

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											
AJA-W1	0.04	N/A	0.19	0.25	1.53	1 : 1.30972	N/A	949.20	68.08	749.96	6.22	20-Nov-19	Last trading day of Mar, Sept
AKR-W1	0.18	0.05	0.79	1.78	1.00	1 : 1	257.37	49.37	30.55	671.57	4.39	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.54	0.13	2.62	1.33	3.00	1 : 1	309.68	35.11	21.60	230.98	4.85	18-Dec-20	15th of Mar,Sept
APEX-W1	0.02	0.01	0.17	1.87	0.40	1 : 1	68.98	147.06	54.70	499.97	8.50	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.12	0.42	0.92	1.79		1 : 1	-71.3		41.87	95.83	7.67	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.08	0	0.78	0.74	2.00	1 : 1	N/A	166.67	50.33	102.47	9.75	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	3.40	3.08	40.25	0.72	39.00	1 : 1	10.3	5.34	21.68	78.56	11.84	08-May-20	15th of Jun, Dec
B52-W1	SP	0	0.2	0.06	2.41	1 : 0.622	N/A	690.42	48.64	658.50	12.44	11-Sep-19	Last trading day of June, Dec
B52-W2	0.01	0	0.2	0.80	7.50	1 : 0.2	N/A	731.00	48.64	1,756.00	4.00	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.14	0	2.76	3.28	3.97	1 : 1.00731	N/A	49.31	11.30	358.73	19.86	30-Nov-22	Last trading day of Nov
BM-W1	0.16	0.01	2.08	0.99	4.00	1 : 1	N/A	100.00	34.13	110.00	13.00	14-Aug-20	16 Aug 2020
BROOK-W5	0.24	0.14	0.48	2.75	0.25	1 : 1	69.18	2.08	41.28	1,407.54	2.00	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W4	1.96	1.96	12.4	0.28	10.38	1 : 1.011	0.18	-0.46	22.44	611.53	6.40	29-Nov-19	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.35	1.36	4.99	1 : 0.12024	N/A	159.75	84.96	3,437.23	4.21	28-Dec-20	30 of Nov
B-W4	0.08	0.08	0.35	1.87	0.92	1 : 1.3087	2.41	243.04	84.96	96.85	5.73	01-Jul-21	Last trading day of June, Dec
CGD-W4	0.13	0	1.02	1.85	2.75	1 : 1	N/A	182.35	23.28	1,652.87	7.85	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.03	0.01	0.88	1.78	2.00	1 : 1	N/A	130.68	34.48	1,445.62	29.33	28-May-21	Last trading day of May,Nov
CHEWA-W1	0.02	0	0.74	0.27	1.75	1 : 1	N/A	139.19	31.35	467.34	37.00	27-Nov-19	28 Dec 18, 28 Jun 19, 27 Nov 19
CHO-W2	0.18	0.1	0.87	1.37	0.86	1 : 1	82.12	19.54	31.76	649.42	4.83	30-Dec-20	Last trading day of June, Dec
CI-W1	0.10	0	1.09	0.78	2.16	1 : 1.0172	N/A	109.45	27.01	98.86	11.09	29-May-20	Last trading day of May,Nov
CKP-W1	1.01	0.65	6.25	0.78	6.00	1 : 1.0007	54.78	12.17	26.75	1,276.18	6.19	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	1.67	0.28	2.12	0.87	3.00	1 : 1	489.13	120.28	68.74	60.63	1.27	02-Jul-20	15th of Jan, Jul
DCC-W1	0.67	0.63	2.06	1.72	1.15	1 : 1	5.94	-11.65	21.75	1,907.75	3.07	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	2.22	1.86	12.1	1.88	15.75	1 : 1	19.64	48.51	60.83	182.22	5.45	07-Jul-21	Last trading day of May,Nov
EARTH-W4	SP	0	0.46	0.07	6.86	1 : 1.02	N/A	1421.57	237.11	1,409.63	46.92	14-Sep-19	15th of Mar,Sept

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ECF-W3	0.94	0	2.42	1.51	5.00	1 : 1.0008	N/A	145.40	24.62	129.95	2.58	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.49	0.12	1.6	1.47	1.85	1 : 1	314.17	46.25	31.32	554.43	3.27	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3	0.01	0.01	0.04	0.79	0.60	1 : 1	N/A	1425.00	218.49	1,377.16	4.00	01-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.01	0.01	0.04	0.79	0.50	1 : 1	N/A	1175.00	218.49	772.51	4.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	0.01	0.05	0.91	1.00	1 : 2.32054	N/A	4455.44	206.14	190.75	11.60	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.02	0.05	0.05	1.83	1.00	1 : 2.32054	-60.38	4501.85	206.14	16.42	5.80	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.13	0.09	0.23	4.16	0.15	1 : 1	48.81	21.74	52.70	4,216.75	1.77	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.71	0.27	3.84	1.33	4.83	1 : 1.0361	162.55	45.76	35.43	85.54	5.60	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.19	0	0.4	0.85	0.96	1 : 1.04545	N/A	195.24	46.55	138.79	2.20	26-Jun-20	Last Trading of June
GJS-W3	0.01	0	0.14	0.47	0.17	1 : 0.5	N/A	13.14	81.98	3,674.43	7.00	07-Feb-20	Last trading day of June, Dec
GSTEEL-W1 SP	0.01	0	0.09	0.10	2.75	1 : 0.2	N/A	593.33	201.18	5,676.19	1.80	26-Sep-19	Last trading day of June, Dec
GSTEEL-W2 SP	0.01	0	0.09	0.10	2.75	1 : 0.2	N/A	593.33	201.18	1,348.65	1.80	26-Sep-19	Last trading day of June, Dec
HPT-W1	0.38	0.21	0.69	1.79	0.50	1 : 1	79.13	27.54	38.34	110.50	1.82	04-Jun-21	Last trading day of June, Dec
IHL-W1	1.38	1.13	4.7	0.15	3.50	1 : 1	21.84	3.83	45.79	13.04	3.41	11-Oct-19	Last trading day of Mar, Sept
ITEL-W1	0.51	0.07	3.36	1.76	5.00	1 : 1	683.51	63.99	25.53	249.99	6.59	22-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	3.70	2.78	6.65	0.88	3.61	1 : 1.192	33.09	11.74	42.07	1,304.56	2.14	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.20	0	1.35	0.87	3.50	1 : 1	N/A	174.07	31.92	241.12	6.75	30-Jun-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	1.64	0.03	7.75	0.73	15.00	1 : 1	6317.34	114.71	38.52	108.00	4.73	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	3.34	2.76	18.5	2.02	18.62	1 : 1.02031	21.18	19.09	37.02	222.00	5.65	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.53	0.02	0.97	2.81	2.00	1 : 1	2292.98	160.82	28.64	156.48	1.83	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	1.40	0.48	5.3	2.68	4.00	2 : 1	194.19	1.89	34.65	157.10	3.79	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.23	0.04	1.51	2.02	2.10	1 : 1	424.76	54.30	24.14	1,375.54	6.57	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.14	0	1.39	1.27	3.50	1 : 1	N/A	161.87	32.86	91.07	9.93	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W3	0.01	N/A	0.83	0.34	2.73	1 : 1.099	N/A	253.17	38.51	625.70	91.22	21-Dec-19	Last trading day of June, Dec
MILL-W4	0.06	0.03	0.83	2.90	2.00	1 : 1.099	130.74	163.26	38.51	405.44	15.20	11-Jul-22	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
MILL-W5	0.04	0	0.83	0.89	1.75	1 : 1.03	N/A	118.88	38.51	905.04	21.37	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	4.22	3.68	38.5	2.12	43.00	1 : 1	14.6	22.65	22.87	230.94	9.12	30-Sep-21	15th of Feb, May, Aug, Nov
MONO-W1	0.04	N/A	1.47	0.16	2.46	1 : 1.015	N/A	71.40	30.48	1,352.35	37.30	17-Oct-19	Last trading day of Mar, June, Sept, Dec
NCL-W3	0.08	N/A	1.23	0.30	2.40	1 : 1.5	N/A	152.44	31.03	64.88	23.06	06-Dec-19	28 Jun 19, 6 Dec 19
NEP-W3	0.01	0	0.29	0.07	0.55	1 : 1	N/A	93.10	57.74	208.41	29.00	14-Sep-19	15th of Mar, June ,Sep, Dec
NEWS-W6	0.01	0.01	0.01	1.82	0.02	1 : 1	N/A	160.00	408.38	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	1.68	0.92	3.62	2.32	6.48	1 : 1.00255	82.09	125.83	75.44	108.78	2.16	13-Dec-21	Last trading day of June, Dec
NOK-W1	0.15	N/A	2.18	0.78	3.19	1 : 1.5695	N/A	83.21	46.67	127.75	22.81	29-May-20	Last trading day of Mar, June, Sept, Dec
NPPG-W4	0.56	0.4	1.02	2.42	0.50	1 : 1	39.73	3.92	28.04	749.60	1.82	20-Jan-22	Last trading day of Mar, June, Sept, Dec
NUSA-W3	0.15	0	0.33	0.50	1.00	1 : 1	N/A	248.48	53.59	693.94	2.20	18-Feb-20	Last trading day of May,Nov
NVD-W1	0.15	0	2.4	1.91	7.86	1 : 1.018	N/A	237.96	28.66	276.12	16.29	15-Jul-21	Last trading day of May,Nov
OCEAN-W3	0.47	0.42	1.15	2.49	1.00	1 : 1	11.36	27.83	84.52	603.22	2.45	13-Feb-22	13 Feb 2022
ORI-W1	0.84	0.22	8.1	1.12	13.33	1 : 1	285.32	74.98	42.51	609.86	9.64	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	0.02	0.01	0.2	3.52	2.00	1 : 1	51.23	910.00	72.77	2,460.22	10.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PDI-W1	0.90	0	8.95	1.74	33.00	1 : 1	N/A	278.77	29.99	75.33	9.94	14-May-21	15 May, 15 Nov
PDJ-W3	0.50	0.49	1.5	0.47	1.00	1 : 1	2.63	0.00	25.30	25.59	3.00	07-Feb-20	7 Feb 20
PDJ-W4	0.55	0.5	1.5	1.47	1.00	1 : 1	10.16	3.33	25.30	51.19	2.73	07-Feb-21	7 Feb 21
PERM-W1	0.34	0.25	1.03	2.83	1.80	1 : 1	37.31	107.77	70.63	250.00	3.03	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.98	0.38	4.38	2.77	6.50	1 : 1	160.35	70.78	32.92	46.00	4.47	27-May-22	Last trading day of June, Dec
PRIME-W1	0.05	0	0.38	1.35	1.08	1 : 1.3946	N/A	273.49	57.82	347.00	10.60	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.03	0	0.38	1.35	1.53	1 : 1.3095	N/A	405.70	57.82	261.75	16.59	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2	0.52	0.3	1.44	0.88	1.53	1 : 1.174	71.37	49.98	57.52	31.68	3.25	06-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2	0.07	N/A	1.15	0.87	2.25	1 : 1.22449	N/A	124.15	24.27	157.08	20.12	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	4.98	4.21	17	0.76	12.47	1 : 1.0028	18.16	2.63	39.60	187.52	3.42	23-May-20	Last trading day of Apr, Oct
SAMART-W2	0.75	0.36	9.15	1.75	14.80	1 : 1.014	110.3	70.92	36.03	335.43	12.37	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21

Monday, August 19, 2019

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	Market	Black Scholes											
SANKO-W1	0.19	0.06	1.01	1.20	1.00	1 : 1	231.36	17.82	16.05	93.41	5.32	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	7.65	11.32	54.25	0.78	48.48	1 : 1.237	-32.41	4.28	36.16	39.95	8.77	29-May-20	Last trading day of May,Nov
SDC-W1	0.14	0.06	0.3	3.79	0.50	1 : 1	142.46	113.33	45.43	1,731.04	2.14	01-Jun-23	Last trading day of June, Dec
SIMAT-W2	0.22	N/A	1.46	0.75	13.32	1 : 1.1261	N/A	931.73	38.72	37.81	7.47	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	0.22	0	1.46	5.75	26.64	1 : 1.1261	N/A	1959.11	38.72	37.81	7.47	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.60	0.54	1.46	1.89	1.00	1 : 1	10.98	9.59	38.72	43.69	2.43	08-Jul-21	9 Jul 2021
SINGER-W1	2.64	2.16	8.05	1.68	7.00	1 : 1	22.21	19.75	46.96	65.75	3.05	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	2.00	1.48	8.05	3.67	14.00	1 : 1	35.55	98.76	46.96	65.75	4.03	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMT-W2	0.30	0.03	1.58	0.78	2.10	1 : 1	876.76	51.90	29.50	209.12	5.27	29-May-20	Last trading day of Mar, Sept, Dec
SPORT-W7 <i>SP</i>	0.01	0	0.12	0.03	0.20	1 : 1	N/A	75.00	75.66	84.40	12.00	30-Aug-19	Last trading day of each month
SST-W2	1.45	0.01	4.62	2.12	10.00	1 : 1	0459.24	147.84	24.24	30.39	3.19	30-Sep-21	Last trading day of June, Dec
STAR-W3	0.36	0.06	2	0.51	4.00	1 : 1	504.95	118.00	80.01	135.45	5.56	21-Feb-20	25 of Jun, Dec
SUPER-W4	0.05	0	0.61	1.04	2.50	1 : 1	N/A	318.03	38.17	5,469.68	12.20	31-Aug-20	Last trading day of Feb, May, Aug, Nov
SVI-W3	0.99	0.04	3.38	0.60	4.44	1 : 1	2276.17	60.65	28.60	31.00	3.41	26-Mar-20	15 of Jul
SWC-W1	3.28	0.93	4.58	2.64	1.00	1 : 1	252.75	-6.55	51.93	149.99	1.40	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.10	0	0.52	1.45	1.88	1 : 1.07	N/A	300.42	34.66	400.00	5.56	28-Jan-21	Last trading day of Dec
TCC-W3	0.08	0.01	0.31	2.62	0.81	1 : 1.23886	N/A	230.59	39.33	92.20	4.80	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.08	0.01	0.31	3.74	0.90	1 : 1.10801	459.67	240.55	39.33	369.34	4.29	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.19	0.11	0.31	8.77	0.50	1 : 1	75.1	122.58	39.33	98.41	1.63	24-May-28	Last trading day of Jul
TCJ-W2	0.43	0	4.64	0.80	9.80	1 : 1.02	N/A	122.97	19.22	31.53	11.01	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TCMC-W2	0.08	0.01	2.18	0.28	4.00	1 : 1	649.83	87.16	63.86	254.40	27.25	30-Nov-19	Last trading day of Mar, Sept
TFG-W2	0.85	0.04	4.96	0.75	9.50	1 : 1	1815.58	108.67	43.17	510.81	5.84	18-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.02	0.1	4.09	0.50	1 : 1	-45.5	410.00	78.65	1,944.51	10.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.02	0	1.7	0.66	3.50	4 : 1	N/A	107.06	36.06	2,191.76	85.00	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.16	0.01	0.7	0.83	1.00	1 : 1	N/A	65.71	31.77	321.67	4.38	16-Jun-20	Last Trading of June

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TNITY-W1	0.41	0.02	4.2	1.58	5.00	1 : 1	1608.72	28.81	15.13	97.28	10.24	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.20	0.1	0.34	1.78	0.25	1 : 1.00027	93.34	32.34	39.85	1,606.61	1.70	28-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.95	0.33	9.9	1.86	18.00	1 : 1	184.34	91.41	35.15	112.00	10.42	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.37	0.21	1.27	1.62	1.00	1 : 1.002	77.44	7.73	26.40	162.48	3.44	02-Apr-21	Last trading day of June, Dec
TWZ-W5	0.02	0.02	0.09	0.45	0.10	1 : 1	11.82	33.33	110.79	2,289.87	4.50	31-Jan-20	30 Jan 20
UAC-W2	0.51	0	3.08	0.87	5.55	1 : 1	N/A	96.75	20.52	66.76	6.04	30-Jun-20	Last trading day of Mar, June, Sept, Dec
UKEM-W2	0.45	0.05	0.51	0.57	0.50	1 : 1	832.74	86.27	30.35	103.01	1.13	14-Mar-20	Last trading day of May,Nov
U-W1	0.01	0	1.81	0.22	6.00	1 : 0.01	N/A	2.32	36.00	180,628.31	1.81	06-Nov-19	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.81	3.57	6.00	1 : 0.01	N/A	2.32	36.00	141,895.49	1.81	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	1.40	1.52	9.5	3.07	10.00	1 : 1	-7.64	20.00	28.06	1,711.33	6.79	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	1.12	1.06	2.1	0.82	1.00	1 : 1.00086	5.71	0.91	21.68	426.70	1.88	14-Jun-20	30th of Sep
VIBHA-W3	0.27	0.08	2.1	2.82	3.00	1 : 1.00086	251.8	55.62	21.68	1,011.78	7.78	14-Jun-22	30 Sep of each year
WAVE-W1	0.33	0	1.94	0.72	6.00	1 : 1	N/A	226.29	36.71	42.12	5.88	08-May-20	Last trading day of June, Dec
WHA-W1	12.30	13.17	4.7	0.54	3.42	1 : 10.2396	-6.61	2400.45	18.18	79.06	3.91	04-Mar-20	25 of Jun, Dec
WIJK-W2	0.16	N/A	1.42	2.38	4.22	1 : 1.185	N/A	247.10	25.85	124.97	10.52	02-Jan-22	Last Business Day of December of each year.
WORK-W1	6.75	0	22.9	0.12	38.10	1 : 1	N/A	95.85	49.02	3.42	3.39	30-Sep-19	25th of Feb, May, Aug, Nov
ZMICO-W4	0.11	N/A	0.86	4.67	2.70	1 : 2	N/A	453.49	20.11	413.03	15.64	17-Apr-24	Last trading day of Mar, June, Sept, Dec