

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	0.33	0.4	0.9	1.26		1 : 1	-17.68		88.05	605.92	2.73	08-Aug-22	Last Trading of June
AEC-W6	0.46	0.48	0.79	2.35	0.20	1 : 1	-4.18	-16.46	104.75	1,530.31	1.72	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.01	0.09	1.12	0.07	1.00	1 : 1	-89.39	-9.82	61.53	671.57	112.00	29-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.93	0.99	3.34	1.28	2.55	1 : 1.1	-6.07	4.45	50.12	139.07	3.95	17-Aug-22	Last trading day of Mar, Sept
APEX-W1	0.01	0	0.04	0.15	0.40	1 : 1	N/A	925.00	154.49	499.97	4.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.12	0.44	4.88	0.08	4.83	1 : 1.03582	-72.54	1.42	79.67	95.83	42.12	05-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2	5.10	4.68	8.95	2.72	3.50	1 : 1	9.07	-3.91	73.17	82.64	1.75	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3	0.52	0.42	0.69	0.78	0.25	1 : 1	25.24	11.59	92.67	240.47	1.33	14-Feb-22	Last trading day of June, Dec
BCPG-W1	6.20	5.96	14.2	1.53	8.00	1 : 1	3.95	0.00	35.36	87.55	2.29	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.20	6.05	14.2	2.53	8.00	1 : 1	2.5	0.00	35.36	89.24	2.29	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.26	0.12	2.3	1.57	4.43	1 : 1.01689	114.49	105.45	50.08	358.73	9.00	30-Nov-22	Last trading day of Nov
BROOK-W5	0.32	0.39	0.63	1.04	0.23	1 : 1.112	-17.86	-15.00	53.29	237.25	2.19	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4	0.39	N/A	0.56	0.16	0.92	1 : 1.3087	N/A	175.27	57.06	96.85	1.88	02-Jul-21	Last trading day of June, Dec
CGD-W4	0.01	0	0.79	0.14	2.75	1 : 1	N/A	249.37	50.84	1,652.87	79.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	1.19	0.07	2.00	1 : 1	N/A	68.91	53.36	1,445.60	119.00	29-May-21	Last trading day of May,Nov
CHAYO-W1	6.50	8.55	15.4	1.06	6.19	1 : 1.05	-24	-18.48	54.88	124.36	2.49	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.80	1.19	3.76	2.40	3.50	1 : 1	51.02	40.96	51.60	62.99	2.09	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	SP	1.36	1.8	0.01	1.15	1 : 1	-24.53	-20.57	33.30	940.24	2.32	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.38	0.08	0.22	0.79	0.35	1 : 1.8679	355.63	431.23	121.47	0.47	1.08	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.10	0.08	0.22	2.40	0.50	1 : 1	33.22	172.73	121.47	806.55	2.20	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	1.43	0.52	14.5	0.17	15.75	1 : 1	175.65	18.48	51.73	182.22	10.14	07-Jul-21	Last trading day of May,Nov
D-W1	1.14	0.89	4.5	0.83	4.00	1 : 1	28.33	14.22	48.49	40.00	3.95	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6	0.16	0.12	0.28	2.45	0.15	1 : 1	31.49	10.71	84.16	4,216.75	1.75	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.44	0.3	0.9	0.71	0.50	1 : 1	48.23	4.44	44.14	735.96	2.05	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.30	0.41	0.98	0.08	0.50	1 : 1.00828	-26.39	-18.94	62.12	110.18	3.29	05-Jun-21	Last trading day of June, Dec

Wednesday, May 05, 2021

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	Market	Black Scholes												
HYDRO-W1	0.16	0	0.3	0.77	1.00	1 : 0.5	N/A	143.33	99.70	98.12	0.94	10-Feb-22	First business day of Mar, Jun, Sept and Dec	
III-W1	1.87	2.03	7.6	2.02	6.00	1 : 1	-7.94	3.55	44.80	152.33	4.06	13-May-23	every 6 months as from the issuance date of the	
ITEL-W1	SP	0.01	0	3.98	0.05	5.00	1 : 1	N/A	25.88	40.67	249.99	398.00	22-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	1.01	0.82	3.98	0.29	3.00	1 : 1	22.84	0.75	40.67	250.00	3.94	19-Aug-21	Last trading day of Mar, June, Sept, Dec	
JCK-W6	0.29	0.14	1.25	1.52	2.00	1 : 1	101.22	83.20	64.98	1,073.37	4.31	12-Nov-22	Last trading day of Mar, June, Sept, Dec	
JMART-W3	28.50	28.45	40.75	1.12	10.95	1 : 1.00464	0.17	-3.21	43.65	35.13	1.44	17-Jun-22	30 Sep 20, 18 Jun 24	
JMART-W4	25.50	24.31	40.75	3.12	14.93	1 : 1.00464	4.88	-0.79	43.65	48.89	1.61	18-Jun-24	30 Sep 20, 17 Jun 22	
JMT-W2	25.75	26.25	45	0.31	18.60	1 : 1.02129	-1.91	-1.47	38.89	23.00	1.78	27-Aug-21	Last trading day of Mar, June, Sept, Dec	
JMT-W3	11.50	7.64	45	1.03	41.96	1 : 1.00096	50.61	18.82	38.89	99.51	3.92	16-May-22	31 Mar 21, 16 May 22	
J-W1	2.50	1.52	3.24	1.10	2.00	1 : 1	63.95	38.89	76.61	21.22	1.30	10-Jun-22	Last trading day of Mar, June, Sept, Dec	
LIT-W1	0.98	0.14	4.46	0.97	4.00	2 : 1	621.2	11.66	39.38	157.10	4.55	25-Apr-22	25 of Jan, Apr, Jul, Oct	
MACO-W2	0.06	0	0.7	0.31	2.10	1 : 1	N/A	208.57	43.08	1,375.54	11.67	27-Aug-21	Last trading day of Mar, June, Sept, Dec	
MBK-W1	11.10	11.02	13.8	2.53	2.90	1 : 1.0329	0.75	1.53	35.21	55.36	1.28	15-Nov-23	15th of each month	
MILL-W4	0.76	0.56	1.86	1.18	1.93	1 : 1.14	35.26	50.87	71.82	405.44	2.79	11-Jul-22	Last trading day of Mar, June, Sept, Dec	
MINT-W6	0.67	0.86	30	0.41	41.88	1 : 1.027	-21.72	42.96	51.20	230.83	45.99	30-Sep-21	15th of Feb, May, Aug, Nov	
MINT-W7	10.00	12.43	30	2.24	21.60	1 : 1	-19.54	5.33	51.20	226.24	3.00	31-Jul-23	15th of Feb, May, Aug, Nov	
MORE-W2	0.51	0.07	1.28	1.46	2.00	1 : 1	581.28	96.09	40.68	543.35	2.51	21-Oct-22	21 Oct 21, 21 Oct 22	
NER-W1	4.24	3.77	6.3	1.06	1.80	1 : 1	12.43	-4.13	49.42	233.32	1.49	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22	
NEWS-W6	0.01	0	0.01	0.11	0.02	1 : 1	N/A	160.00	204.19	14,570.70	1.00	13-Jun-21	6 Jul 18, Last trading day of Jun, Dec	
NEX-W2	4.54	6.39	5.6	2.04	1.00	1 : 1.56	-28.92	-1.67	61.38	223.38	1.92	19-May-23	21 May 23	
NFC-W1	1.15	0.92	4.18	0.61	6.48	1 : 1.00255	25.11	82.83	122.93	108.78	3.64	13-Dec-21	Last trading day of June, Dec	
NOBLE-W2	2.30	1.01	9	2.69	8.00	1 : 1	127.11	14.44	34.33	342.35	3.91	12-Jan-24	Last trading day of June, Dec	
NVD-W1	0.26	0	2.78	0.19	7.86	1 : 1.018	N/A	195.54	83.90	276.12	10.88	15-Jul-21	Last trading day of May, Nov	
OCEAN-W3	0.81	0.42	1.59	0.78	1.00	1 : 1	91.19	13.84	47.20	603.22	1.96	13-Feb-22	13 Feb 2022	
PACE-W2	SP	0.01	N/A	0.03	1.80	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	

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		Market	Black Scholes											
PACE-W3	SP	0.02	N/A	0.03	1.32	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1	SP	0.01	N/A	9.3	0.03	33.00	1 : 1	N/A	254.95	40.01	75.33	930.00	15-May-21	15 May, 15 Nov
PERM-W1		1.42	1.38	3.32	1.12	1.80	1 : 1	2.57	-3.01	85.22	250.00	2.34	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.88	0.16	3.2	1.06	5.91	1 : 1.09999	435.32	123.37	55.36	46.00	4.00	27-May-22	Last trading day of June, Dec
PPPM-W4		0.30	0.23	0.67	3.24	1.00	1 : 1	33.09	94.03	80.30	228.83	2.23	31-Jul-24	Last trading day of Oct
RWI-W2		0.44	0.17	1.63	0.67	1.50	1 : 1	152.39	19.02	35.19	318.15	3.70	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	SP	0.01	0	10.5	0.04	14.80	1 : 1.014	N/A	41.62	56.50	335.43	1064.70	18-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		20.30	20.45	83.25	4.32	98.29	1 : 1.017	-0.75	43.17	42.08	54.92	4.17	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.27	0.14	0.35	2.07	0.50	1 : 1	97.09	120.00	99.97	1,731.04	1.30	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		0.89	0.15	5.75	4.04	26.64	1 : 1.1261	485.83	426.55	43.42	37.81	7.28	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		4.60	4.39	5.75	0.18	1.00	1 : 1	4.8	-2.61	43.42	43.69	1.25	08-Jul-21	9 Jul 2021
SINGER-W2		26.50	26.71	42	1.96	14.00	1 : 1	-0.79	-3.57	60.01	38.23	1.58	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.62	0.58	1.08	0.41	0.75	1 : 2	6.33	53.70	35.31	92.00	3.48	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SST-W2		1.02	N/A	4.08	0.41	9.09	1 : 1.1	N/A	162.60	38.83	30.39	4.40	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.19	1.24	4.32	3.67	5.00	1 : 1	-4.32	43.29	56.49	3,968.80	3.63	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.82	3.39	6.05	0.93	1.00	1 : 1	42.11	-3.80	32.60	127.25	1.26	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.51	0.25	4.56	0.87	9.00	1 : 1	104.7	108.55	73.65	205.93	8.94	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.25	0.11	0.49	0.91	0.81	1 : 1.23886	132.64	143.35	94.35	92.20	2.43	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.24	0.15	0.49	2.02	0.90	1 : 1.10801	63.02	147.66	94.35	369.34	2.26	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.39	0.36	0.49	7.06	0.50	1 : 1	7.26	81.63	94.35	98.41	1.26	24-May-28	Last trading day of Jul
TFI-W1		0.28	0.22	0.33	4.68	0.15	1 : 1	25.05	30.30	164.95	5,891.60	1.18	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.21	0.18	0.37	2.38	0.50	1 : 1	15.89	91.89	142.66	1,944.51	1.76	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRITN-W3		0.04	0.09	0.36	0.07	0.25	1 : 1.00027	-57.82	-19.47	58.38	1,592.24	9.00	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1		0.25	0	5.85	0.15	18.00	1 : 1	N/A	211.97	66.88	112.00	23.40	29-Jun-21	Last trading day of June, Dec
UREKA-W2		0.43	0.09	0.87	2.15	1.00	1 : 1	355.78	64.37	31.92	295.38	2.02	29-Jun-23	Last trading day of Mar, June, Sept, Dec

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U-W4	0.01	0	0.85	1.86	5.07	1 : 0.012	N/A	5.97	61.65	141,895.49	1.02	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.71	0.34	6.2	1.35	10.00	1 : 1	105.85	72.74	45.36	1,661.33	8.73	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.87	0.22	2.24	1.11	3.00	1 : 1.00086	289.06	72.70	49.80	1,011.62	2.58	14-Jun-22	30 Sep of each year
WAVE-W2	0.41	0.17	0.69	2.48	0.70	1 : 1	137.75	60.87	47.07	158.66	1.68	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2	0.69	0.05	2.7	0.66	3.80	1 : 1.319	1370.1	87.25	53.33	124.97	5.16	02-Jan-22	Last Business Day of December of each year.
W-W3	0.23	0	0.24	0.12	15.00	1 : 0.19047	N/A	1189.64	69.75	16.42	0.20	16-Jun-21	Last trading day of June, Dec
W-W5	0.13	0	0.24	3.49	2.10	1 : 0.0667	N/A	55.31	69.75	4,883.48	0.12	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZIGA-W1	4.10	3.46	6.35	1.90	1.00	1 : 1	18.37	-19.69	87.90	242.52	1.55	31-Mar-23	Last trading day of Mar, Sept
ZMICO-W4	3.54	4.15	4.24	2.95	2.70	1 : 2	-14.67	94.34	86.01	412.97	2.40	17-Apr-24	Last trading day of Mar, June, Sept, Dec