

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	0.32	0.39	0.88	1.36		1 : 1	-18.36		87.54	605.92	2.75	08-Aug-22	Last Trading of June
AEC-W6	0.40	0.38	0.61	2.45	0.20	1 : 1	4.69	-1.64	136.13	1,530.31	1.53	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.07	0.03	0.89	0.17	1.00	1 : 1	164.07	20.22	52.88	671.57	12.71	29-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.94	1.15	3.56	1.39	2.55	1 : 1.1	-18.34	-2.32	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	0.25	0.40	1 : 1	N/A	720.00	152.19	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.58	0.42	4.4	0.18	4.83	1 : 1.03582	39.5	23.71	80.78	95.83	7.86	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2	3.70	3.11	6.7	2.82	3.50	1 : 1	18.9	7.46	79.25	82.64	1.81	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3	0.36	0.25	0.48	0.88	0.25	1 : 1	44.62	27.08	98.46	240.47	1.33	14-Feb-22	Last trading day of June, Dec
BCPG-W1	6.70	6.48	14.7	1.63	8.00	1 : 1	3.34	0.00	37.90	89.24	2.19	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.75	6.58	14.7	2.63	8.00	1 : 1	2.51	0.34	37.90	89.24	2.18	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.22	0.15	2.46	1.67	4.43	1 : 1.01689	49.38	90.32	48.19	358.73	11.37	30-Nov-22	Last trading day of Nov
BROOK-W5	0.28	0.28	0.54	1.14	0.23	1 : 1.112	-0.41	-7.21	45.83	399.06	2.14	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4	0.19	N/A	0.47	0.26	0.92	1 : 1.3087	N/A	178.21	55.54	96.85	3.24	01-Jul-21	Last trading day of June, Dec
CGD-W4	0.01	0	0.83	0.24	2.75	1 : 1	N/A	232.53	50.64	1,652.87	83.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.98	0.17	2.00	1 : 1	N/A	105.10	43.80	1,445.60	98.00	29-May-21	Last trading day of May,Nov
CHAYO-W1	5.45	4.59	11.5	1.16	6.19	1 : 1.05	18.84	1.28	50.95	210.00	2.22	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.32	1.07	3.54	2.50	3.50	1 : 1	23.71	36.16	51.52	62.99	2.68	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	1.15	1.25	2.56	0.11	1.15	1 : 1	-8.04	-10.16	27.17	940.24	2.23	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.42	0.26	0.38	0.89	0.35	1 : 1.8679	61.64	190.67	109.59	0.47	1.69	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.18	0.14	0.38	2.50	0.50	1 : 1	24.72	78.95	109.59	806.55	2.11	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	1.55	0.71	14.2	0.27	15.75	1 : 1	118.42	21.83	53.64	182.22	9.16	07-Jul-21	Last trading day of May,Nov
D-W1	1.16	0.88	4.46	0.93	4.00	1 : 1	31.77	15.70	47.33	40.00	3.84	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6	0.12	0.11	0.26	2.55	0.15	1 : 1	8.96	3.85	83.00	4,216.75	2.17	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.49	0.35	0.98	0.81	0.50	1 : 1	38.28	1.02	44.04	735.96	2.00	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.33	0.39	0.96	0.19	0.50	1 : 1.00828	-15.77	-14.09	63.59	110.18	2.93	05-Jun-21	Last trading day of June, Dec

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	Market	Black Scholes											
HYDRO-W1	0.13	0	0.26	0.87	1.00	1 : 0.5	N/A	167.31	104.94	98.12	1.00	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.63	1.71	7.1	2.12	6.00	1 : 1	-4.91	7.46	42.60	152.33	4.36	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.15	0	3.52	0.15	5.00	1 : 1	N/A	46.31	39.42	249.99	23.47	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.53	0.52	3.52	0.39	3.00	1 : 1	1.79	0.28	39.42	250.00	6.64	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.22	0.17	1.26	1.62	2.00	1 : 1	31.45	76.19	67.47	1,073.37	5.73	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	29.50	28.12	42.25	1.22	11.00	1 : 1	4.92	-4.14	44.14	83.20	1.43	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	27.75	24.04	42.25	3.22	15.00	1 : 1	15.45	1.18	44.14	100.55	1.52	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	27.50	25.29	46.5	0.41	18.62	1 : 1.02031	8.75	-0.83	41.62	115.85	1.73	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	13.20	9	46.5	1.13	42.00	1 : 1	46.59	18.71	41.62	100.00	3.52	16-May-22	31 Mar 21, 16 May 22
J-W1	2.86	1.37	3.3	1.20	2.00	1 : 1	108.71	47.27	76.84	156.48	1.15	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.90	0.16	4.58	1.07	4.00	2 : 1	454.9	6.99	37.93	157.10	5.09	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.07	0	0.72	0.41	2.10	1 : 1	N/A	201.39	38.43	1,375.54	10.29	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	11.80	11.82	14.6	2.63	2.90	1 : 1.0329	-0.16	0.74	38.49	56.23	1.28	15-Nov-23	15th of each month
MILL-W4	0.26	0.29	1.53	1.28	1.93	1 : 1.14	-11.78	49.18	59.93	405.44	6.71	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	1.03	2.11	32.5	0.51	41.88	1 : 1.027	-51.09	32.89	52.59	230.83	32.41	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	11.80	14.72	32.5	2.34	21.60	1 : 1	-19.84	2.77	52.59	226.24	2.75	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.65	0.09	1.2	1.56	2.00	1 : 1	627.81	120.83	46.45	543.35	1.85	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.40	2.99	5.4	1.16	1.80	1 : 1	13.67	-3.70	57.26	233.32	1.59	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEWS-W6	0.01	N/A	0.01	0.21	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	4.44	5.77	5.15	2.14	1.00	1 : 1.56	-23.1	8.78	60.20	223.38	1.81	19-May-23	21 May 23
NFC-W1	0.84	0.52	3.2	0.71	6.48	1 : 1.00255	61.4	129.19	115.50	108.78	3.82	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	2.30	0.91	8.5	2.79	8.00	1 : 1	152.19	21.18	37.18	342.35	3.70	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.22	0	2.7	0.30	7.86	1 : 1.018	N/A	202.85	82.33	276.12	12.49	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.42	0.28	1.34	0.88	1.00	1 : 1	50.57	5.97	44.16	603.22	3.19	13-Feb-22	13 Feb 2022
PACE-W2	SP	N/A	0.03	1.90	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

Monday, March 29, 2021

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	Market	Black Scholes												
PACE-W3	SP	0.02	N/A	0.03	1.42	0.25	1 : 1	N/A	800.00	1,167.36	1.50	29-Aug-22	29 Nov 19	
PDI-W1		0.25	N/A	8.2	0.13	33.00	1 : 1	N/A	305.49	40.45	75.33	32.80	15-May-21	15 May, 15 Nov
PERM-W1		0.73	0.77	2.4	1.22	1.80	1 : 1	-5.48	5.42	75.36	250.00	3.29	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.85	0.17	3.12	1.16	5.91	1 : 1.09999	389.56	128.30	56.38	46.00	4.04	27-May-22	Last trading day of June, Dec
PPPM-W4		0.16	0.04	0.37	3.34	1.00	1 : 1	300.32	213.51	56.10	228.83	2.31	31-Jul-24	Last trading day of Oct
RWI-W2		0.27	0.12	1.53	0.78	1.50	1 : 1	131.63	15.69	27.92	318.15	5.67	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.08	0	6.65	0.13	14.80	1 : 1.014	N/A	125.49	49.62	335.43	84.29	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		19.80	19.68	84.75	4.42	100.00	1 : 1	0.62	41.36	40.80	54.92	4.28	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.25	0.12	0.29	2.18	0.50	1 : 1	116.89	158.62	107.36	1,731.04	1.16	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.95	0.15	6	4.14	26.64	1 : 1.1261	516.41	405.21	41.76	37.81	7.11	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		4.52	4.62	6	0.28	1.00	1 : 1	-2.2	-8.00	41.76	43.69	1.33	08-Jul-21	9 Jul 2021
SINGER-W1		30.25	32.62	40.5	0.07	7.00	1 : 1	-7.27	-8.02	60.15	12.11	1.34	24-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		27.50	23.94	40.5	2.06	14.00	1 : 1	14.89	2.47	60.15	65.73	1.47	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.36	0.08	1.47	0.51	1.50	1 : 1	371.79	26.53	28.47	92.00	4.08	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		0.95	N/A	3.56	0.51	9.09	1 : 1.1	N/A	200.26	34.77	30.39	4.12	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.27	1.42	4.16	3.77	5.00	1 : 1	-10.49	50.72	67.28	3,968.80	3.28	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.72	3.26	5.95	1.03	1.00	1 : 1	45	-3.87	26.59	131.26	1.26	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.55	0.21	4.28	0.97	9.00	1 : 1	160.1	123.13	71.26	205.93	7.78	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.24	0.12	0.49	1.01	0.81	1 : 1.23886	105.69	140.83	93.98	92.20	2.53	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.25	0.15	0.49	2.13	0.90	1 : 1.10801	64.33	149.92	93.98	369.34	2.17	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.36	0.36	0.49	7.16	0.50	1 : 1	-1.01	75.51	93.98	98.41	1.36	24-May-28	Last trading day of Jul
TFI-W1		0.20	0.19	0.29	4.78	0.15	1 : 1	2.95	20.69	170.15	6,142.50	1.45	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.09	0.08	0.2	2.48	0.50	1 : 1	6.39	195.00	140.20	1,944.51	2.22	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRITN-W3		0.05	0.05	0.31	0.17	0.25	1 : 1.00027	-7.35	-3.25	40.67	1,606.61	6.20	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1		0.44	0	5.9	0.25	18.00	1 : 1	N/A	212.54	65.44	112.00	13.41	28-Jun-21	Last trading day of June, Dec

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	Market	Black Scholes												
TVD-W2	SP	0.22	0.33	1.39	0.01	0.99	1 : 1.006	-33.1	-12.74	55.21	160.98	6.36	03-Apr-21	Last trading day of June, Dec
UREKA-W2		0.39	0.1	0.89	2.25	1.00	1 : 1	281.08	56.18	30.99	295.38	2.28	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4		0.01	0	0.99	1.96	5.07	1 : 0.012	N/A	4.95	61.45	141,895.49	1.19	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2		0.79	0.52	6.9	1.45	10.00	1 : 1	51.2	56.38	43.68	1,661.33	8.73	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3		0.36	0.05	1.89	1.21	3.00	1 : 1.00086	613.12	77.69	36.82	1,011.62	5.25	14-Jun-22	30 Sep of each year
WAVE-W2		0.32	0.15	0.65	2.58	0.70	1 : 1	114.39	56.92	46.52	158.66	2.03	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2		0.65	0.14	2.72	0.76	3.84	1 : 1.303	359.81	84.89	59.38	124.97	5.45	02-Jan-22	Last Business Day of December of each year.
W-W3		0.16	N/A	0.24	0.22	1.00	1 : 2.8571	N/A	1095.22	75.42	16.42	4.29	16-Jun-21	Last trading day of June, Dec
W-W5		0.13	0.11	0.24	3.59	0.14	1 : 1	14.93	12.50	75.42	4,883.48	1.85	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZMICO-W4		4.02	4.81	4.78	3.05	2.70	1 : 2	-16.36	81.17	80.87	413.03	2.38	17-Apr-24	Last trading day of Mar, June, Sept, Dec