

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	0.12	0.21	0.5	2.57		1 : 1	-42.4		72.78	605.92	4.17	08-Aug-22	Last Trading of June
AKR-W1	0.10	0	0.59	1.38	1.00	1 : 1	N/A	86.44	23.73	671.57	5.90	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.20	0.01	1.27	0.93	3.00	1 : 1	N/A	151.97	46.69	230.98	6.35	18-Dec-20	15th of Mar, Sep
APEX-W1	0.02	0.02	0.15	1.46	0.40	1 : 1	-6.73	180.00	87.63	499.97	7.50	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.08	0.33	0.73	1.39		1 : 1	-75.89		51.60	95.83	9.13	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.12	0.06	1.41	0.33	2.00	1 : 1	93.91	50.35	71.37	102.47	11.75	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	1.19	2	39	0.32	39.00	1 : 1	-40.55	3.05	25.80	78.51	32.77	08-May-20	15th of Jun, Dec
B52-W2	0.01	0	0.19	0.39	7.36	1 : 0.204	N/A	770.37	70.10	1,756.00	3.88	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.11	0	2.6	2.88	3.97	1 : 1.00731	N/A	57.38	14.61	358.73	23.81	30-Nov-22	Last trading day of Nov
BM-W1	0.08	0	1.92	0.59	4.00	1 : 1	N/A	112.50	35.58	110.00	24.00	14-Aug-20	16 Aug 2020
BROOK-W5	0.16	0.1	0.43	2.35	0.25	1 : 1	54.13	-4.65	32.41	1,403.31	2.69	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.22	0.96	4.99	1 : 0.12024	N/A	261.25	87.31	3,437.23	2.65	28-Dec-20	30 of Nov
B-W4	0.04	0.02	0.22	1.47	0.92	1 : 1.3087	117.31	440.20	87.31	96.85	7.20	01-Jul-21	Last trading day of June, Dec
B-W5	0.03	0.04	0.22	1.17	0.35	1 : 1	-28.78	72.73	87.31	290.56	7.33	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.10	0	0.89	1.45	2.75	1 : 1	N/A	220.22	21.70	1,652.87	8.90	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.03	0	0.84	1.37	2.00	1 : 1	N/A	141.67	23.65	1,445.60	28.00	28-May-21	Last trading day of May, Nov
CHO-W2	0.07	0	0.66	0.96	0.86	1 : 1	N/A	40.91	18.91	636.40	9.43	30-Dec-20	Last trading day of June, Dec
CI-W1	0.04	0	0.84	0.38	2.16	1 : 1.0172	N/A	165.03	28.92	98.77	21.36	29-May-20	Last trading day of May, Nov
CKP-W1	0.23	0.03	4.38	0.37	6.00	1 : 1.0007	657.77	42.27	34.35	1,111.15	19.06	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	0.52	0.01	1.74	0.47	3.00	1 : 1	4452.36	102.30	45.87	60.63	3.35	02-Jul-20	15th of Jan, Jul
DCC-W1	0.59	0.48	1.84	1.32	1.15	1 : 1	23.74	-5.43	16.41	1,907.75	3.12	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	0.65	0.31	7.7	1.48	15.75	1 : 1	107.4	112.99	56.23	182.22	11.85	07-Jul-21	Last trading day of May, Nov
ECF-W3	0.43	0	1.25	1.11	5.00	1 : 1.0008	N/A	334.33	57.14	129.95	2.91	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.26	0.01	1.15	1.07	1.85	1 : 1	2170.64	83.48	31.13	554.43	4.42	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3	0.01	0	0.04	0.38	0.60	1 : 1	N/A	1425.00	195.61	1,377.16	4.00	01-Jun-20	22 Jun and 22 Dec of each year

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											
EFORL-W4	0.01	0	0.04	0.38	0.50	1 : 1	N/A	1175.00	195.61	772.51	4.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	0	0.04	0.51	1.00	1 : 2.32054	N/A	5627.31	248.09	190.75	9.28	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.02	0.04	0.04	1.42	1.00	1 : 2.32054	-54.34	5685.32	248.09	16.42	4.64	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.04	0.04	0.13	3.76	0.15	1 : 1	-10.9	46.15	74.21	4,216.75	3.25	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.54	0.1	3.58	0.93	4.83	1 : 1.0361	467.33	51.69	32.54	85.54	6.87	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.06	0	0.38	0.45	0.96	1 : 1.04545	N/A	175.25	51.04	138.79	6.62	26-Jun-20	Last Trading of June
GJS-W3	0.01	0	0.11	0.07	0.17	1 : 0.5	N/A	30.36	85.93	3,674.43	5.50	08-Feb-20	Last trading day of June, Dec
GLOCON-W4	0.22	0.21	0.72	2.02	0.50	1 : 1	6.86	0.00	37.72	749.60	3.27	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.22	0.14	0.61	1.39	0.50	1 : 1	55.3	18.03	35.85	110.50	2.77	04-Jun-21	Last trading day of June, Dec
ITEL-W1	0.30	0.02	2.46	1.36	5.00	1 : 1	1431.54	115.45	35.05	249.99	8.20	22-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	1.62	1.55	5.05	0.48	3.61	1 : 1.192	4.19	4.13	68.11	1,257.15	3.72	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.07	0	0.9	0.46	3.50	1 : 1	N/A	296.67	69.12	241.12	12.86	30-Jun-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	0.63	0	5.15	0.32	15.00	1 : 1	N/A	203.50	50.08	108.00	8.17	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	4.16	3.4	20.1	1.62	18.62	1 : 1.02031	22.22	13.61	39.01	222.00	4.93	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.23	0.01	0.85	2.41	2.00	1 : 1	N/A	162.35	28.30	156.48	3.70	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.79	0.14	4.68	2.28	4.00	2 : 1	453.74	2.35	27.41	157.10	5.92	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.18	0.05	1.45	1.62	2.10	1 : 1	288.21	57.24	30.75	1,375.54	8.06	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.10	0.01	1.29	0.87	3.50	1 : 1	656	179.07	56.49	91.07	12.90	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.05	0.01	0.66	2.49	2.00	1 : 1.099	N/A	231.96	41.25	405.44	14.51	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.01	0	0.66	0.49	1.75	1 : 1.03	N/A	171.35	41.25	905.04	67.98	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	2.98	1.92	33.75	1.72	43.00	1 : 1	55.15	36.24	25.57	230.85	11.33	30-Sep-21	15th of Feb, May, Aug, Nov
NEWS-W6	0.01	0.01	0.01	1.41	0.02	1 : 1	N/A	160.00	245.95	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	0.75	0.09	2.02	1.92	6.48	1 : 1.00255	708.12	258.75	60.09	108.78	2.70	13-Dec-21	Last trading day of June, Dec
NOK-W1	0.03	N/A	1.99	0.38	3.19	1 : 1.5695	N/A	96.67	27.61	127.75	104.11	29-May-20	Last trading day of Mar, June, Sept, Dec
NUSA-W3	0.01	0	0.49	0.10	1.00	1 : 1	N/A	106.12	50.42	693.94	49.00	19-Feb-20	Last trading day of May, Nov

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
NVD-W1	0.14	0	1.94	1.50	7.86	1 : 1.018	N/A	317.99	29.96	276.12	14.11	15-Jul-21	Last trading day of May,Nov
OCEAN-W3	0.47	0.21	1.18	2.09	1.00	1 : 1	126.9	24.58	26.68	603.22	2.51	13-Feb-22	13 Feb 2022
ORI-W1	0.60	0.04	7.55	0.72	13.33	1 : 1	1438.8	84.55	39.72	609.86	12.58	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	0.02	0.04	0.08	3.11	2.00	1 : 1	-45.8	2425.00	168.16	2,460.22	4.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	0.05	0.05	0.08	2.63	0.25	1 : 1	-5.92	275.00	168.16	1,167.36	1.60	29-Aug-22	29 Nov 19
PDI-W1	0.44	0	6.15	1.33	33.00	1 : 1	N/A	443.74	22.68	75.33	13.98	14-May-21	15 May, 15 Nov
PDJ-W3	0.42	0.47	1.49	0.07	1.00	1 : 1	-9.93	-4.70	25.22	25.59	3.55	08-Feb-20	7 Feb 20
PDJ-W4	0.42	0.48	1.49	1.07	1.00	1 : 1	-11.63	-4.70	25.22	51.19	3.55	07-Feb-21	7 Feb 21
PERM-W1	0.16	0.02	0.72	2.43	1.80	1 : 1	620.02	172.22	41.00	250.00	4.50	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.79	0.22	2.18	2.37	5.91	1 : 1.09999	263.53	228.03	61.22	46.00	3.04	27-May-22	Last trading day of June, Dec
PPPM-W4	0.15	0.29	0.48	4.55	1.00	1 : 1	-48.8	139.58	138.14	228.83	3.20	31-Jul-24	Last trading day of Oct
PRIME-W1	0.03	N/A	0.38	0.94	1.08	1 : 1.3946	N/A	266.15	61.39	347.00	17.66	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.03	N/A	0.38	0.94	1.53	1 : 1.3095	N/A	405.70	61.39	261.75	16.59	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2	0.20	0.06	1.26	0.48	1.53	1 : 1.174	223.27	44.07	47.30	31.68	7.40	06-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2	0.03	N/A	0.88	0.47	2.25	1 : 1.22449	N/A	194.25	25.10	157.08	35.92	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	1.47	0.63	11.8	0.36	12.44	1 : 1.0047	133.48	17.98	36.22	187.52	8.06	23-May-20	Last trading day of Apr, Oct
SAMART-W2	0.49	0.02	6.6	1.34	14.80	1 : 1.014	3154.96	133.51	32.56	335.43	13.66	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.08	0.01	0.84	0.80	1.00	1 : 1	476.7	28.57	22.38	93.41	10.50	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	23.80	26.77	70	0.41	48.48	1 : 1.237	-11.08	4.02	31.70	31.05	3.64	11-Jun-20	Last trading day of May,Nov
SDC-W1	0.08	0.02	0.19	3.38	0.50	1 : 1	226.01	205.26	53.58	1,731.04	2.38	01-Jun-23	Last trading day of June, Dec
SIMAT-W2	0.14	N/A	1.62	0.35	13.32	1 : 1.1261	N/A	823.03	30.22	37.81	13.03	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	0.21	0	1.62	5.35	26.64	1 : 1.1261	N/A	1753.80	30.22	37.81	8.69	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.60	0.63	1.62	1.48	1.00	1 : 1	-4.33	-1.23	30.22	43.69	2.70	08-Jul-21	9 Jul 2021
SINGER-W1	1.40	0.45	5.1	1.28	7.00	1 : 1	212.68	64.71	44.24	65.75	3.64	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	1.25	0.33	5.1	3.27	14.00	1 : 1	276.73	199.02	44.24	65.75	4.08	21-Apr-23	Last trading day of Mar, June, Sept, Dec

Monday, January 13, 2020

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											
SMART-W2	0.16	0.01	0.92	1.72	1.50	1 : 1	1092.96	80.43	24.94	92.00	5.75	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SMT-W2	0.12	0.01	1.15	0.38	2.10	1 : 1	N/A	93.04	58.60	209.12	9.58	29-May-20	Last trading day of Mar, Sept , Dec
SST-W2	0.74	0	3.74	1.72	10.00	1 : 1	N/A	187.17	19.97	30.39	5.05	30-Sep-21	Last trading day of June, Dec
STAR-W3	0.04	0.35	4.02	0.11	4.00	1 : 1	-88.59	0.50	96.51	135.45	100.50	22-Feb-20	25 of Jun, Dec
SUPER-W4	0.01	0	0.55	0.63	2.49	1 : 1	N/A	354.55	38.14	5,469.68	55.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SVI-W3	0.69	0.9	3.5	0.20	2.94	1 : 1.5098	-23.69	5.64	70.52	30.00	7.66	26-Mar-20	15 of Jul
SWC-W1	2.62	0.54	3.62	2.24	1.00	1 : 1	382.92	0.00	31.97	143.32	1.38	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.05	N/A	0.4	1.04	1.88	1 : 1.07	N/A	409.28	33.94	400.00	8.56	28-Jan-21	Last trading day of Dec
TCC-W3	0.05	0.02	0.22	2.22	0.81	1 : 1.23886	178.49	358.71	64.82	92.20	5.45	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.03	0.22	3.33	0.90	1 : 1.10801	54.46	364.13	64.82	369.34	6.09	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.14	0.11	0.22	8.37	0.50	1 : 1	24.99	190.91	64.82	98.41	1.57	24-May-28	Last trading day of Jul
TCJ-W2	0.18	0	3.68	0.39	9.80	1 : 1.02	N/A	174.73	28.71	31.53	20.85	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TFG-W2	0.51	0	4.8	0.35	9.50	1 : 1	N/A	108.54	48.60	510.81	9.41	18-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.02	0.06	3.69	0.50	1 : 1	-48.81	750.00	121.22	1,944.51	6.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.01	0	2	0.26	3.50	4 : 1	N/A	75.50	42.46	2,191.76	200.00	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.07	0	0.62	0.42	1.00	1 : 1	N/A	72.58	40.63	321.67	8.86	16-Jun-20	Last Trading of June
TNITY-W1	0.25	0.01	3.82	1.18	5.00	1 : 1	N/A	37.43	17.94	97.28	15.28	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.09	0.06	0.29	1.38	0.25	1 : 1.00027	46.75	17.22	36.66	1,606.61	3.22	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.41	0.01	4.9	1.46	18.00	1 : 1	N/A	275.71	41.02	112.00	11.95	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.20	0.04	0.91	1.22	1.00	1 : 1.002	354.32	31.71	28.52	162.48	4.56	02-Apr-21	Last trading day of June, Dec
TWZ-W5 <i>SP</i>	0.01	0	0.08	0.05	0.10	1 : 1	N/A	37.50	98.63	2,289.87	8.00	01-Feb-20	30 Jan 20
UAC-W2	0.22	0	2.8	0.46	5.55	1 : 1	N/A	106.07	16.79	66.76	12.73	30-Jun-20	Last trading day of Mar, June, Sept, Dec
UKEM-W2	0.15	0	0.4	0.17	0.50	1 : 1	N/A	62.50	42.01	103.01	2.67	14-Mar-20	Last trading day of May,Nov
U-W4	0.01	0	1.71	3.17	6.00	1 : 0.01	N/A	2.51	41.44	141,895.49	1.71	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	1.50	1.39	9.45	2.66	10.00	1 : 1	7.78	21.69	28.51	1,661.33	6.30	11-Sep-22	Last trading day of Mar, June, Sept, 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											
VIBHA-W2	0.71	0.69	1.71	0.42	1.00	1 : 1.00086	3.09	-0.06	19.56	361.66	2.41	14-Jun-20	30th of Sep
VIBHA-W3	0.16	0.01	1.71	2.42	3.00	1 : 1.00086	N/A	84.69	19.56	1,011.62	10.70	14-Jun-22	30 Sep of each year
WAVE-W1	0.13	0	1.2	0.32	6.00	1 : 1	N/A	410.83	51.64	42.12	9.23	08-May-20	Last trading day of June, Dec
WHA-W1	3.78	2.5	3.66	0.14	3.42	1 : 10.2396	51.23	989.86	22.65	55.87	9.91	04-Mar-20	25 of Jun, Dec
WIJK-W2	0.13	0.01	1.18	1.97	4.22	1 : 1.185	N/A	318.44	44.97	124.97	10.76	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4	0.08	N/A	0.86	4.26	2.70	1 : 2	N/A	446.51	39.85	413.03	21.50	17-Apr-24	Last trading day of Mar, June, Sept, Dec