

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	0.21	0.47	1.42		1 : 1	-33.12		70.61	605.92	3.36	08-Aug-22	Last Trading of June
AEC-W6	0.13	0.21	0.36	2.50	0.20	1 : 1	-37.35	-8.33	129.67	1,530.31	2.77	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.04	0.01	0.77	0.23	1.00	1 : 1	N/A	35.06	49.16	671.57	19.25	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.96	1.2	3.64	1.44	2.55	1 : 1.1	-19.71	-4.08	49.25	139.99	4.17	17-Aug-22	Last trading day of Mar, Sept
APEX-W1 <i>SP</i>	0.01	0	0.05	0.31	0.40	1 : 1	N/A	720.00	153.73	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.60	0.09	3.3	0.24	4.83	1 : 1.03582	588.32	66.76	71.66	95.83	5.70	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2	4.06	3.31	6.85	2.88	3.50	1 : 1	22.81	10.36	83.59	82.64	1.69	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3	0.20	0.17	0.37	0.94	0.25	1 : 1	18.53	21.62	100.68	240.47	1.85	14-Feb-22	Last trading day of June, Dec
BCPG-W1	6.65	6.58	14.8	1.68	8.00	1 : 1	0.99	-1.01	39.08	89.24	2.23	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.65	6.73	14.8	2.68	8.00	1 : 1	-1.21	-1.01	39.08	89.24	2.23	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.14	0	1.76	1.73	4.43	1 : 1.01689	N/A	162.07	23.80	358.73	12.78	30-Nov-22	Last trading day of Nov
BROOK-W5	0.20	0.18	0.49	1.20	0.25	1 : 1	13.2	-8.16	44.95	399.06	2.45	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4	0.12	N/A	0.44	0.32	0.92	1 : 1.3087	N/A	178.46	56.64	96.85	4.80	01-Jul-21	Last trading day of June, Dec
B-W5 <i>SP</i>	0.06	0.08	0.44	0.02	0.35	1 : 1	-20.79	-6.82	56.64	290.56	7.33	16-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.01	0	0.56	0.30	2.75	1 : 1	N/A	392.86	38.40	1,652.87	56.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	N/A	0.7	0.22	2.00	1 : 1	N/A	187.14	30.56	1,445.60	70.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	4.60	4.36	11.1	1.22	6.19	1 : 1.05	5.47	-2.93	53.86	210.00	2.53	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.42	1.14	3.56	2.56	3.50	1 : 1	24.83	38.20	53.36	62.99	2.51	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	0.98	1.03	2.32	0.17	1.15	1 : 1	-4.65	-8.19	27.08	940.24	2.37	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.92	0.01	0.11	0.95	0.35	1 : 1.8679	6358.24	1966.22	119.43	0.47	0.22	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.03	0.03	0.11	2.56	0.50	1 : 1	5.26	381.82	119.43	806.55	3.67	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	1.15	0.48	13.1	0.33	15.75	1 : 1	141.92	29.01	53.11	182.22	11.39	07-Jul-21	Last trading day of May,Nov
D-W1	1.06	0.73	4.12	0.99	4.00	1 : 1	45.33	22.82	47.74	40.00	3.89	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6	0.06	0.06	0.17	2.61	0.15	1 : 1	6.58	23.53	74.10	4,216.75	2.83	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.38	0.25	0.83	0.87	0.50	1 : 1	51.08	6.02	42.59	735.96	2.18	20-Jan-22	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
HPT-W1	0.32	0.36	0.92	0.24	0.50	1 : 1.00828	-10.95	-11.41	61.48	110.18	2.90	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.09	0	0.2	0.93	1.00	1 : 0.5	N/A	222.50	112.10	98.12	1.11	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.60	1.87	7.3	2.18	6.00	1 : 1	-14.27	4.11	43.13	152.33	4.56	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.06	0	3.04	0.21	5.00	1 : 1	N/A	66.45	39.33	249.99	50.67	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.38	0.27	3.04	0.45	3.00	1 : 1	38.61	11.18	39.33	250.00	8.00	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.22	0.2	1.15	1.68	2.00	1 : 1	12.44	93.04	81.66	1,073.37	5.23	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	18.80	18.33	31	1.28	11.00	1 : 1	2.56	-3.87	47.48	83.20	1.65	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	17.20	15.96	31	3.28	15.00	1 : 1	7.78	3.87	47.48	100.55	1.80	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	25.25	23.21	44.25	0.47	18.62	1 : 1.02031	8.79	-0.87	44.33	115.85	1.79	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	8.35	8.26	44.25	1.19	42.00	1 : 1	1.14	13.79	44.33	100.00	5.30	16-May-22	31 Mar 21, 16 May 22
J-W1	2.26	1.11	2.94	1.26	2.00	1 : 1	102.96	44.90	73.39	156.48	1.30	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.76	0.05	4.14	1.13	4.00	2 : 1	1381.3	14.98	32.34	157.10	5.45	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.04	0	0.65	0.47	2.10	1 : 1	N/A	229.23	36.74	1,375.54	16.25	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	11.40	11.32	14.6	2.69	3.00	1 : 1	0.71	-1.37	39.55	62.29	1.28	15-Nov-23	15th of each month
MILL-W4	0.24	0.07	1.16	1.34	1.93	1 : 1.14	232.56	99.26	47.64	405.44	5.51	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	1.10	1.83	30.5	0.56	41.88	1 : 1.027	-40.03	42.02	54.23	230.83	28.48	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	10.30	13.32	30.5	2.40	21.60	1 : 1	-22.68	4.59	54.23	226.24	2.96	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.55	0.04	0.95	1.62	2.00	1 : 1	1244.8	168.42	47.19	543.35	1.73	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.70	3.24	5.7	1.22	1.80	1 : 1	14.06	-3.51	57.21	233.32	1.54	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.26	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	4.00	5.24	4.76	2.20	1.00	1 : 1.56	-23.69	7.87	59.35	223.38	1.86	19-May-23	21 May 23
NFC-W1	0.72	0.59	3.18	0.77	6.48	1 : 1.00255	21.42	126.85	119.22	108.78	4.43	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	2.40	0.83	7.9	2.85	8.00	1 : 1	190.11	31.65	41.63	342.35	3.29	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.22	0.01	2.78	0.35	7.86	1 : 1.018	N/A	194.08	77.11	276.12	12.86	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.27	0.11	1.01	0.94	1.00	1 : 1	148.67	25.74	39.25	603.22	3.74	13-Feb-22	13 Feb 2022

Monday, March 08, 2021

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		Black Scholes												
PACE-W2	SP	0.01	N/A	0.03	1.96	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	1.48	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1		0.32	0	7.85	0.18	33.00	1 : 1	N/A	324.46	42.08	75.33	24.53	14-May-21	15 May, 15 Nov
PERM-W1		0.69	0.42	1.75	1.28	1.80	1 : 1	64.77	42.29	73.83	250.00	2.54	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.77	0.21	3.14	1.22	5.91	1 : 1.09999	266.42	123.98	56.59	46.00	4.49	27-May-22	Last trading day of June, Dec
PPPM-W4		0.12	0.04	0.35	3.40	1.00	1 : 1	200.8	220.00	57.81	228.83	2.92	31-Jul-24	Last trading day of Oct
RWI-W2		0.23	0.06	1.37	0.83	1.50	1 : 1	270.95	26.28	26.61	318.15	5.96	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.08	0	6.45	0.19	14.80	1 : 1.014	N/A	132.53	49.37	335.43	81.75	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		17.10	17.13	77.5	4.48	100.00	1 : 1	-0.19	51.10	42.23	54.92	4.53	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.15	0.07	0.22	2.23	0.50	1 : 1	112.04	195.45	100.94	1,731.04	1.47	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		1.14	0.16	5.65	4.20	26.64	1 : 1.1261	618.51	441.07	42.55	37.81	5.58	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		4.50	4.3	5.65	0.33	1.00	1 : 1	4.68	-2.65	42.55	43.69	1.26	08-Jul-21	9 Jul 2021
SINGER-W1		24.70	24.34	32	0.13	7.00	1 : 1	1.49	-0.94	58.15	12.11	1.30	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		18.30	16.91	32	2.12	14.00	1 : 1	8.22	0.94	58.15	65.73	1.75	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.32	0.02	1.28	0.57	1.50	1 : 1	1332.78	42.19	26.97	92.00	4.00	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		0.65	N/A	2.68	0.56	9.09	1 : 1.1	N/A	289.82	23.64	30.39	4.54	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.27	1.42	4.16	3.83	5.00	1 : 1	-10.54	50.72	66.68	3,968.80	3.28	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.46	3.03	5.65	1.08	1.00	1 : 1	47.21	-3.36	24.27	131.26	1.27	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.33	0.02	2.6	1.03	9.00	1 : 1	1508.95	258.85	62.99	205.93	7.88	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.12	0.03	0.33	1.07	0.81	1 : 1.23886	245.08	224.12	83.96	92.20	3.41	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.11	0.06	0.33	2.18	0.90	1 : 1.10801	76.96	229.32	83.96	369.34	3.32	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.20	0.21	0.33	7.22	0.50	1 : 1	-6.37	112.12	83.96	98.41	1.65	24-May-28	Last trading day of Jul
TFI-W1		0.12	0.13	0.19	4.84	0.15	1 : 1	-5.12	42.11	172.98	6,142.50	1.58	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.02	0.06	0.15	2.54	0.50	1 : 1	-66.61	246.67	140.52	1,944.51	7.50	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TNITY-W1	SP	0.01	0.33	5.5	0.03	5.00	1 : 1	-96.96	-8.91	28.81	97.28	550.00	20-Mar-21	Last trading day of Mar, June, Sept, Dec

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TRITN-W3	0.03	0.03	0.28	0.22	0.25	1 : 1.00027	-12.6	-0.03	41.18	1,606.61	9.34	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.47	0	5.85	0.31	18.00	1 : 1	N/A	215.73	72.44	112.00	12.45	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.12	0.18	1.2	0.07	0.99	1 : 1.006	-33.51	-7.21	57.75	160.98	10.06	03-Apr-21	Last trading day of June, Dec
UREKA-W2	0.35	0.07	0.82	2.31	1.00	1 : 1	423	64.63	28.41	295.38	2.34	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	0.78	2.02	5.07	1 : 0.012	N/A	6.61	54.95	141,895.49	0.94	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.77	0.64	7	1.51	10.00	1 : 1	20.61	53.86	46.11	1,661.33	9.09	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.28	0.04	1.85	1.27	3.00	1 : 1.00086	540.22	77.20	35.91	1,011.62	6.61	14-Jun-22	30 Sep of each year
WAVE-W2	0.29	0.13	0.58	2.64	0.70	1 : 1	117.26	70.69	51.39	158.66	2.00	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.67	0.14	2.5	0.82	3.84	1 : 1.303	379.99	104.87	60.56	124.97	4.86	02-Jan-22	Last Business Day of December of each year.
W-W3	0.11	N/A	0.24	0.27	1.00	1 : 2.8571	N/A	1035.70	84.01	16.42	6.23	16-Jun-21	Last trading day of June, Dec
W-W5	0.12	0.12	0.24	3.65	0.14	1 : 1	0.43	8.33	84.01	4,883.48	2.00	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZMICO-W4	3.08	3.22	3.72	3.11	2.70	1 : 2	-4.39	110.75	75.72	413.03	2.42	17-Apr-24	Last trading day of Mar, June, Sept, Dec