

Monday, February 15, 2021

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	1.48		1 : 1	-45.39		72.17	605.92	4.15	08-Aug-22	Last Trading of June
AEC-W6	0.09	0.15	0.26	2.56	0.20	1 : 1	-38.15	11.54	132.97	1,530.31	2.89	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.02	0	0.69	0.28	1.00	1 : 1	N/A	47.83	47.59	671.57	34.50	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	1.10	1.33	3.76	1.50	2.55	1 : 1.1	-17.11	-3.36	43.62	139.99	3.76	17-Aug-22	Last trading day of Mar, Sept
APEX-W1	0.01	0	0.05	0.37	0.40	1 : 1	N/A	720.00	146.33	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.22	0	2.36	0.30	4.83	1 : 1.03582	N/A	117.93	57.71	95.83	11.11	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2	4.74	4.56	7.4	2.94	3.50	1 : 1	3.9	11.35	94.00	82.64	1.56	24-Jan-24	25 Jun and 25 Dec of each year
BCPG-W1	6.90	7.22	15.5	1.74	8.00	1 : 1	-4.43	-3.87	43.73	89.24	2.25	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.95	7.33	15.5	2.74	8.00	1 : 1	-5.14	-3.55	43.73	89.24	2.23	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.11	0	1.75	1.79	4.43	1 : 1.01689	N/A	161.83	24.28	358.73	16.18	30-Nov-22	Last trading day of Nov
BROOK-W5	0.21	0.18	0.49	1.26	0.25	1 : 1	19.06	-6.12	41.92	399.06	2.33	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5 <i>SP</i>	0.01	N/A	9.4	0.01	13.87	1 : 1.01	N/A	48.08	29.42	1,315.31	949.40	17-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W4	0.05	N/A	0.46	0.37	0.92	1 : 1.3087	N/A	145.10	55.16	96.85	12.04	01-Jul-21	Last trading day of June, Dec
B-W5	0.08	0.09	0.46	0.08	0.35	1 : 1	-12.91	-6.52	55.16	290.56	5.75	16-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.01	0	0.58	0.36	2.75	1 : 1	N/A	375.86	41.56	1,652.87	58.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.68	0.28	2.00	1 : 1	N/A	195.59	29.92	1,445.60	68.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	4.98	4.38	11.1	1.28	6.19	1 : 1.05	13.7	0.66	48.86	210.00	2.34	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.35	1.26	3.58	2.62	3.50	1 : 1	7.1	35.47	56.31	62.99	2.65	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	1.08	1.15	2.44	0.22	1.15	1 : 1	-5.74	-8.61	26.67	940.24	2.26	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.92	0.02	0.11	1.01	0.35	1 : 1.8679	5737.46	1966.22	115.75	0.47	0.22	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.03	0.03	0.11	2.62	0.50	1 : 1	7.56	381.82	115.75	806.55	3.67	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	1.68	0.4	12.4	0.39	15.75	1 : 1	318.09	40.56	51.37	182.22	7.38	07-Jul-21	Last trading day of May,Nov
D-W1	0.72	0.27	3.8	1.05	4.00	1 : 1	167.32	24.21	22.62	40.00	5.28	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3 <i>SP</i>	0.01	0	1.49	0.01	5.00	1 : 1.0008	N/A	236.15	41.35	129.95	149.12	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
EMC-W6	0.05	0.05	0.16	2.66	0.15	1 : 1	-7.41	25.00	76.46	4,216.75	3.20	15-Oct-23	15th of Apr,Oct

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	Market	Black Scholes											
GLOCON-W4	0.54	0.37	0.99	0.93	0.50	1 : 1	47.54	5.05	39.69	735.96	1.83	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.33	0.29	0.84	0.30	0.50	1 : 1.00828	13.03	-1.69	58.61	110.18	2.57	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.04	0.01	0.22	0.99	1.00	1 : 0.5	N/A	186.36	112.89	98.12	2.75	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.89	1.61	6.85	2.24	6.00	1 : 1	17.23	15.18	43.05	152.33	3.62	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.05	0	3.14	0.27	5.00	1 : 1	N/A	60.83	40.85	249.99	62.80	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.51	0.36	3.14	0.51	3.00	1 : 1	41.18	11.78	40.85	250.00	6.16	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.15	0.26	1.16	1.74	2.00	1 : 1	-42.14	85.34	94.56	1,073.37	7.73	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	15.40	15.17	27.25	1.33	11.00	1 : 1	1.5	-3.12	48.97	83.20	1.77	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	12.90	13.51	27.25	3.34	15.00	1 : 1	-4.52	2.39	48.97	100.55	2.11	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	21.80	19.82	40.25	0.53	18.62	1 : 1.02031	10	0.44	46.89	115.85	1.88	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	7.30	7.22	40.25	1.25	42.00	1 : 1	1.06	22.48	46.89	100.00	5.51	16-May-22	31 Mar 21, 16 May 22
J-W1	1.93	1.22	2.98	1.32	2.00	1 : 1	58.76	31.88	77.12	156.48	1.54	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.85	0.04	4.2	1.19	4.00	2 : 1	2069.45	15.48	29.95	157.10	4.94	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.02	0	0.68	0.53	2.10	1 : 1	N/A	211.76	36.98	1,375.54	34.00	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	10.30	8.33	13.4	2.75	3.00	1 : 1	23.69	-0.75	41.51	63.85	1.30	15-Nov-23	15th of each month
MILL-W4	0.04	0.01	0.91	1.40	1.93	1 : 1.14	N/A	132.79	39.62	405.44	25.94	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	0.64	1.68	29	0.62	41.88	1 : 1.027	-61.93	47.87	55.33	230.85	46.54	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	8.80	12.81	29	2.45	21.60	1 : 1	-31.3	4.83	55.33	235.48	3.30	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.39	0.09	0.83	1.68	2.00	1 : 1	336.79	187.95	67.36	543.35	2.13	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.22	2.74	4.98	1.27	1.80	1 : 1	17.55	0.80	60.37	233.32	1.55	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.32	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	4.60	5.96	5.25	2.25	1.00	1 : 1.56	-22.84	10.40	62.59	223.38	1.78	19-May-23	21 May 23
NFC-W1	0.76	0.65	3.18	0.82	6.48	1 : 1.00255	17.34	128.11	118.32	108.78	4.19	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	2.06	0.2	7.65	2.91	8.00	1 : 1	915.95	31.50	48.17	342.35	3.71	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.14	0.01	2.5	0.41	7.86	1 : 1.018	N/A	223.96	74.46	276.12	18.18	15-Jul-21	Last trading day of May, Nov

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	Market	Black Scholes											
OCEAN-W3	0.28	0.14	1.08	0.99	1.00	1 : 1	95.21	18.52	38.99	603.22	3.86	13-Feb-22	13 Feb 2022
PACE-W2	SP	N/A	0.03	2.02	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	1.53	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1		N/A	8.45	0.24	33.00	1 : 1	N/A	293.85	44.18	75.33	30.18	14-May-21	15 May, 15 Nov
PERM-W1		0.27	1.41	1.33	1.80	1 : 1	56.94	58.16	72.56	250.00	3.28	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.25	3.24	1.28	5.91	1 : 1.09999	203.63	116.08	56.33	46.00	4.75	27-May-22	Last trading day of June, Dec
PPPM-W4		0.04	0.38	3.46	1.00	1 : 1	238.67	197.37	51.13	228.83	2.92	31-Jul-24	Last trading day of Oct
RWI-W2		0.05	1.33	0.89	1.50	1 : 1	311.95	27.82	23.99	318.15	6.65	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0	6.95	0.25	14.80	1 : 1.014	N/A	114.97	48.45	335.43	234.91	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		13.97	67.25	4.54	100.00	1 : 1	23.08	74.28	42.20	54.92	3.91	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.11	0.29	2.29	0.50	1 : 1	72.74	137.93	99.19	1,731.04	1.53	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.05	4.56	4.26	26.64	1 : 1.1261	1212.56	560.09	38.35	37.81	8.56	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		3.3	4.56	0.39	1.00	1 : 1	-11.47	-14.04	38.35	43.69	1.56	08-Jul-21	9 Jul 2021
SINGER-W1		22.67	30.25	0.18	7.00	1 : 1	1.02	-1.16	60.79	12.11	1.32	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		16.22	30.25	2.18	14.00	1 : 1	10.35	5.45	60.79	65.73	1.69	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0	1.09	0.62	1.50	1 : 1	N/A	51.38	23.82	92.00	7.27	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		N/A	2.62	0.62	9.09	1 : 1.1	N/A	299.39	24.99	30.39	4.37	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.52	4.28	3.88	5.00	1 : 1	-14.57	47.20	65.59	3,968.80	3.29	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		3.03	5.65	1.14	1.00	1 : 1	49.61	-1.95	22.43	131.26	1.24	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0	2.54	1.08	9.00	1 : 1	N/A	263.78	45.29	205.93	10.58	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.01	0.24	1.12	0.81	1 : 1.23886	478.6	323.65	77.66	92.20	4.96	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.03	0.24	2.24	0.90	1 : 1.10801	108.61	333.79	77.66	369.34	4.43	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.14	0.24	7.27	0.50	1 : 1	0.41	166.67	77.66	98.41	1.71	24-May-28	Last trading day of Jul
TFI-W1		0.11	0.16	4.89	0.15	1 : 1	-34.73	37.50	179.32	6,142.50	2.29	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.05	0.12	2.59	0.50	1 : 1	-56.19	333.33	139.92	1,944.51	6.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
TNITY-W1	0.01	0	4.2	0.09	5.00	1 : 1	N/A	19.29	19.71	97.28	420.00	20-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.08	0.07	0.33	0.28	0.25	1 : 1.00027	10.37	-0.02	39.93	1,606.61	4.13	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.33	0.01	5.95	0.36	18.00	1 : 1	N/A	208.07	72.43	112.00	18.03	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.44	0.45	1.53	0.13	0.99	1 : 1.006	-2.28	-6.31	59.53	160.98	3.50	02-Apr-21	Last trading day of June, Dec
UREKA-W2	0.22	0.05	0.79	2.37	1.00	1 : 1	334.37	54.43	24.34	295.38	3.59	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.38	2.08	6.00	1 : 0.01	N/A	3.36	36.68	141,895.49	1.38	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.75	0.88	7	1.57	10.00	1 : 1	-14.55	53.57	52.62	1,661.33	9.33	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.17	0.02	1.65	1.33	3.00	1 : 1.00086	907.22	92.02	31.86	1,011.62	9.71	14-Jun-22	30 Sep of each year
WAVE-W2	0.24	0.19	0.61	2.70	0.70	1 : 1	28.19	54.10	61.47	158.66	2.54	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.40	0.18	2.54	0.88	3.84	1 : 1.303	125.16	87.31	59.13	124.97	8.27	02-Jan-22	Last Business Day of December of each year.
W-W3	0.13	N/A	0.28	0.33	1.00	1 : 2.8571	N/A	867.33	78.59	16.42	6.15	16-Jun-21	Last trading day of June, Dec
W-W5	0.14	0.14	0.28	3.71	0.14	1 : 1	-2.33	0.00	78.59	4,883.48	2.00	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZMICO-W4	0.71	0.36	1.55	3.17	2.70	1 : 2	99.14	240.00	57.57	413.03	4.37	17-Apr-24	Last trading day of Mar, June, Sept, Dec