

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	0.10	0.18	0.44	2.47		1 : 1	-45.45		59.42	605.92	4.40	08-Aug-22	Last Trading of June
AKR-W1	0.08	0	0.6	1.28	1.00	1 : 1	N/A	80.00	26.43	671.57	7.50	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.37	0.37	2.54	0.84	3.00	1 : 1	1.18	32.68	62.98	230.98	6.86	18-Dec-20	15th of Mar, Sep
APEX-W1	0.02	0.01	0.12	1.37	0.40	1 : 1	66.49	250.00	88.97	499.97	6.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.08	0.32	0.7	1.30		1 : 1	-74.86		37.55	95.83	8.75	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.12	0.05	1.42	0.24	2.00	1 : 1	129.21	49.30	76.58	102.47	11.83	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	0.51	1.71	39.25	0.22	39.00	1 : 1	-70.19	0.66	26.21	78.51	76.96	08-May-20	15th of Jun, Dec
B52-W2	0.01	0	0.18	0.30	7.36	1 : 0.204	N/A	814.30	65.77	1,756.00	3.67	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.09	0.02	2.4	2.79	3.97	1 : 1.00731	368.56	69.71	22.48	358.73	26.86	30-Nov-22	Last trading day of Nov
BM-W1	0.07	0	1.91	0.49	4.00	1 : 1	N/A	113.09	32.10	110.00	27.29	14-Aug-20	16 Aug 2020
BROOK-W5	0.13	0.08	0.39	2.25	0.25	1 : 1	61.67	-2.56	33.50	1,403.31	3.00	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.21	0.86	4.99	1 : 0.12024	N/A	274.26	68.69	3,437.23	2.53	28-Dec-20	30 of Nov
B-W4	0.03	0	0.21	1.37	0.92	1 : 1.3087	N/A	461.16	68.69	96.85	9.16	01-Jul-21	Last trading day of June, Dec
B-W5	0.04	0.02	0.21	1.07	0.35	1 : 1	78.64	85.71	68.69	290.56	5.25	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.10	0	0.88	1.36	2.75	1 : 1	N/A	223.86	21.84	1,652.87	8.80	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.8	1.28	2.00	1 : 1	N/A	151.25	23.42	1,445.60	80.00	28-May-21	Last trading day of May, Nov
CHO-W2	0.07	0	0.55	0.87	0.86	1 : 1	N/A	69.09	19.62	636.40	7.86	30-Dec-20	Last trading day of June, Dec
CI-W1	0.01	0	0.84	0.28	2.16	1 : 1.0172	N/A	161.40	29.60	98.77	85.44	29-May-20	Last trading day of May, Nov
CKP-W1	0.10	0.01	4.24	0.28	6.00	1 : 1.0007	N/A	43.90	33.76	1,111.15	42.43	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	0.71	0	1.72	0.37	3.00	1 : 1	N/A	115.70	29.82	60.63	2.42	02-Jul-20	15th of Jan, Jul
DCC-W1	0.54	0.46	1.81	1.22	1.15	1 : 1	17.96	-6.63	15.87	1,907.75	3.35	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	0.65	0.6	8.85	1.39	15.75	1 : 1	8.13	85.31	61.15	182.22	13.62	07-Jul-21	Last trading day of May, Nov
ECF-W3	0.32	0	1.21	1.01	5.00	1 : 1.0008	N/A	339.59	57.30	129.95	3.78	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.14	0.01	1.13	0.97	1.85	1 : 1	N/A	76.11	30.03	554.43	8.07	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3	0.01	0	0.05	0.29	0.60	1 : 1	N/A	1120.00	178.38	1,377.16	5.00	01-Jun-20	22 Jun and 22 Dec of each year

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	Market	Black Scholes											
EFORL-W4	0.01	0	0.05	0.29	0.50	1 : 1	N/A	920.00	178.38	772.51	5.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	N/A	0.03	0.41	1.00	1 : 2.32054	N/A	7580.43	247.40	190.75	6.96	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.02	0.03	0.03	1.33	1.00	1 : 2.32054	-25.47	7657.78	247.40	16.42	3.48	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.03	0.05	0.13	3.66	0.15	1 : 1	-35.79	38.46	78.30	4,216.75	4.33	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.43	0.08	3.7	0.83	4.83	1 : 1.0361	427.05	43.57	29.65	85.54	8.92	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.02	0	0.4	0.36	0.96	1 : 1.04545	N/A	150.81	44.55	138.79	20.91	26-Jun-20	Last Trading of June
GLOCON-W4	0.27	0.2	0.72	1.93	0.50	1 : 1	33.07	6.94	37.85	749.60	2.67	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.20	0.13	0.59	1.30	0.50	1 : 1	59.96	18.64	35.36	110.50	2.95	04-Jun-21	Last trading day of June, Dec
ITEL-W1	0.31	0.01	2.22	1.26	5.00	1 : 1	N/A	139.19	34.93	249.99	7.16	23-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	2.32	1.9	5.5	0.38	3.61	1 : 1.192	22.41	9.21	63.25	1,257.15	2.83	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.05	0	0.86	0.41	3.50	1 : 1	N/A	312.79	67.50	241.12	17.20	14-Jul-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	0.32	0	4.96	0.23	15.00	1 : 1	N/A	208.87	48.33	108.00	15.50	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	5.30	5.2	23.2	1.53	18.62	1 : 1.02031	1.9	3.17	39.51	221.49	4.47	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.20	0.01	0.83	2.31	2.00	1 : 1	1522.15	165.06	33.36	156.48	4.15	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.74	0.08	4.66	2.19	4.00	2 : 1	778.34	1.72	24.14	157.10	6.30	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.10	0.03	1.37	1.53	2.10	1 : 1	210.96	60.58	29.78	1,375.54	13.70	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.07	0.03	1.3	0.78	3.50	1 : 1	101.95	174.62	72.59	91.07	18.57	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.03	0	0.51	2.40	2.00	1 : 1.099	N/A	328.19	37.30	405.44	18.68	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.01	0	0.51	0.39	1.75	1 : 1.03	N/A	252.05	37.30	905.04	52.53	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	2.50	2.01	33	1.62	43.00	1 : 1	24.14	37.88	28.85	230.85	13.20	30-Sep-21	15th of Feb, May, Aug, Nov
NEWS-W6	0.01	0	0.01	1.32	0.02	1 : 1	N/A	160.00	172.27	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	0.60	0.09	2.02	1.82	6.48	1 : 1.00255	577.65	251.31	60.80	108.78	3.38	13-Dec-21	Last trading day of June, Dec
NOK-W1	0.02	N/A	1.82	0.28	3.19	1 : 1.5695	N/A	119.50	28.64	127.75	142.82	29-May-20	Last trading day of Mar, June, Sept, Dec
NUSA-W3 <i>SP</i>	0.01	N/A	0.5	0.01	1.00	1 : 1	N/A	102.00	54.73	693.94	50.00	19-Feb-20	Last trading day of May, Nov
NVD-W1	0.12	0	1.84	1.41	7.86	1 : 1.018	N/A	339.70	31.48	276.12	15.61	15-Jul-21	Last trading day of May, Nov

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	Market	Black Scholes											
OCEAN-W3	0.45	0.21	1.2	1.99	1.00	1 : 1	116.87	20.83	24.56	603.22	2.67	13-Feb-22	13 Feb 2022
ORI-W1	0.22	0	6.4	0.62	13.33	1 : 1	N/A	111.77	33.64	609.86	29.09	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	0.02	0.04	0.07	3.02	2.00	1 : 1	-44.93	2785.71	185.24	2,460.22	3.50	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	0.04	0.05	0.07	2.53	0.25	1 : 1	-18.51	314.29	185.24	1,167.36	1.75	29-Aug-22	29 Nov 19
PDI-W1	0.35	0	5.65	1.24	33.00	1 : 1	N/A	490.27	25.98	75.33	16.14	14-May-21	15 May, 15 Nov
PDJ-W4	0.32	0.31	1.3	0.98	1.00	1 : 1	2.84	1.54	25.71	51.19	4.06	07-Feb-21	7 Feb 21
PERM-W1	0.13	0.02	0.69	2.33	1.80	1 : 1	748.85	179.71	40.06	250.00	5.31	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.71	0.29	2.26	2.27	5.91	1 : 1.09999	141.25	212.17	67.29	46.00	3.50	27-May-22	Last trading day of June, Dec
PPPM-W4	0.16	0.23	0.48	4.45	1.00	1 : 1	-31.02	141.67	104.78	228.83	3.00	31-Jul-24	Last trading day of Oct
PRIME-W1	0.03	N/A	0.35	0.85	1.08	1 : 1.3946	N/A	300.91	54.80	347.00	16.27	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.02	N/A	0.35	0.85	1.53	1 : 1.3095	N/A	447.96	54.80	261.75	22.92	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2	0.19	0.07	1.28	0.38	1.53	1 : 1.174	154.16	40.63	52.88	31.68	7.91	06-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2	0.03	N/A	0.87	0.37	2.25	1 : 1.22449	N/A	197.89	24.69	157.08	35.51	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	0.81	0.29	10.9	0.26	12.44	1 : 1.0047	181.63	21.68	39.73	187.52	13.52	23-May-20	Last trading day of Apr, Oct
RWI-W2	0.11	0.16	1.28	1.89	1.50	1 : 1	-29.29	25.78	40.42	318.15	11.64	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.58	0.1	8.05	1.25	14.80	1 : 1.014	484.89	92.33	36.11	335.43	14.07	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.08	0.03	0.88	0.70	1.00	1 : 1	157.49	22.73	27.80	93.41	11.00	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	34.00	37.15	78.75	0.32	48.48	1 : 1.237	-8.47	5.85	27.77	31.05	2.87	11-Jun-20	Last trading day of May, Nov
SDC-W1	0.08	0.02	0.16	3.29	0.50	1 : 1	356.33	262.50	56.72	1,731.04	2.00	01-Jun-23	Last trading day of June, Dec
SIMAT-W2	0.04	N/A	1.71	0.25	13.32	1 : 1.1261	N/A	767.20	30.64	37.81	48.14	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	0.26	N/A	1.71	5.25	26.64	1 : 1.1261	N/A	1658.86	30.64	37.81	7.41	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.61	0.7	1.71	1.39	1.00	1 : 1	-13.2	-5.85	30.64	43.69	2.80	08-Jul-21	9 Jul 2021
SINGER-W1	2.00	1.04	6.5	1.18	7.00	1 : 1	92.46	38.46	46.84	65.75	3.25	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	1.69	0.73	6.5	3.18	14.00	1 : 1	132.48	141.38	46.84	65.75	3.85	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.26	0.03	1.03	1.62	1.50	1 : 1	921.83	70.87	25.45	92.00	3.96	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an

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	Market	Black Scholes											
SMT-W2	0.05	0	1.02	0.28	2.10	1 : 1	N/A	110.78	58.68	209.12	20.40	29-May-20	Last trading day of Mar, Sept , Dec
SST-W2	0.67	0	3.64	1.62	10.00	1 : 1	N/A	193.13	21.76	30.39	5.43	30-Sep-21	Last trading day of June, Dec
STAR-W3	SP	0.01	2.94	0.01	4.00	1 : 1	N/A	36.39	72.04	135.45	294.00	22-Feb-20	25 of Jun, Dec
SUPER-W4	0.01	0	0.51	0.54	2.49	1 : 1	N/A	390.20	32.53	5,469.68	51.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SVI-W3	0.31	0.28	3.1	0.10	2.94	1 : 1.5098	10.36	7.34	70.75	30.00	15.10	26-Mar-20	15 of Jul
SWC-W1	2.50	0.5	3.5	2.14	1.00	1 : 1	400.45	0.00	25.69	143.32	1.40	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.03	N/A	0.4	0.95	1.88	1 : 1.07	N/A	403.93	33.64	400.00	14.27	28-Jan-21	Last trading day of Dec
TCC-W3	0.03	0.01	0.21	2.12	0.81	1 : 1.23886	119.94	369.89	64.33	92.20	8.67	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.02	0.21	3.24	0.90	1 : 1.10801	86.86	386.75	64.33	369.34	5.82	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.12	0.1	0.21	8.27	0.50	1 : 1	15.61	195.24	64.33	98.41	1.75	24-May-28	Last trading day of Jul
TCJ-W2	0.09	N/A	3.16	0.30	9.80	1 : 1.02	N/A	217.36	31.44	31.53	35.81	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TFG-W2	0.07	0	3.98	0.25	9.50	1 : 1	N/A	140.45	45.33	510.81	56.86	18-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.02	0.06	3.59	0.50	1 : 1	-54.96	750.00	132.10	1,944.51	6.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.01	0	1.92	0.16	3.50	4 : 1	N/A	82.81	48.40	2,191.76	192.00	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.01	0	0.6	0.33	1.00	1 : 1	N/A	68.33	37.41	321.67	60.00	16-Jun-20	Last Trading of June
TNITY-W1	0.20	0.01	3.82	1.08	5.00	1 : 1	1607.68	36.13	18.77	97.28	19.10	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.10	0.05	0.28	1.28	0.25	1 : 1.00027	93.23	24.98	35.06	1,606.61	2.80	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.35	0	3.88	1.36	18.00	1 : 1	N/A	372.94	45.54	112.00	11.09	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.24	0.15	1.13	1.12	1.00	1 : 1.002	60.88	9.58	34.54	162.48	4.72	02-Apr-21	Last trading day of June, Dec
UAC-W2	0.15	N/A	2.62	0.37	5.55	1 : 1	N/A	117.56	16.70	66.76	17.47	30-Jun-20	Last trading day of Mar, June, Sept, Dec
UKEM-W2	0.01	0	0.4	0.07	0.50	1 : 1	N/A	27.50	42.25	103.01	40.00	14-Mar-20	Last trading day of May,Nov
U-W4	0.01	0	1.54	3.07	6.00	1 : 0.01	N/A	2.90	41.78	141,895.49	1.54	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	1.21	1.16	8.9	2.57	10.00	1 : 1	4.53	25.96	29.79	1,661.33	7.36	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	0.64	0.61	1.63	0.32	1.00	1 : 1.00086	4.63	0.55	17.65	361.66	2.55	14-Jun-20	30th of Sep
VIBHA-W3	0.17	0	1.63	2.32	3.00	1 : 1.00086	N/A	94.38	17.65	1,011.62	9.60	14-Jun-22	30 Sep of each year

Monday, February 17, 2020

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	Market	Black Scholes											
WAVE-W1	0.02	0	1.07	0.22	6.00	1 : 1	N/A	462.62	49.94	42.12	53.50	08-May-20	Last trading day of June, Dec
WHA-W1	SP	0.23	3.44	0.05	3.42	1 : 10.2396	-78.64	8.36	29.66	55.87	704.48	05-Mar-20	25 of Jun, Dec
WIK-W2	0.14	0.01	1.3	1.88	4.22	1 : 1.185	N/A	279.02	44.04	124.97	11.00	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4	0.07	N/A	0.69	4.17	2.70	1 : 2	N/A	602.90	42.94	413.03	19.71	17-Apr-24	Last trading day of Mar, June, Sept, Dec