

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	2.45		1 : 1	-45.45		48.56	605.92	4.40	08-Aug-22	Last Trading of June
AKR-W1	0.07	0	0.61	1.26	1.00	1 : 1	N/A	75.41	26.59	671.57	8.71	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.34	0.38	2.58	0.82	3.00	1 : 1	-11.07	29.46	64.03	230.98	7.59	18-Dec-20	15th of Mar, Sep
APEX-W1	0.02	0.01	0.12	1.35	0.40	1 : 1	61.77	250.00	90.46	499.97	6.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.08	0.32	0.7	1.28		1 : 1	-74.86		36.43	95.83	8.75	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.10	0.05	1.45	0.22	2.00	1 : 1	111.67	44.83	76.29	102.47	14.50	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	0.36	1.59	39	0.20	39.00	1 : 1	-77.4	0.92	26.26	78.51	108.33	08-May-20	15th of Jun, Dec
B52-W2	0.01	0	0.21	0.28	7.36	1 : 0.204	N/A	695.06	70.10	1,756.00	4.28	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.08	0.02	2.44	2.77	3.97	1 : 1.00731	273.88	66.51	23.32	358.73	30.72	30-Nov-22	Last trading day of Nov
BM-W1	0.05	0	1.88	0.47	4.00	1 : 1	N/A	115.43	31.84	110.00	37.60	14-Aug-20	16 Aug 2020
BROOK-W5	0.14	0.08	0.39	2.24	0.25	1 : 1	76.5	0.00	32.83	1,403.31	2.79	20-May-22	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.19	0.84	4.99	1 : 0.12024	N/A	304.40	69.68	3,437.23	2.28	28-Dec-20	30 of Nov
B-W4	0.02	0	0.19	1.35	0.92	1 : 1.3087	N/A	516.59	69.68	96.85	12.43	01-Jul-21	Last trading day of June, Dec
B-W5	0.03	0.02	0.19	1.05	0.35	1 : 1	80.24	100.00	69.68	290.56	6.33	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.10	0	0.88	1.34	2.75	1 : 1	N/A	223.86	21.62	1,652.87	8.80	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.8	1.26	2.00	1 : 1	N/A	151.25	23.25	1,445.60	80.00	28-May-21	Last trading day of May, Nov
CHO-W2	0.05	0	0.5	0.85	0.86	1 : 1	N/A	82.00	20.23	636.40	10.00	30-Dec-20	Last trading day of June, Dec
CI-W1	0.01	N/A	0.82	0.26	2.16	1 : 1.0172	N/A	167.81	29.50	98.77	83.41	29-May-20	Last trading day of May, Nov
CKP-W1	0.08	0	4.12	0.26	6.00	1 : 1.0007	N/A	47.61	33.31	1,111.15	51.54	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	0.62	0	1.64	0.35	3.00	1 : 1	N/A	120.73	29.62	60.63	2.65	02-Jul-20	15th of Jan, Jul
DCC-W1	0.55	0.47	1.82	1.20	1.15	1 : 1	17.86	-6.59	15.23	1,907.75	3.31	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	0.60	0.37	7.75	1.37	15.75	1 : 1	61.61	110.97	61.14	182.22	12.92	07-Jul-21	Last trading day of May, Nov
ECF-W3	0.29	0	1.21	0.99	5.00	1 : 1.0008	N/A	337.11	57.00	129.95	4.18	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W3	0.12	0	1.02	0.95	1.85	1 : 1	N/A	93.14	30.50	554.43	8.50	05-Feb-21	Last Business Day of every six months from the is
EFORL-W3	0.01	0	0.05	0.27	0.60	1 : 1	N/A	1120.00	184.05	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	0.27	0.50	1 : 1	N/A	920.00	184.05	772.51	5.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	N/A	0.04	0.39	1.00	1 : 2.32054	N/A	5627.31	242.52	190.75	9.28	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.02	0.04	0.04	1.31	1.00	1 : 2.32054	-45.96	5685.32	242.52	16.42	4.64	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.03	0.04	0.12	3.64	0.15	1 : 1	-28.84	50.00	79.52	4,216.75	4.00	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.42	0.04	3.62	0.81	4.83	1 : 1.0361	833.93	46.54	26.72	85.54	8.93	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.02	N/A	0.38	0.34	0.96	1 : 1.04545	N/A	164.25	36.90	138.79	19.86	26-Jun-20	Last Trading of June
GLOCON-W4	0.25	0.2	0.71	1.91	0.50	1 : 1	26.39	5.63	38.31	749.60	2.84	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.20	0.1	0.55	1.28	0.50	1 : 1	105.57	27.27	33.95	110.50	2.75	04-Jun-21	Last trading day of June, Dec
HYDRO-W1	0.10	0.05	0.3	1.96	1.00	1 : 1	91.81	266.67	90.35	98.12	3.00	10-Feb-22	First business day of Mar, Jun, Sept and Dec
ITEL-W1	0.32	0.05	2.56	1.24	5.00	1 : 1	590.58	107.81	42.30	249.99	8.00	23-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	2.08	1.85	5.45	0.36	3.61	1 : 1.192	12.68	5.14	62.66	1,257.15	3.12	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.05	0	0.84	0.39	3.50	1 : 1	N/A	322.62	67.50	241.12	16.80	14-Jul-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	0.25	0	4.7	0.21	15.00	1 : 1	N/A	224.47	48.17	108.00	18.80	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	5.60	4.84	22.5	1.51	18.62	1 : 1.02031	15.76	7.81	40.44	221.49	4.10	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.19	0.01	0.82	2.29	2.00	1 : 1	1405.91	167.07	34.43	156.48	4.32	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.68	0.04	4.62	2.17	4.00	2 : 1	1637.83	1.30	20.69	157.10	6.79	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.09	0.02	1.29	1.51	2.10	1 : 1	307.3	69.77	30.23	1,375.54	14.33	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.05	0.03	1.3	0.76	3.50	1 : 1	54.97	173.08	72.58	91.07	26.00	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.03	0	0.51	2.38	2.00	1 : 1.099	N/A	328.19	37.42	405.44	18.68	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.01	0	0.51	0.38	1.75	1 : 1.03	N/A	252.05	37.42	905.04	52.53	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	2.32	1.72	32	1.60	43.00	1 : 1	35.15	41.63	29.23	230.85	13.79	30-Sep-21	15th of Feb, May, Aug, Nov
NEWS-W6	0.01	0	0.01	1.30	0.02	1 : 1	N/A	160.00	140.85	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	0.56	0.08	1.98	1.80	6.48	1 : 1.00255	611.67	256.38	60.67	108.78	3.54	13-Dec-21	Last trading day of June, Dec
NOK-W1	0.02	N/A	1.68	0.26	3.19	1 : 1.5695	N/A	142.54	29.21	127.75	131.84	29-May-20	Last trading day of Mar, June, Sept, Dec
NVD-W1	0.11	0	1.68	1.39	7.86	1 : 1.018	N/A	381.14	31.46	276.12	15.55	15-Jul-21	Last trading day of May, Nov

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	Market	Black Scholes											
OCEAN-W3	0.44	0.19	1.19	1.97	1.00	1 : 1	132.57	21.01	21.04	603.22	2.70	13-Feb-22	13 Feb 2022
ORI-W1	0.17	0	6.05	0.60	13.33	1 : 1	N/A	123.20	32.56	609.86	35.59	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2	0.02	0.04	0.07	3.00	2.00	1 : 1	-47.99	2785.71	191.70	2,460.22	3.50	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	0.03	0.05	0.07	2.51	0.25	1 : 1	-40.42	300.00	191.70	1,167.36	2.33	29-Aug-22	29 Nov 19
PDI-W1	0.30	0	5.55	1.22	33.00	1 : 1	N/A	500.00	25.20	75.33	18.50	14-May-21	15 May, 15 Nov
PDJ-W4	0.30	0.31	1.3	0.96	1.00	1 : 1	-4.56	0.00	26.28	51.19	4.33	07-Feb-21	7 Feb 21
PERM-W1	0.13	0.01	0.65	2.31	1.80	1 : 1	N/A	196.92	38.28	250.00	5.00	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.64	0.24	2.1	2.25	5.91	1 : 1.09999	170.78	233.05	67.25	46.00	3.61	27-May-22	Last trading day of June, Dec
PPPM-W4	0.14	0.17	0.42	4.44	1.00	1 : 1	-19.87	171.43	94.58	228.83	3.00	31-Jul-24	Last trading day of Oct
PRIME-W1	0.03	N/A	0.36	0.83	1.08	1 : 1.3946	N/A	288.68	54.03	347.00	16.74	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.02	N/A	0.36	0.83	1.53	1 : 1.3095	N/A	431.88	54.03	261.75	23.57	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2	0.06	0.06	1.2	0.36	1.53	1 : 1.174	5	38.45	58.04	31.68	23.48	06-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2	0.03	N/A	0.85	0.35	2.25	1 : 1.22449	N/A	205.43	24.65	157.08	34.69	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	0.60	0.2	10.6	0.24	12.44	1 : 1.0047	205.46	23.15	37.95	187.52	17.75	23-May-20	Last trading day of Apr, Oct
RWI-W2	0.11	0.14	1.25	1.87	1.50	1 : 1	-22.24	28.80	40.70	318.15	11.36	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.62	0.1	7.95	1.23	14.80	1 : 1.014	502.26	95.28	36.37	335.43	13.00	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.09	0.04	0.91	0.68	1.00	1 : 1	144.52	19.78	28.02	93.41	10.11	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	26.75	30.77	73.5	0.30	48.48	1 : 1.237	-13.06	2.90	28.75	31.05	3.40	11-Jun-20	Last trading day of May, Nov
SDC-W1	0.07	0.02	0.17	3.27	0.50	1 : 1	212.38	235.29	58.65	1,731.04	2.43	01-Jun-23	Last trading day of June, Dec
SIMAT-W2	0.09	N/A	1.87	0.23	13.32	1 : 1.1261	N/A	694.93	32.25	37.81	23.40	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	0.26	0	1.87	5.24	26.64	1 : 1.1261	N/A	1507.29	32.25	37.81	8.10	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.71	0.85	1.87	1.37	1.00	1 : 1	-16.25	-8.56	32.25	43.69	2.63	08-Jul-21	9 Jul 2021
SINGER-W1	1.84	0.85	6.05	1.16	7.00	1 : 1	116.83	46.12	47.95	65.75	3.29	23-Apr-21	Last trading day of Mar, June, Sept, Dec
SINGER-W2	1.88	0.64	6.05	3.16	14.00	1 : 1	195.62	162.48	47.95	65.75	3.22	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.25	0.02	1.04	1.60	1.50	1 : 1	1453.73	68.27	25.35	92.00	4.16	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an

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	Market	Black Scholes											
SMT-W2	0.04	0	1	0.26	2.10	1 : 1	N/A	114.00	58.66	209.12	25.00	29-May-20	Last trading day of Mar, Sept , Dec
SST-W2	0.65	0	3.7	1.60	10.00	1 : 1	N/A	187.84	21.91	30.39	5.69	30-Sep-21	Last trading day of June, Dec
SUPER-W4	0.01	0	0.5	0.52	2.49	1 : 1	N/A	400.00	30.87	5,469.68	50.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SVI-W3	0.11	0.07	2.96	0.08	2.94	1 : 1.5098	53.2	4.63	70.69	30.00	40.63	26-Mar-20	15 of Jul
SWC-W1	2.46	0.5	3.5	2.12	1.00	1 : 1	387.58	-1.14	24.88	143.32	1.42	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.04	N/A	0.39	0.93	1.88	1 : 1.07	N/A	419.77	34.50	400.00	10.43	28-Jan-21	Last trading day of Dec
TCC-W3	0.04	0.01	0.22	2.10	0.81	1 : 1.23886	170.55	353.08	64.23	92.20	6.81	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.04	0.02	0.22	3.22	0.90	1 : 1.10801	73.14	364.13	64.23	369.34	6.09	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.12	0.11	0.22	8.25	0.50	1 : 1	9.24	181.82	64.23	98.41	1.83	24-May-28	Last trading day of Jul
TCJ-W2	0.08	N/A	3.22	0.28	9.80	1 : 1.02	N/A	211.10	32.54	31.53	41.06	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TFG-W2	0.08	0	3.98	0.23	9.50	1 : 1	N/A	140.70	45.09	510.81	49.75	18-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.02	0.06	3.57	0.50	1 : 1	-53.66	750.00	130.36	1,944.51	6.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.01	0	1.89	0.15	3.50	4 : 1	N/A	85.71	46.16	2,191.76	189.00	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.02	0	0.58	0.31	1.00	1 : 1	N/A	75.86	36.67	321.67	29.00	16-Jun-20	Last Trading of June
TNITY-W1	0.16	0.01	3.84	1.07	5.00	1 : 1	N/A	34.38	18.84	97.28	24.00	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.09	0.05	0.28	1.26	0.25	1 : 1.00027	74.03	21.41	34.89	1,606.61	3.11	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.31	0	3.7	1.34	18.00	1 : 1	N/A	394.86	45.36	112.00	11.94	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.21	0.13	1.07	1.10	1.00	1 : 1.002	66.92	12.92	35.29	162.48	5.11	02-Apr-21	Last trading day of June, Dec
UAC-W2	0.21	0	2.86	0.35	5.55	1 : 1	N/A	101.40	30.82	66.76	13.62	30-Jun-20	Last trading day of Mar, June, Sept, Dec
UKEM-W2 <i>SP</i>	0.01	0	0.4	0.05	0.50	1 : 1	N/A	27.50	42.20	103.01	40.00	14-Mar-20	Last trading day of May,Nov
U-W4	0.01	0	1.58	3.05	6.00	1 : 0.01	N/A	2.80	36.20	141,895.49	1.58	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	1.01	0.87	8.15	2.55	10.00	1 : 1	16.21	35.09	30.17	1,661.33	8.07	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	0.58	0.55	1.57	0.30	1.00	1 : 1.00086	4.81	0.57	15.28	361.66	2.71	14-Jun-20	30th of Sep
VIBHA-W3	0.16	0	1.57	2.30	3.00	1 : 1.00086	N/A	101.17	15.28	1,011.62	9.82	14-Jun-22	30 Sep of each year
WAVE-W1	0.03	0	1.07	0.20	6.00	1 : 1	N/A	463.55	49.73	42.12	35.67	08-May-20	Last trading day of June, Dec

Monday, February 24, 2020

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	Market	Black Scholes												
WHA-W1	SP	0.05	N/A	3.34	0.03	3.42	1 : 10.2396	N/A	39.27	29.54	55.87	684.01	05-Mar-20	25 of Jun, Dec
WIIC-W2		0.14	0.01	1.31	1.86	4.22	1 : 1.185	N/A	275.99	44.30	124.97	11.09	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4		0.07	N/A	0.69	4.15	2.70	1 : 2	N/A	602.90	43.24	413.03	19.71	17-Apr-24	Last trading day of Mar, June, Sept, Dec