

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	0.16	0.24	0.57	2.70		1 : 1	-32.63		75.73	605.92	3.56	08-Aug-22	Last Trading of June
AKR-W1	0.11	0.01	0.67	1.51	1.00	1 : 1	700.89	65.67	27.07	671.57	6.09	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.28	0.05	1.92	1.07	3.00	1 : 1	412.72	70.83	38.48	230.98	6.86	18-Dec-20	15th of Mar, Sep
APEX-W1	0.02	0.02	0.15	1.60	0.40	1 : 1	4.83	180.00	79.98	499.97	7.50	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.08	0.32	0.71	1.53		1 : 1	-75.21		50.08	95.83	8.88	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.15	0.06	1.34	0.47	2.00	1 : 1	140.57	60.45	66.74	102.47	8.93	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	1.85	2.16	39	0.45	39.00	1 : 1	-14.21	4.74	24.33	78.56	21.08	08-May-20	15th of Jun, Dec
B52-W2	0.01	0	0.19	0.53	7.50	1 : 0.2	N/A	770.53	60.89	1,756.00	3.80	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.13	0	2.72	3.02	3.97	1 : 1.00731	N/A	51.14	12.55	358.73	21.08	30-Nov-22	Last trading day of Nov
BM-W1	0.12	0.01	1.98	0.72	4.00	1 : 1	N/A	108.08	42.33	110.00	16.50	14-Aug-20	16 Aug 2020
BROOK-W5	0.18	0.14	0.48	2.48	0.25	1 : 1	27.68	-10.42	37.66	1,407.38	2.67	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W4 SP	3.04	3.54	14	0.01	10.38	1 : 1.011	-14.1	-4.16	21.90	416.70	4.66	30-Nov-19	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.25	1.09	4.99	1 : 0.12024	N/A	228.46	87.09	3,437.23	3.01	28-Dec-20	30 of Nov
B-W4	0.04	0.03	0.25	1.60	0.92	1 : 1.3087	27.51	371.67	87.09	96.85	8.18	01-Jul-21	Last trading day of June, Dec
B-W5	0.04	0.06	0.25	1.30	0.35	1 : 1	-32.79	56.00	87.09	290.56	6.25	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.11	0	0.92	1.59	2.75	1 : 1	N/A	210.87	19.40	1,652.87	8.36	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.03	0	0.85	1.51	2.00	1 : 1	N/A	138.82	33.67	1,445.62	28.33	28-May-21	Last trading day of May, Nov
CHEWA-W1 SP	0.01	N/A	0.49	0.01	1.75	1 : 1	N/A	259.18	27.54	467.34	49.00	28-Nov-19	28 Dec 18, 28 Jun 19, 27 Nov 19
CHO-W2	0.10	0.03	0.72	1.10	0.86	1 : 1	219.27	33.33	29.10	649.42	7.20	30-Dec-20	Last trading day of June, Dec
CI-W1	0.05	0	0.89	0.51	2.16	1 : 1.0172	N/A	151.19	26.75	98.86	18.11	29-May-20	Last trading day of May, Nov
CKP-W1	0.67	0.38	5.7	0.51	6.00	1 : 1.0007	78.29	17.03	32.03	1,111.15	8.51	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	0.86	0.06	1.86	0.60	3.00	1 : 1	1286.16	107.53	55.16	60.63	2.16	02-Jul-20	15th of Jan, Jul
DCC-W1	0.62	0.51	1.89	1.45	1.15	1 : 1	21.6	-6.35	17.39	1,907.75	3.05	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	0.72	0.61	8	1.62	15.75	1 : 1	17.63	105.88	64.58	182.22	11.11	07-Jul-21	Last trading day of May, Nov
ECF-W3	0.83	0	2.1	1.24	5.00	1 : 1.0008	N/A	177.56	23.78	129.95	2.53	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2

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	Market	Black Scholes											
ECL-W3	0.28	0.02	1.19	1.20	1.85	1 : 1	1145.19	78.99	33.30	554.43	4.25	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3	0.01	0	0.04	0.52	0.60	1 : 1	N/A	1425.00	224.93	1,377.16	4.00	01-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.01	0	0.04	0.52	0.50	1 : 1	N/A	1175.00	224.93	772.51	4.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	0	0.04	0.64	1.00	1 : 2.32054	N/A	5627.31	238.85	190.75	9.28	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.01	0.04	0.04	1.56	1.00	1 : 2.32054	-77.72	5627.31	238.85	16.42	9.28	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.07	0.05	0.14	3.89	0.15	1 : 1	50.13	57.14	66.47	4,216.75	2.00	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.62	0.18	3.7	1.06	4.83	1 : 1.0361	236.81	48.89	35.88	85.54	6.18	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.13	0	0.4	0.59	0.96	1 : 1.04545	N/A	179.56	51.36	138.79	3.22	26-Jun-20	Last Trading of June
GJS-W3	0.01	0	0.13	0.20	0.17	1 : 0.5	N/A	18.00	86.18	3,674.43	6.50	07-Feb-20	Last trading day of June, Dec
GLOCON-W4	0.26	0.23	0.76	2.16	0.50	1 : 1	13.26	0.00	35.41	749.60	2.92	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.26	0.18	0.65	1.53	0.50	1 : 1	44.74	16.92	39.93	110.50	2.50	04-Jun-21	Last trading day of June, Dec
ITEL-W1	0.38	0.03	2.88	1.49	5.00	1 : 1	1291.42	86.81	28.95	249.99	7.58	22-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	1.69	1.49	4.94	0.61	3.61	1 : 1.192	13.27	8.57	68.24	1,294.92	3.48	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.16	0.01	1.16	0.60	3.50	1 : 1	N/A	215.52	67.00	241.12	7.25	30-Jun-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	0.64	0	4.62	0.46	15.00	1 : 1	N/A	238.53	45.13	108.00	7.22	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	5.30	4.45	22.5	1.76	18.62	1 : 1.02031	19.16	6.45	33.40	222.00	4.33	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.36	0.01	0.91	2.54	2.00	1 : 1	2719.71	159.34	29.06	156.48	2.53	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.93	0.2	4.52	2.42	4.00	2 : 1	367.38	9.07	32.32	157.10	4.86	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.18	0.03	1.32	1.76	2.10	1 : 1	564.72	72.73	28.91	1,375.54	7.33	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.10	0.03	1.35	1.01	3.50	1 : 1	245.93	166.67	58.55	91.07	13.50	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W3	0.01	N/A	0.78	0.07	2.73	1 : 1.099	N/A	276.44	41.60	625.70	85.72	21-Dec-19	Last trading day of June, Dec
MILL-W4	0.03	0.02	0.78	2.63	2.00	1 : 1.099	30.2	176.54	41.60	405.44	28.57	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.01	0	0.78	0.62	1.75	1 : 1.03	N/A	129.15	41.60	905.04	80.34	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	3.38	3.01	36.75	1.85	43.00	1 : 1	12.25	26.20	25.11	230.85	10.87	30-Sep-21	15th of Feb, May, Aug, Nov
NCL-W3	SP	N/A	1.13	0.03	2.40	1 : 1.5	N/A	169.91	36.18	64.88	169.50	07-Dec-19	28 Jun 19, 6 Dec 19

Monday, November 25, 2019

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	Market	Black Scholes											
NEWS-W6	0.01	0.01	0.01	1.55	0.02	1 : 1	N/A	160.00	396.78	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	1.01	0.19	2	2.05	6.48	1 : 1.00255	426.97	275.38	72.23	108.78	1.99	13-Dec-21	Last trading day of June, Dec
NOK-W1	0.08	N/A	2.04	0.51	3.19	1 : 1.5695	N/A	94.30	25.47	127.75	40.02	29-May-20	Last trading day of Mar, June, Sept, Dec
NUSA-W3	0.05	N/A	0.31	0.23	1.00	1 : 1	N/A	238.71	40.70	693.94	6.20	18-Feb-20	Last trading day of May,Nov
NVD-W1	0.13	0	1.88	1.64	7.86	1 : 1.018	N/A	330.85	29.96	276.12	14.72	15-Jul-21	Last trading day of May,Nov
OCEAN-W3	0.40	0.21	1.13	2.22	1.00	1 : 1	95.08	23.89	32.37	603.22	2.83	13-Feb-22	13 Feb 2022
ORI-W1	0.58	0.05	6.95	0.85	13.33	1 : 1	1083.05	100.19	41.61	609.86	11.98	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	0.01	0.03	0.08	3.25	2.00	1 : 1	-67.19	2412.50	150.97	2,460.22	8.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	0.07	0.05	0.08	2.76	0.25	1 : 1	43.31	300.00	150.97	1,167.36	1.14	29-Aug-22	29 Nov 19
PDI-W1	0.51	0	6.95	1.47	33.00	1 : 1	N/A	382.16	25.65	75.33	13.63	14-May-21	15 May, 15 Nov
PDJ-W3	0.63	0.6	1.63	0.20	1.00	1 : 1	4.53	0.00	23.50	25.59	2.59	07-Feb-20	7 Feb 20
PDJ-W4	0.65	0.6	1.63	1.21	1.00	1 : 1	8.06	1.23	23.50	51.19	2.51	07-Feb-21	7 Feb 21
PERM-W1	0.17	0.07	0.76	2.56	1.80	1 : 1	160.95	159.21	53.12	250.00	4.47	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.79	0.09	2.1	2.50	5.91	1 : 1.09999	817.68	240.90	48.22	46.00	2.92	27-May-22	Last trading day of June, Dec
PPPM-W4	0.23	0.43	0.67	4.68	1.00	1 : 1	-46.43	83.58	140.27	228.83	2.91	31-Jul-24	Last trading day of Oct
PRIME-W1	0.02	0	0.4	1.08	1.08	1 : 1.3946	N/A	242.38	64.51	347.00	27.89	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.02	0	0.4	1.08	1.53	1 : 1.3095	N/A	375.60	64.51	261.75	26.19	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2	0.43	0.19	1.5	0.61	1.53	1 : 1.174	126.01	36.24	41.38	31.68	4.10	06-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2	0.04	N/A	0.93	0.60	2.25	1 : 1.22449	N/A	178.54	19.06	157.08	28.47	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	1.90	1.13	12.7	0.49	12.44	1 : 1.0047	67.87	12.99	34.81	187.52	6.72	23-May-20	Last trading day of Apr, Oct
SAMART-W2	0.54	0.05	6.8	1.48	14.80	1 : 1.014	998.35	127.35	35.21	335.43	12.77	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.13	0.03	0.93	0.93	1.00	1 : 1	277.47	21.51	20.24	93.41	7.15	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	19.60	20.46	64.5	0.55	48.48	1 : 1.237	-4.2	6.86	31.89	39.95	4.07	11-Jun-20	Last trading day of May,Nov
SDC-W1	0.10	0.02	0.19	3.52	0.50	1 : 1	403.38	215.79	48.78	1,731.04	1.90	01-Jun-23	Last trading day of June, Dec
SIMAT-W2	0.15	N/A	1.56	0.48	13.32	1 : 1.1261	N/A	859.73	24.08	37.81	11.71	19-May-20	Last trading day of Jan, Apr, Jul, Oct

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	Market	Black Scholes											
SIMAT-W3	0.22	N/A	1.56	5.48	26.64	1 : 1.1261	N/A	1826.31	24.08	37.81	7.99	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.58	0.57	1.56	1.62	1.00	1 : 1	1.95	1.28	24.08	43.69	2.69	08-Jul-21	9 Jul 2021
SINGER-W1	1.83	0.75	5.55	1.41	7.00	1 : 1	145.33	59.10	48.42	65.75	3.03	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	1.30	0.58	5.55	3.41	14.00	1 : 1	125.31	175.68	48.42	65.75	4.27	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.24	0.06	0.97	1.85	1.50	1 : 1	327.52	79.38	35.06	92.00	4.04	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SMT-W2	0.09	0	0.95	0.51	2.10	1 : 1	N/A	130.53	27.52	209.12	10.56	29-May-20	Last trading day of Mar, Sept , Dec
SST-W2	1.00	0	3.94	1.85	10.00	1 : 1	N/A	179.19	23.84	30.39	3.94	30-Sep-21	Last trading day of June, Dec
STAR-W3	0.35	0.25	3.34	0.24	4.00	1 : 1	42.41	30.24	88.93	135.45	9.54	21-Feb-20	25 of Jun, Dec
SUPER-W4	0.02	0	0.57	0.77	2.50	1 : 1	N/A	342.11	39.20	5,469.68	28.50	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SVI-W3	0.94	0.7	4.96	0.33	4.44	1 : 1	34.43	8.47	37.01	30.00	5.28	26-Mar-20	15 of Jul
SWC-W1	2.78	0.59	3.8	2.37	1.00	1 : 1	369.77	-0.53	32.21	143.32	1.37	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.03	0	0.41	1.18	1.88	1 : 1.07	N/A	391.46	34.99	400.00	14.62	28-Jan-21	Last trading day of Dec
TCC-W3	0.05	0.02	0.24	2.35	0.81	1 : 1.23886	156.75	318.49	60.74	92.20	5.95	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.03	0.24	3.47	0.90	1 : 1.10801	48.65	324.55	60.74	369.34	6.65	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.14	0.12	0.24	8.50	0.50	1 : 1	18.56	166.67	60.74	98.41	1.71	24-May-28	Last trading day of Jul
TCJ-W2	0.27	0	3.98	0.53	9.80	1 : 1.02	N/A	156.18	25.27	31.53	15.04	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TCMC-W2 <i>SP</i>	0.01	N/A	2.08	0.01	4.00	1 : 1	N/A	92.79	35.23	254.40	208.00	30-Nov-19	Last trading day of Mar, Sept
TFG-W2	0.65	0.01	4.28	0.48	9.50	1 : 1	N/A	137.15	48.52	510.81	6.58	18-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.02	0.07	3.82	0.50	1 : 1	-51.54	628.57	109.89	1,944.51	7.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.01	0	1.52	0.39	3.50	4 : 1	N/A	130.92	34.79	2,191.76	152.00	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.05	0	0.6	0.56	1.00	1 : 1	N/A	75.00	39.00	321.67	12.00	16-Jun-20	Last Trading of June
TNITY-W1	0.31	0.01	3.86	1.32	5.00	1 : 1	N/A	37.56	16.45	97.28	12.45	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.11	0.07	0.3	1.51	0.25	1 : 1.00027	63.68	19.98	34.44	1,606.61	2.73	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.51	0.03	6	1.59	18.00	1 : 1	1374.51	208.50	41.65	112.00	11.76	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.21	0.07	1.02	1.35	1.00	1 : 1.002	195.37	18.47	24.91	162.48	4.87	02-Apr-21	Last trading day of June, Dec

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	Market	Black Scholes											
TWZ-W5	0.01	0	0.07	0.18	0.10	1 : 1	N/A	57.14	96.47	2,289.87	7.00	31-Jan-20	30 Jan 20
UAC-W2	0.26	N/A	2.88	0.60	5.55	1 : 1	N/A	101.74	15.92	66.76	11.08	30-Jun-20	Last trading day of Mar, June, Sept, Dec
UKEM-W2	0.18	0.01	0.4	0.30	0.50	1 : 1	N/A	70.00	43.37	103.01	2.22	14-Mar-20	Last trading day of May,Nov
U-W4	0.01	0	1.87	3.30	6.00	1 : 0.01	N/A	2.21	40.12	141,895.49	1.87	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	1.78	1.46	9.75	2.80	10.00	1 : 1	22.02	20.82	25.69	1,661.33	5.48	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	0.80	0.75	1.77	0.55	1.00	1 : 1.00086	7.26	1.64	20.55	361.66	2.21	14-Jun-20	30th of Sep
VIBHA-W3	0.18	0.02	1.77	2.55	3.00	1 : 1.00086	936.97	79.56	20.55	1,011.62	9.84	14-Jun-22	30 Sep of each year
WAVE-W1	0.12	0	1.69	0.45	6.00	1 : 1	N/A	262.13	41.22	42.12	14.08	08-May-20	Last trading day of June, Dec
WHA-W1	8.50	8.84	4.28	0.27	3.42	1 : 10.2396	-3.81	1827.36	19.68	79.06	5.16	04-Mar-20	25 of Jun, Dec
WIJK-W2	0.13	0	1.28	2.11	4.22	1 : 1.185	N/A	284.31	40.04	124.97	11.67	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4	0.09	N/A	0.71	4.40	2.70	1 : 2	N/A	585.92	30.33	413.03	15.78	17-Apr-24	Last trading day of Mar, June, Sept, Dec