

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	0.11	0.21	0.51	2.78		1 : 1	-48.24		79.56	605.92	4.64	08-Aug-22	Last Trading of June
AJA-W1	0.01	N/A	0.17	0.07	1.53	1 : 1.30972	N/A	1053.17	63.62	749.96	22.27	21-Nov-19	Last trading day of Mar, Sept
AKR-W1	0.11	0.02	0.67	1.59	1.00	1 : 1	373.31	65.67	32.28	671.57	6.09	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.35	0.05	2.14	1.14	3.00	1 : 1	610.54	56.54	27.34	230.98	6.11	18-Dec-20	15th of Mar,Sept
APEX-W1	0.02	0.01	0.13	1.67	0.40	1 : 1	83.7	223.08	72.79	499.97	6.50	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.06	0.33	0.72	1.60		1 : 1	-81.67		44.58	95.83	12.00	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.04	0	0.81	0.55	2.00	1 : 1	N/A	151.85	43.44	102.47	20.25	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	2.24	2.67	39.25	0.53	39.00	1 : 1	-16.1	5.07	25.81	78.56	17.52	08-May-20	15th of Jun, Dec
B52-W2	0.01	0	0.22	0.61	7.50	1 : 0.2	N/A	662.73	55.07	1,756.00	4.40	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.12	0	2.72	3.09	3.97	1 : 1.00731	N/A	50.77	10.68	358.73	22.83	30-Nov-22	Last trading day of Nov
BM-W1	0.14	0.01	2	0.80	4.00	1 : 1	1054.57	107.00	43.70	110.00	14.29	14-Aug-20	16 Aug 2020
BROOK-W5	0.17	0.11	0.43	2.56	0.25	1 : 1	50.21	-2.33	42.77	1,407.38	2.53	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W4	2.84	2.94	13.4	0.09	10.38	1 : 1.011	-3.55	-1.33	22.18	416.70	4.77	30-Nov-19	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.28	1.17	4.99	1 : 0.12024	N/A	202.69	84.85	3,437.23	3.37	28-Dec-20	30 of Nov
B-W4	0.04	0.04	0.28	1.68	0.92	1 : 1.3087	-4.28	317.83	84.85	96.85	9.16	01-Jul-21	Last trading day of June, Dec
B-W5	0.06	0.08	0.28	1.38	0.35	1 : 1	-20.33	46.43	84.85	290.56	4.67	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.09	0	0.95	1.66	2.75	1 : 1	N/A	198.95	22.95	1,652.87	10.56	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.03	0	0.84	1.58	2.00	1 : 1	N/A	141.67	32.29	1,445.62	28.00	28-May-21	Last trading day of May,Nov
CHEWA-W1	0.01	0	0.63	0.08	1.75	1 : 1	N/A	179.37	32.03	467.34	63.00	28-Nov-19	28 Dec 18, 28 Jun 19, 27 Nov 19
CHO-W2	0.08	0.05	0.77	1.18	0.86	1 : 1	54.66	22.08	30.03	649.42	9.63	30-Dec-20	Last trading day of June, Dec
CI-W1	0.06	0	0.89	0.59	2.16	1 : 1.0172	N/A	152.33	26.99	98.86	15.09	29-May-20	Last trading day of May,Nov
CKP-W1	0.91	0.64	6.15	0.58	6.00	1 : 1.0007	42.48	12.37	33.18	1,111.15	6.76	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	0.67	0.15	1.89	0.68	3.00	1 : 1	339.05	94.18	69.29	60.63	2.82	02-Jul-20	15th of Jan, Jul
DCC-W1	0.66	0.56	1.96	1.53	1.15	1 : 1	17.21	-7.65	20.54	1,907.75	2.97	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	0.70	0.66	8.05	1.69	15.75	1 : 1	6.78	104.35	64.93	182.22	11.50	07-Jul-21	Last trading day of May,Nov

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	Market	Black Scholes											
ECF-W3	0.80	0	2.2	1.32	5.00	1 : 1.0008	N/A	163.58	24.08	129.95	2.75	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.34	0.05	1.34	1.28	1.85	1 : 1	610.68	63.43	33.15	554.43	3.94	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3	0.01	0.01	0.04	0.59	0.60	1 : 1	N/A	1425.00	228.63	1,377.16	4.00	01-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.01	0.01	0.04	0.59	0.50	1 : 1	N/A	1175.00	228.63	772.51	4.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	0.01	0.04	0.72	1.00	1 : 2.32054	N/A	5627.31	230.93	190.75	9.28	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.02	0.04	0.04	1.64	1.00	1 : 2.32054	-54.21	5685.32	230.93	16.42	4.64	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.06	0.04	0.14	3.97	0.15	1 : 1	40.23	50.00	59.27	4,216.75	2.33	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.64	0.25	3.76	1.14	4.83	1 : 1.0361	157.51	47.01	38.26	85.54	6.09	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.20	0	0.46	0.66	0.96	1 : 1.04545	N/A	158.41	53.90	138.79	2.40	26-Jun-20	Last Trading of June
GJS-W3	0.01	0	0.12	0.28	0.17	1 : 0.5	N/A	23.67	87.61	3,674.43	6.00	07-Feb-20	Last trading day of June, Dec
GLOCON-W4	0.41	0.36	0.96	2.23	0.50	1 : 1	15.14	-5.21	26.90	749.60	2.34	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.30	0.18	0.64	1.60	0.50	1 : 1	68.55	25.00	40.95	110.50	2.13	04-Jun-21	Last trading day of June, Dec
ITEL-W1	0.40	0.02	2.92	1.57	5.00	1 : 1	1614.24	84.93	26.10	249.99	7.30	22-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	3.10	2.64	6.45	0.69	3.61	1 : 1.192	17.22	4.71	41.87	1,294.92	2.48	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.15	0	0.89	0.67	3.50	1 : 1	N/A	310.11	33.53	241.12	5.93	30-Jun-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	1.24	0	6.55	0.53	15.00	1 : 1	N/A	147.94	38.80	108.00	5.28	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	4.30	3.46	20.5	1.83	18.62	1 : 1.02031	24.14	12.05	34.83	222.00	4.86	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.36	0.01	0.96	2.62	2.00	1 : 1	2690.93	145.83	26.74	156.48	2.67	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.88	0.29	4.74	2.49	4.00	2 : 1	204.74	2.95	34.27	157.10	5.39	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.30	0.01	1.44	1.83	2.10	1 : 1	2551.31	66.67	19.33	1,375.54	4.80	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.13	0	1.1	1.08	3.50	1 : 1	N/A	230.00	40.53	91.07	8.46	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W3	0.01	N/A	0.81	0.15	2.73	1 : 1.099	N/A	262.13	44.29	625.70	89.02	21-Dec-19	Last trading day of June, Dec
MILL-W4	0.05	0.04	0.81	2.70	2.00	1 : 1.099	30.35	168.65	44.29	405.44	17.80	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.02	0	0.81	0.70	1.75	1 : 1.03	N/A	121.82	44.29	905.04	41.72	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	3.30	2.77	35.75	1.93	43.00	1 : 1	19.34	29.51	24.72	230.88	10.83	30-Sep-21	15th of Feb, May, Aug, Nov

Monday, October 28, 2019

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	Market	Black Scholes											
NCL-W3	0.01	N/A	1	0.11	2.40	1 : 1.5	N/A	211.50	32.11	64.88	150.00	06-Dec-19	28 Jun 19, 6 Dec 19
NEWS-W6	0.01	0.01	0.01	1.62	0.02	1 : 1	N/A	160.00	403.29	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	1.52	0.59	3.06	2.13	6.48	1 : 1.00255	159.5	161.96	74.11	108.78	2.02	13-Dec-21	Last trading day of June, Dec
NOK-W1	0.12	N/A	2.2	0.59	3.19	1 : 1.5695	N/A	78.88	18.95	127.75	28.77	29-May-20	Last trading day of Mar, June, Sept, Dec
NUSA-W3	0.04	0	0.34	0.31	1.00	1 : 1	N/A	205.88	39.18	693.94	8.50	18-Feb-20	Last trading day of May,Nov
NVD-W1	0.10	0	1.84	1.72	7.86	1 : 1.018	N/A	338.60	29.53	276.12	18.73	15-Jul-21	Last trading day of May,Nov
OCEAN-W3	0.37	0.19	1.08	2.30	1.00	1 : 1	90.54	26.85	35.01	603.22	2.92	13-Feb-22	13 Feb 2022
ORI-W1	0.70	0.07	7.05	0.93	13.33	1 : 1	925.41	99.05	42.69	609.86	10.07	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	0.01	0.01	0.05	3.32	2.00	1 : 1	N/A	3920.00	111.55	2,460.22	5.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	0.08	0.02	0.05	2.84	0.25	1 : 1	370.44	560.00	111.55	1,167.36	0.63	29-Aug-22	29 Nov 19
PDI-W1	0.62	0	7.5	1.55	33.00	1 : 1	N/A	348.27	29.20	75.33	12.10	14-May-21	15 May, 15 Nov
PDJ-W3	0.50	0.55	1.57	0.28	1.00	1 : 1	-8.73	-4.46	26.80	25.59	3.14	07-Feb-20	7 Feb 20
PDJ-W4	0.57	0.55	1.57	1.28	1.00	1 : 1	2.72	0.00	26.80	51.19	2.75	07-Feb-21	7 Feb 21
PERM-W1	0.21	0.19	1.03	2.64	1.80	1 : 1	11.52	95.15	61.73	250.00	4.90	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.76	0.14	2.8	2.58	5.91	1 : 1.09999	453.1	152.00	39.84	46.00	4.05	27-May-22	Last trading day of June, Dec
PPPM-W4	0.33	0.51	0.78	4.76	1.00	1 : 1	-35.18	70.51	140.98	228.85	2.36	31-Jul-24	Last trading day of Oct
PRIME-W1	0.05	0	0.37	1.15	1.08	1 : 1.3946	N/A	284.65	64.93	347.00	10.32	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.02	0	0.37	1.15	1.53	1 : 1.3095	N/A	416.67	64.93	261.75	24.23	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2	0.32	0.18	1.45	0.69	1.53	1 : 1.174	81.01	32.63	42.50	31.68	5.32	06-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2	0.04	N/A	1	0.68	2.25	1 : 1.22449	N/A	157.47	24.76	157.08	30.61	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	3.38	2.36	14.7	0.57	12.44	1 : 1.0047	43.25	7.67	35.18	187.52	4.37	23-May-20	Last trading day of Apr, Oct
SAMART-W2	0.55	0.09	7.45	1.55	14.80	1 : 1.014	528.75	107.52	34.08	335.43	13.74	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.13	0.03	0.93	1.01	1.00	1 : 1	310.42	21.51	18.71	93.41	7.15	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	13.50	20.03	63.75	0.59	48.48	1 : 1.237	-32.59	-3.44	35.43	39.95	5.84	29-May-20	Last trading day of May,Nov
SDC-W1	0.08	0.02	0.2	3.59	0.50	1 : 1	320.01	190.00	44.58	1,731.04	2.50	01-Jun-23	Last trading day of June, Dec

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	Market	Black Scholes											
SIMAT-W2	0.16	N/A	1.54	0.56	13.32	1 : 1.1261	N/A	873.09	34.42	37.81	10.84	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	0.17	0	1.54	5.56	26.64	1 : 1.1261	N/A	1847.84	34.42	37.81	10.20	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.59	0.58	1.54	1.70	1.00	1 : 1	1.71	3.25	34.42	43.69	2.61	08-Jul-21	9 Jul 2021
SINGER-W1	2.24	1.4	6.85	1.49	7.00	1 : 1	60.56	34.89	47.55	65.75	3.06	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	1.72	0.98	6.85	3.48	14.00	1 : 1	75.04	129.49	47.55	65.75	3.98	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.38	0.08	1.01	1.93	1.50	1 : 1	362.94	86.14	38.36	92.00	2.66	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SMT-W2	0.11	0	1.13	0.59	2.10	1 : 1	N/A	95.58	28.43	209.12	10.27	29-May-20	Last trading day of Mar, Sept , Dec
SST-W2	1.16	0	4.48	1.93	10.00	1 : 1	N/A	149.11	21.90	30.39	3.86	30-Sep-21	Last trading day of June, Dec
STAR-W3	0.25	0.23	3.08	0.32	4.00	1 : 1	10.92	37.99	88.37	135.45	12.32	21-Feb-20	25 of Jun, Dec
SUPER-W4	0.02	0	0.6	0.84	2.50	1 : 1	N/A	320.00	40.09	5,469.68	30.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SVI-W3	0.62	0.51	4.6	0.41	4.44	1 : 1	21.62	10.00	37.89	31.00	7.42	26-Mar-20	15 of Jul
SWC-W1	2.84	0.66	3.92	2.45	1.00	1 : 1	333.45	-2.04	42.02	143.32	1.38	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.06	0	0.44	1.25	1.88	1 : 1.07	N/A	364.77	36.20	400.00	7.85	28-Jan-21	Last trading day of Dec
TCC-W3	0.05	0	0.22	2.43	0.81	1 : 1.23886	N/A	358.71	45.46	92.20	5.45	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.01	0.22	3.55	0.90	1 : 1.10801	N/A	364.13	45.46	369.34	6.09	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.15	0.07	0.22	8.58	0.50	1 : 1	108.97	195.45	45.46	98.41	1.47	24-May-28	Last trading day of Jul
TCJ-W2	0.17	0	4.26	0.61	9.80	1 : 1.02	N/A	136.81	25.10	31.53	25.56	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TCMC-W2	0.01	0	2.08	0.09	4.00	1 : 1	N/A	92.79	36.72	254.40	208.00	30-Nov-19	Last trading day of Mar, Sept
TFG-W2	0.56	0	3.86	0.56	9.50	1 : 1	N/A	160.62	48.27	510.81	6.89	18-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.02	0.08	3.90	0.50	1 : 1	-52.66	537.50	100.08	1,944.51	8.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.01	0	1.44	0.47	3.50	4 : 1	N/A	143.75	35.21	2,191.76	144.00	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.07	0	0.61	0.64	1.00	1 : 1	N/A	75.41	38.25	321.67	8.71	16-Jun-20	Last Trading of June
TNITY-W1	0.30	0	3.74	1.39	5.00	1 : 1	N/A	41.71	15.28	97.28	12.47	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.12	0.06	0.29	1.59	0.25	1 : 1.00027	84.88	27.57	36.88	1,606.61	2.42	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.58	0.06	6.85	1.67	18.00	1 : 1	893.26	171.24	39.07	112.00	11.81	28-Jun-21	Last trading day of June, Dec

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	Market	Black Scholes											
TVD-W2	0.22	0.12	1.11	1.43	1.00	1 : 1.002	90.21	9.75	25.88	162.48	5.06	02-Apr-21	Last trading day of June, Dec
TWZ-W5	0.01	0	0.07	0.26	0.10	1 : 1	N/A	57.14	94.13	2,289.87	7.00	31-Jan-20	30 Jan 20
UAC-W2	0.33	0	2.92	0.67	5.55	1 : 1	N/A	101.37	15.76	66.76	8.85	30-Jun-20	Last trading day of Mar, June, Sept, Dec
UKEM-W2	0.12	0.02	0.44	0.38	0.50	1 : 1	619.83	40.91	36.56	103.01	3.67	14-Mar-20	Last trading day of May,Nov
U-W1	SP	N/A	1.92	0.03	6.00	1 : 0.01	N/A	2.13	41.08	180,628.31	1.92	07-Nov-19	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.92	3.38	6.00	1 : 0.01	N/A	2.13	41.08	141,895.49	1.92	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	1.77	1.39	9.6	2.87	10.00	1 : 1	27.61	22.60	25.65	1,661.33	5.42	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	0.89	0.84	1.87	0.63	1.00	1 : 1.00086	5.63	1.02	21.19	361.66	2.10	14-Jun-20	30th of Sep
VIBHA-W3	0.21	0.03	1.87	2.63	3.00	1 : 1.00086	606.66	71.56	21.19	1,011.62	8.91	14-Jun-22	30 Sep of each year
WAVE-W1	0.19	0	1.66	0.53	6.00	1 : 1	N/A	272.89	41.32	42.12	8.74	08-May-20	Last trading day of June, Dec
WHA-W1	12.30	12.72	4.66	0.35	3.42	1 : 10.2396	-3.32	2429.84	19.31	79.06	3.88	04-Mar-20	25 of Jun, Dec
WIJK-W2	0.08	N/A	0.88	2.18	4.22	1 : 1.185	N/A	460.67	31.15	124.97	13.04	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4	0.09	N/A	0.78	4.47	2.70	1 : 2	N/A	515.38	29.29	413.03	17.33	17-Apr-24	Last trading day of Mar, June, Sept, Dec