

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	0.06	0.14	0.34	2.38		1 : 1	-57.65		66.68	605.92	5.67	08-Aug-22	Last Trading of June
AKR-W1	0.04	0	0.35	1.19	1.00	1 : 1	N/A	197.14	41.24	671.57	8.75	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.06	0.09	1.34	0.74	3.00	1 : 1	-29.49	128.36	85.30	230.98	22.33	18-Dec-20	15th of Mar, Sep
APEX-W1	0.02	0.01	0.1	1.27	0.40	1 : 1	82.43	320.00	103.13	499.97	5.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.05	0.26	0.57	1.20		1 : 1	-80.7		50.71	95.83	11.40	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.01	0	0.97	0.14	2.00	1 : 1	N/A	107.22	99.99	102.47	97.00	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	0.04	0.01	29.75	0.13	37.85	1 : 1.03	N/A	28.19	31.79	78.51	766.06	08-May-20	15th of Jun, Dec
B52-W2	0.01	0	0.16	0.20	7.36	1 : 0.204	N/A	918.64	74.02	1,756.00	3.26	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.04	0.04	1.99	2.69	3.97	1 : 1.00731	13.97	102.30	32.71	358.73	50.11	30-Nov-22	Last trading day of Nov
BM-W1	0.02	0	1.36	0.39	4.00	1 : 1	N/A	195.59	50.78	110.00	68.00	14-Aug-20	16 Aug 2020
BROOK-W5	0.10	0.05	0.36	2.16	0.25	1 : 1	113.66	-2.78	42.10	1,403.31	3.60	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.62	0.26	9.45	0.90	14.00	1 : 1	139.99	54.71	39.68	1,315.39	15.24	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.17	0.77	4.99	1 : 0.12024	N/A	341.62	82.82	3,437.23	2.04	28-Dec-20	30 of Nov
B-W4	0.02	0	0.17	1.27	0.92	1 : 1.3087	N/A	592.76	82.82	96.85	11.12	01-Jul-21	Last trading day of June, Dec
B-W5	0.02	0.02	0.17	0.98	0.35	1 : 1	17.18	117.65	82.82	290.56	8.50	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.04	0	0.62	1.26	2.75	1 : 1	N/A	350.00	30.04	1,652.87	15.50	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.73	1.18	1.99	1 : 1.003	N/A	175.04	25.64	1,445.60	73.22	28-May-21	Last trading day of May, Nov
CHO-W2	0.04	0	0.42	0.77	0.86	1 : 1	N/A	114.29	22.87	636.40	10.50	30-Dec-20	Last trading day of June, Dec
CI-W1	0.01	0	0.57	0.18	2.16	1 : 1.0172	N/A	286.03	49.18	98.77	57.98	29-May-20	Last trading day of May, Nov
CKP-W1	0.02	0	3.06	0.18	6.00	1 : 1.0007	N/A	96.80	49.10	1,111.15	153.11	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	0.68	0	1.35	0.28	3.00	1 : 1	N/A	172.59	59.24	60.63	1.99	02-Jul-20	15th of Jan, Jul
DCC-W1	0.18	0.15	1.34	1.13	1.15	1 : 1	21.47	-0.75	24.30	1,907.75	7.44	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	0.30	0.08	4.4	1.29	15.75	1 : 1	281	264.77	70.79	182.22	14.67	07-Jul-21	Last trading day of May, Nov
D-W1	0.30	0.15	2.58	1.95	4.00	1 : 1	95.14	66.67	34.11	40.00	8.60	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.20	0	1.04	0.92	5.00	1 : 1.0008	N/A	399.92	61.32	129.95	5.20	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2

Monday, March 23, 2020

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	Market	Black Scholes											
ECL-W3	0.08	0.01	0.63	0.87	1.85	1 : 1	N/A	206.35	61.87	554.43	7.88	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3	0.01	0	0.03	0.19	0.60	1 : 1	N/A	1933.33	201.48	1,377.16	3.00	02-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.01	0	0.03	0.19	0.50	1 : 1	N/A	1600.00	201.48	772.51	3.00	02-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	N/A	0.03	0.32	1.00	1 : 2.32054	N/A	7580.43	263.53	190.75	6.96	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.02	0.03	0.03	1.23	1.00	1 : 2.32054	-31.83	7657.78	263.53	16.42	3.48	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.02	0.03	0.08	3.56	0.15	1 : 1	-29.05	112.50	94.69	4,216.75	4.00	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.13	0.01	2.8	0.73	4.83	1 : 1.0361	N/A	79.78	32.69	85.54	22.32	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.01	N/A	0.22	0.26	0.96	1 : 1.04545	N/A	354.98	40.03	138.79	23.00	26-Jun-20	Last Trading of June
GLOCON-W4	0.12	0.1	0.51	1.83	0.50	1 : 1	14.45	21.57	48.87	749.60	4.25	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.17	0.04	0.39	1.20	0.50	1 : 1.00828	319.84	71.33	50.88	110.50	2.31	04-Jun-21	Last trading day of June, Dec
HYDRO-W1 <i>SP</i>	0.04	0.02	0.19	1.89	1.00	1 : 1	89.8	447.37	93.15	98.12	4.75	10-Feb-22	First business day of Mar, Jun, Sept and Dec
ITEL-W1	0.16	0.02	1.52	1.17	5.00	1 : 1	922.25	239.47	57.91	249.99	9.50	23-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	0.74	0.84	4.28	0.28	3.61	1 : 1.192	-11.9	1.81	66.27	1,257.15	6.89	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.03	0	0.63	0.31	3.50	1 : 1	N/A	460.32	81.70	241.12	21.00	14-Jul-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	0.12	N/A	3.7	0.13	13.33	1 : 1.125	N/A	296.55	54.88	108.00	34.69	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	3.16	2.56	15.8	1.43	18.62	1 : 1.02031	23.36	38.63	57.15	221.49	5.10	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.06	0.02	0.51	2.22	2.00	1 : 1	255.94	303.92	56.46	156.48	8.50	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.20	0.03	2.32	2.09	4.00	2 : 1	539.76	81.03	47.12	157.10	11.60	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.04	0.01	0.53	1.43	2.10	1 : 1	N/A	303.77	63.83	1,375.54	13.25	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.03	0.02	1.27	0.68	3.50	1 : 1	20.34	177.95	73.94	91.07	42.33	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.02	0.02	0.56	2.30	2.00	1 : 1.099	-18.82	287.11	58.47	405.44	30.77	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.01	0	0.56	0.30	1.75	1 : 1.03	N/A	220.35	58.47	905.04	57.68	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	1.07	0.45	16.6	1.52	43.00	1 : 1	137.39	165.48	52.26	230.85	15.51	30-Sep-21	15th of Feb, May, Aug, Nov
NEWS-W6	0.01	0	0.01	1.22	0.02	1 : 1	N/A	160.00	142.00	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	0.24	0.18	1.47	1.73	6.48	1 : 1.00255	33.75	358.29	93.20	108.78	6.14	13-Dec-21	Last trading day of June, Dec

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	Market	Black Scholes												
NOK-W1	0.01	N/A	0.87	0.18	3.19	1 : 1.5695	N/A	419.57	70.36	127.75	136.55	29-May-20	Last trading day of Mar, June, Sept, Dec	
NVD-W1	0.07	0	1.1	1.31	7.86	1 : 1.018	N/A	632.09	55.04	276.12	16.00	15-Jul-21	Last trading day of May,Nov	
OCEAN-W3	0.21	0.06	0.82	1.90	1.00	1 : 1	240.99	47.56	30.49	603.22	3.90	13-Feb-22	13 Feb 2022	
ORI-W1	0.07	0	3.6	0.52	13.33	1 : 1	N/A	272.31	53.60	609.86	51.43	30-Sep-20	Last trading day of Mar, June, Sept, Dec	
PACE-W2	SP	0.01	0.04	0.06	2.92	2.00	1 : 1	-72.12	3250.00	208.13	2,460.22	6.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	SP	0.01	0.04	0.06	2.44	0.25	1 : 1	-77.61	333.33	208.13	1,167.36	6.00	29-Aug-22	29 Nov 19
PDI-W1	0.18	0	3.98	1.14	33.00	1 : 1	N/A	733.67	33.64	75.33	22.11	14-May-21	15 May, 15 Nov	
PDJ-W4	0.15	0.12	1	0.88	1.00	1 : 1	21	15.00	46.34	51.19	6.67	07-Feb-21	7 Feb 21	
PERM-W1	0.07	0.01	0.6	2.24	1.80	1 : 1	374.4	211.67	45.78	250.00	8.57	17-Jun-22	30 Sept 19, 17 Jun 22	
PORT-W1	0.23	0.08	1.26	2.18	5.91	1 : 1.09999	185.05	425.95	75.02	46.00	6.03	27-May-22	Last trading day of June, Dec	
PPPM-W4	SP	0.12	0.12	0.38	4.36	1.00	1 : 1	2.75	194.74	78.67	228.83	3.17	31-Jul-24	Last trading day of Oct
PRIME-W1	0.01	N/A	0.26	0.75	1.08	1 : 1.3946	N/A	442.62	54.84	347.00	36.26	22-Dec-20	Last trading day of Mar, June, Sept, Dec	
PRIME-W2	0.01	N/A	0.26	0.75	1.53	1 : 1.3095	N/A	643.32	54.84	261.75	34.05	22-Dec-20	Last trading day of Mar, June, Sept, Dec	
PROUD-W2	0.02	0.01	0.78	0.29	1.53	1 : 1.174	N/A	116.35	83.18	31.68	45.79	06-Jul-20	Last trading day of Mar, June, Sept, Dec	
RICHY-W2	0.01	N/A	0.57	0.28	2.25	1 : 1.22449	N/A	362.19	60.28	157.08	69.80	02-Jul-20	Last Trading day of Jan, Jul	
RS-W3	0.11	0.02	8.85	0.17	12.44	1 : 1.0047	527.12	42.03	42.47	187.52	80.83	23-May-20	Last trading day of Apr, Oct	
RWI-W2	0.04	0.08	0.89	1.79	1.50	1 : 1	-51.88	73.03	54.74	318.15	22.25	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021	
SAMART-W2	0.36	0.03	4.66	1.15	14.80	1 : 1.014	1283.56	228.48	53.30	335.43	13.13	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21	
SANKO-W1	0.05	0.02	0.83	0.61	1.00	1 : 1	181.75	26.51	30.68	93.41	16.60	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20	
SAWAD-W1	5.80	3.94	48.5	0.22	48.48	1 : 1.237	47.21	14.73	52.76	31.05	10.34	11-Jun-20	Last trading day of May,Nov	
SDC-W1	0.06	0.01	0.09	3.19	0.50	1 : 1	369.07	522.22	78.66	1,731.04	1.50	01-Jun-23	Last trading day of June, Dec	
SIMAT-W2	0.04	N/A	2.26	0.16	13.32	1 : 1.1261	N/A	553.08	41.34	37.81	63.62	20-May-20	Last trading day of Jan, Apr, Jul, Oct	
SIMAT-W3	0.23	0.01	2.26	5.16	26.64	1 : 1.1261	1814.63	1226.26	41.34	37.81	11.07	19-May-25	Last trading day of Jan, Apr, Jul, Oct	
SIMAT-W4	0.63	1.21	2.26	1.29	1.00	1 : 1	-47.8	-27.88	41.34	43.69	3.59	08-Jul-21	9 Jul 2021	
SINGER-W1	1.09	0.29	4.24	1.08	7.00	1 : 1	271.34	90.80	56.84	65.75	3.89	23-Apr-21	Last trading day of Mar, June, Sept, Dec	

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	Market	Black Scholes											
SINGER-W2	1.00	0.33	4.24	3.08	14.00	1 : 1	202.16	253.77	56.84	65.75	4.24	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMART-W2	0.20	0.01	0.8	1.53	1.50	1 : 1	N/A	112.50	34.27	92.00	4.00	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an
SMT-W2	0.01	0	0.75	0.18	2.10	1 : 1	N/A	181.33	61.75	209.12	75.00	29-May-20	Last trading day of Mar, Sept , Dec
SST-W2	0.24	0	2.98	1.52	10.00	1 : 1	N/A	243.62	29.85	30.39	12.42	30-Sep-21	Last trading day of June, Dec
SUPER-W4	0.01	0	0.34	0.44	2.49	1 : 1	N/A	635.29	42.11	5,469.68	34.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SVI-W3 <i>SP</i>	0.01	N/A	2.02	0.01	2.94	1 : 1.5098	N/A	69.57	70.35	30.00	304.98	26-Mar-20	15 of Jul
SWC-W1	2.14	1.45	3.76	2.04	1.00	1 : 1	47.23	-16.49	34.25	143.32	1.76	08-Apr-22	Last business day of every 6 month after the iss
TAKUNI-W	0.02	N/A	0.3	0.85	1.79	1 : 1.12	N/A	563.73	50.41	400.00	16.80	28-Jan-21	Last trading day of Dec
TCC-W3	0.03	0.01	0.16	2.02	0.81	1 : 1.23886	N/A	524.19	65.83	92.20	6.61	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.03	0.01	0.16	3.14	0.90	1 : 1.10801	159.38	535.31	65.83	369.34	5.91	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.08	0.07	0.16	8.18	0.50	1 : 1	10.73	262.50	65.83	98.41	2.00	24-May-28	Last trading day of Jul
TCJ-W2	0.01	0	1.98	0.20	9.80	1 : 1.02	N/A	403.57	53.74	31.53	201.96	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TFG-W2	0.03	0	2.64	0.16	9.50	1 : 1	N/A	260.98	57.13	510.81	88.00	19-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.01	0.04	3.50	0.50	1 : 1	-27.67	1175.00	137.62	1,944.51	4.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.01	0	1.26	0.07	3.50	4 : 1	N/A	178.57	55.39	2,191.76	126.00	18-Apr-20	Last trading day of Apr, Oct
TH-W2	0.01	0	0.53	0.23	1.00	1 : 1	N/A	90.57	40.77	321.67	53.00	16-Jun-20	Last Trading of June
TNITY-W1	0.07	0.04	3.08	0.99	5.00	1 : 1	80.95	64.61	42.59	97.28	44.00	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TRITN-W3	0.04	0.01	0.15	1.18	0.25	1 : 1.00027	231.36	93.31	56.09	1,606.61	3.75	29-May-21	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.18	0	2.62	1.27	18.00	1 : 1	N/A	593.89	50.12	112.00	14.56	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.06	0.03	0.52	1.03	1.00	1 : 1.002	85.24	103.67	63.97	162.48	8.68	02-Apr-21	Last trading day of June, Dec
UAC-W2	0.05	0	2.34	0.27	5.55	1 : 1	N/A	139.32	44.47	66.76	46.80	30-Jun-20	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	0.83	2.98	6.00	1 : 0.01	N/A	6.24	54.40	141,895.49	0.83	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.67	0.9	6.45	2.47	10.00	1 : 1	-25.96	65.43	49.36	1,661.33	9.63	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	0.32	0.42	1.43	0.23	1.00	1 : 1.00086	-23.21	-7.77	27.12	361.66	4.47	14-Jun-20	30th of Sep
VIBHA-W3	0.10	0.01	1.43	2.23	3.00	1 : 1.00086	N/A	116.67	27.12	1,011.62	14.31	14-Jun-22	30 Sep of each year

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	Market	Black Scholes											
WAVE-W1	0.01	0	0.97	0.13	6.00	1 : 1	N/A	519.59	51.15	42.12	97.00	08-May-20	Last trading day of June, Dec
WIJK-W2	0.08	0.01	1.15	1.78	4.22	1 : 1.185	N/A	324.69	48.43	124.97	17.03	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4	0.04	N/A	0.48	4.07	2.70	1 : 2	N/A	941.67	49.94	413.03	24.00	17-Apr-24	Last trading day of Mar, June, Sept, Dec