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.11	0.29	2.31	0.50	1 : 1	77.37	141.38	100.54	1,731.04	1.45	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.02	3.9	4.28	26.64	1 : 1.1261	2185.91	669.60	36.96	37.81	9.76	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		2.69	3.9	0.41	1.00	1 : 1	-10.76	-12.82	36.96	43.69	1.63	08-Jul-21	9 Jul 2021
SINGER-W1		22.67	30.25	0.20	7.00	1 : 1	1.01	-1.16	61.95	12.11	1.32	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		16.31	30.25	2.20	14.00	1 : 1	8.54	4.79	61.95	65.73	1.71	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0	1.08	0.64	1.50	1 : 1	N/A	52.78	24.24	92.00	7.20	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		N/A	2.58	0.64	9.09	1 : 1.1	N/A	307.45	25.17	30.39	4.05	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.56	4.34	3.90	5.00	1 : 1	-19.63	44.01	65.43	3,968.80	3.47	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		3.1	5.75	1.16	1.00	1 : 1	50.28	-1.57	22.51	131.26	1.23	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0	2.6	1.10	9.00	1 : 1	N/A	255.00	46.29	205.93	11.30	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.01	0.24	1.14	0.81	1 : 1.23886	320.98	318.49	78.34	92.20	5.95	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.03	0.24	2.26	0.90	1 : 1.10801	69.76	329.17	78.34	369.34	5.32	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.14	0.24	7.29	0.50	1 : 1	-7.63	162.50	78.34	98.41	1.85	24-May-28	Last trading day of Jul
TFI-W1		0.11	0.16	4.91	0.15	1 : 1	-44.23	31.25	181.66	6,142.50	2.67	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.04	0.11	2.61	0.50	1 : 1	-76.56	363.64	143.50	1,944.51	11.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec

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TNITY-W1	0.01	0	4.2	0.11	5.00	1 : 1	N/A	19.29	20.71	97.28	420.00	20-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.08	0.09	0.35	0.30	0.25	1 : 1.00027	-9.93	-5.74	39.08	1,606.61	4.38	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.25	0.01	5.65	0.38	18.00	1 : 1	N/A	223.01	74.24	112.00	22.60	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.38	0.34	1.39	0.15	0.99	1 : 1.006	12.26	-1.16	59.55	160.98	3.68	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.23	0.06	0.79	2.39	1.00	1 : 1	283.43	55.70	27.08	295.38	3.43	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.39	2.10	6.00	1 : 0.01	N/A	3.32	36.56	141,895.49	1.39	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.78	0.94	7.1	1.59	10.00	1 : 1	-16.85	51.83	53.57	1,661.33	9.10	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.17	0.02	1.69	1.35	3.00	1 : 1.00086	751.3	87.47	31.76	1,011.62	9.95	14-Jun-22	30 Sep of each year
WAVE-W2	0.24	0.2	0.62	2.72	0.70	1 : 1	22.04	51.61	62.61	158.66	2.58	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.26	0.13	2.34	0.90	3.84	1 : 1.303	104.48	98.11	60.52	124.97	11.73	02-Jan-22	Last Business Day of December of each year.
W-W3	0.12	N/A	0.27	0.35	1.00	1 : 2.8571	N/A	899.46	79.22	16.42	6.43	16-Jun-21	Last trading day of June, Dec
W-W5	0.15	0.14	0.27	3.73	0.14	1 : 1	8.99	7.41	79.22	4,883.48	1.80	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZMICO-W4	0.29	0.07	1.19	3.19	2.70	1 : 2	309.69	302.52	54.38	413.03	8.21	17-Apr-24	Last trading day of Mar, June, Sept, Dec