

QA Report : Warrant Focus

Stock	Warrant Price(Bt) Market	Black Scholes	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
7UP-W4	0.23	0.28	0.63	1.38		1 : 1	-18.03		75.07	605.92	2.74	08-Aug-22	Last Trading of June
AEC-W6	0.41	0.43	0.67	2.47	0.20	1 : 1	-3.65	-8.96	137.30	1,530.31	1.63	08-Sep-23	Last trading day of June, Dec
AKR-W1	0.04	0.01	0.83	0.19	1.00	1 : 1	199.32	25.30	49.74	671.57	20.75	29-May-21	Last trading day of Feb, May, Aug ,Nov
ALL-W1	0.94	1.15	3.56	1.41	2.55	1 : 1.1	-18.39	-2.32	49.34	139.99	4.17	17-Aug-22	Last trading day of Mar, Sept
APEX-W1 <i>SP</i>	0.01	0	0.05	0.27	0.40	1 : 1	N/A	720.00	155.72	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.60	0.09	3.38	0.20	4.83	1 : 1.03582	605.59	62.73	72.81	95.83	5.84	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W2	3.64	3.06	6.6	2.84	3.50	1 : 1	19.01	8.18	80.35	82.64	1.81	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3	0.38	0.2	0.42	0.90	0.25	1 : 1	88.16	50.00	98.24	240.47	1.11	14-Feb-22	Last trading day of June, Dec
BCPG-W1	6.60	6.55	14.8	1.65	8.00	1 : 1	0.7	-1.35	37.78	89.24	2.24	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	6.65	6.69	14.8	2.65	8.00	1 : 1	-0.58	-1.01	37.78	89.24	2.23	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BKD-W2	0.22	0.11	2.3	1.69	4.43	1 : 1.01689	98.83	103.68	46.73	358.73	10.63	30-Nov-22	Last trading day of Nov
BROOK-W5	0.23	0.21	0.47	1.16	0.23	1 : 1.112	9.33	-3.55	45.04	399.06	2.27	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W4	0.11	N/A	0.44	0.28	0.92	1 : 1.3087	N/A	175.48	54.85	96.85	5.23	01-Jul-21	Last trading day of June, Dec
CGD-W4	0.02	0	0.77	0.26	2.75	1 : 1	N/A	259.74	49.14	1,652.87	38.50	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.96	0.18	2.00	1 : 1	N/A	109.38	43.75	1,445.60	96.00	28-May-21	Last trading day of May,Nov
CHAYO-W1	6.10	5.06	12.1	1.18	6.19	1 : 1.05	20.47	1.65	51.34	210.00	2.08	27-May-22	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.32	1.09	3.54	2.52	3.50	1 : 1	21.08	36.16	51.83	62.99	2.68	29-Sep-23	30 Sep 22, 29 Sep 23
DCC-W1	1.17	1.23	2.54	0.13	1.15	1 : 1	-4.89	-8.66	27.32	940.24	2.17	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DIMET-W3	0.38	0.08	0.24	0.91	0.35	1 : 1.8679	382.71	379.73	101.87	0.47	1.18	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.08	0.07	0.24	2.52	0.50	1 : 1	15.55	141.67	101.87	806.55	3.00	29-Sep-23	Last trading day of Mar, June, Sept, Dec
DOD-W1	1.65	0.97	14.9	0.29	15.75	1 : 1	70.14	16.78	53.47	182.22	9.03	07-Jul-21	Last trading day of May,Nov
D-W1	1.06	0.82	4.34	0.95	4.00	1 : 1	28.6	16.59	47.45	40.00	4.09	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
EMC-W6	0.09	0.09	0.22	2.57	0.15	1 : 1	4.26	9.09	80.82	4,216.75	2.44	15-Oct-23	15th of Apr,Oct
GLOCON-W4	0.53	0.38	1.01	0.83	0.50	1 : 1	40.96	1.98	43.77	735.96	1.91	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.30	0.35	0.91	0.20	0.50	1 : 1.00828	-14.41	-12.64	63.60	110.18	3.06	04-Jun-21	Last trading day of June, Dec

QA Report : Warrant Focus

Stock	Warrant Price(Bt) Market	Black Scholes	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
HYDRO-W1	0.10	0	0.23	0.89	1.00	1 : 0.5	N/A	189.13	108.13	98.12	1.15	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	1.66	1.82	7.25	2.14	6.00	1 : 1	-8.74	5.66	42.42	152.33	4.37	13-May-23	every 6 months as from the issuance date of the
ITEL-W1	0.14	0	3.52	0.17	5.00	1 : 1	N/A	46.02	39.23	249.99	25.14	23-May-21	Last trading day of Mar, June, Sept, Dec
ITEL-W2	0.59	0.53	3.52	0.41	3.00	1 : 1	11.49	1.99	39.23	250.00	5.97	19-Aug-21	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.22	0.19	1.29	1.64	2.00	1 : 1	15.42	72.09	70.67	1,073.37	5.86	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	26.25	24.9	38.75	1.24	11.00	1 : 1	5.43	-3.87	42.06	83.20	1.48	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	23.70	20.92	38.75	3.24	15.00	1 : 1	13.31	-0.13	42.06	100.55	1.64	18-Jun-24	30 Sep 20, 17 Jun 22
JMT-W2	27.50	25.51	46.75	0.43	18.62	1 : 1.02031	7.81	-1.37	41.27	115.85	1.73	27-Aug-21	Last trading day of Mar, June, Sept, Dec
JMT-W3	13.10	9.16	46.75	1.15	42.00	1 : 1	43.08	17.86	41.27	100.00	3.57	16-May-22	31 Mar 21, 16 May 22
J-W1	3.00	1.49	3.48	1.22	2.00	1 : 1	101.01	43.68	75.25	156.48	1.16	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.89	0.11	4.5	1.09	4.00	2 : 1	697.96	8.67	34.65	157.10	5.06	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.04	0	0.69	0.43	2.10	1 : 1	N/A	210.14	37.08	1,375.54	17.25	27-Aug-21	Last trading day of Mar, June, Sept, Dec
MBK-W1	11.80	11.74	15	2.65	3.00	1 : 1	0.49	-1.33	38.74	56.23	1.27	15-Nov-23	15th of each month
MILL-W4	0.26	0.29	1.5	1.30	1.93	1 : 1.14	-8.92	52.44	59.70	405.44	6.58	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W6	1.03	1.77	31	0.53	41.88	1 : 1.027	-41.71	39.45	53.48	230.83	30.91	30-Sep-21	15th of Feb, May, Aug, Nov
MINT-W7	11.70	13.7	31	2.36	21.60	1 : 1	-14.59	7.42	53.48	226.24	2.65	31-Jul-23	15th of Feb, May, Aug, Nov
MORE-W2	0.60	0.05	1.02	1.58	2.00	1 : 1	1141.16	154.90	46.32	543.35	1.70	21-Oct-22	21 Oct 21, 21 Oct 22
NER-W1	3.48	2.95	5.35	1.18	1.80	1 : 1	17.99	-1.31	57.23	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	0.22	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	4.40	5.57	5	2.16	1.00	1 : 1.56	-21	12.48	60.19	223.38	1.77	19-May-23	21 May 23
NFC-W1	0.96	0.57	3.24	0.73	6.48	1 : 1.00255	68.35	130.07	117.55	108.78	3.38	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	2.28	1.05	8.5	2.81	8.00	1 : 1	116.98	20.94	41.12	342.35	3.73	12-Jan-24	Last trading day of June, Dec
NVD-W1	0.22	0.01	2.7	0.32	7.86	1 : 1.018	N/A	202.85	82.02	276.12	12.49	15-Jul-21	Last trading day of May, Nov
OCEAN-W3	0.34	0.18	1.16	0.90	1.00	1 : 1	88.42	15.52	42.45	603.22	3.41	13-Feb-22	13 Feb 2022
PACE-W2	SP	N/A	0.03	1.92	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

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											
PACE-W3	SP	0.02	N/A	0.03	1.44	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W1		0.32	0	7.7	0.15	33.00	1 : 1	N/A	332.73	40.18	75.33	24.06	15-May-21	15 May, 15 Nov
PERM-W1		0.71	0.71	2.28	1.24	1.80	1 : 1	0.28	10.09	75.70	250.00	3.21	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1		0.78	0.18	3.1	1.18	5.91	1 : 1.09999	330.3	127.35	55.64	46.00	4.37	27-May-22	Last trading day of June, Dec
PPPM-W4		0.15	0.04	0.36	3.36	1.00	1 : 1	279.37	219.44	56.30	228.83	2.40	31-Jul-24	Last trading day of Oct
RWI-W2		0.23	0.09	1.47	0.79	1.50	1 : 1	155.51	17.69	26.84	318.15	6.39	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2		0.06	0	6.6	0.15	14.80	1 : 1.014	N/A	126.90	49.42	335.43	111.54	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SAWAD-W2		19.20	18.57	82.25	4.44	100.00	1 : 1	3.4	44.92	40.77	54.92	4.28	30-Aug-25	Last trading day of Feb, Aug
SDC-W1		0.22	0.1	0.26	2.19	0.50	1 : 1	124.68	176.92	106.13	1,731.04	1.18	01-Jun-23	Last trading day of June, Dec
SIMAT-W3		1.02	0.16	6.05	4.16	26.64	1 : 1.1261	541.29	402.23	41.84	37.81	6.68	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4		4.60	4.67	6.05	0.30	1.00	1 : 1	-1.46	-7.44	41.84	43.69	1.32	08-Jul-21	9 Jul 2021
SINGER-W1		31.00	30.92	38.75	0.09	7.00	1 : 1	0.27	-1.94	58.44	12.11	1.25	24-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2		25.00	22.41	38.75	2.08	14.00	1 : 1	11.57	0.65	58.44	65.73	1.55	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2		0.32	0.03	1.34	0.53	1.50	1 : 1	914.33	35.82	26.31	92.00	4.19	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 and
SST-W2		1.00	N/A	3.54	0.53	9.09	1 : 1.1	N/A	203.56	34.73	30.39	3.89	30-Sep-21	Last trading day of June, Dec
STARK-W1		1.30	1.44	4.2	3.79	5.00	1 : 1	-9.73	50.00	67.28	3,968.80	3.23	03-Jan-25	Last trading day of Mar, June, Sept, Dec
SWC-W1		4.50	2.97	5.55	1.05	1.00	1 : 1	51.62	-0.90	25.63	131.26	1.23	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4		0.57	0.12	3.76	0.99	9.00	1 : 1	363.85	154.52	68.83	205.93	6.60	18-Mar-22	Last trading day of June, Dec
TCC-W3		0.17	0.05	0.37	1.03	0.81	1 : 1.23886	222.66	203.24	89.23	92.20	2.70	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4		0.14	0.09	0.37	2.15	0.90	1 : 1.10801	64.31	201.54	89.23	369.34	2.93	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5		0.24	0.26	0.37	7.18	0.50	1 : 1	-6.15	100.00	89.23	98.41	1.54	24-May-28	Last trading day of Jul
TFI-W1		0.15	0.15	0.23	4.80	0.15	1 : 1	-2.12	30.43	170.43	6,142.50	1.53	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3		0.05	0.06	0.16	2.50	0.50	1 : 1	-19.89	243.75	137.24	1,944.51	3.20	20-Sep-23	Last trading day of Mar, June, Sept, Dec
TRITN-W3		0.03	0.05	0.3	0.19	0.25	1 : 1.00027	-35.97	-6.69	40.73	1,606.61	10.00	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1		0.46	0	5.6	0.27	18.00	1 : 1	N/A	229.64	65.99	112.00	12.17	28-Jun-21	Last trading day of June, Dec

Monday, March 22, 2021

QA Report : Warrant Focus

Stock		Warrant Price(Bt) Market	Black Scholes	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
TVD-W2	SP	0.22	0.29	1.34	0.03	0.99	1 : 1.006	-23.29	-9.46	54.35	160.98	6.13	03-Apr-21	Last trading day of June, Dec
UREKA-W2		0.32	0.07	0.83	2.27	1.00	1 : 1	390.63	59.04	27.28	295.38	2.59	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4		0.01	0	0.93	1.98	5.07	1 : 0.012	N/A	5.35	61.27	141,895.49	1.12	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2		0.74	0.54	6.9	1.47	10.00	1 : 1	36.01	55.65	43.91	1,661.33	9.32	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3		0.36	0.05	1.83	1.23	3.00	1 : 1.00086	683.89	83.51	36.66	1,011.62	5.09	14-Jun-22	30 Sep of each year
WAVE-W2		0.31	0.15	0.63	2.60	0.70	1 : 1	110.84	60.32	48.62	158.66	2.03	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec
WIJK-W2		0.73	0.16	2.74	0.78	3.84	1 : 1.303	370.22	87.12	60.49	124.97	4.89	02-Jan-22	Last Business Day of December of each year.
W-W3		0.12	N/A	0.24	0.24	1.00	1 : 2.8571	N/A	1047.60	77.85	16.42	5.71	16-Jun-21	Last trading day of June, Dec
W-W5		0.11	0.11	0.24	3.61	0.14	1 : 1	-4.28	4.17	77.85	4,883.48	2.18	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
ZMICO-W4		3.28	4.28	4.4	3.07	2.70	1 : 2	-23.36	71.82	80.93	413.03	2.68	17-Apr-24	Last trading day of Mar, June, Sept, Dec