

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	0.33	2.36		1 : 1	-56.36		69.65	605.92	5.50	08-Aug-22	Last Trading of June
AKR-W1	0.03	0	0.37	1.17	1.00	1 : 1	N/A	178.38	41.94	671.57	12.33	30-May-21	Last trading day of Feb, May, Aug ,Nov
ALT-W1	0.06	0.07	1.25	0.72	3.00	1 : 1	-7.78	144.80	86.22	230.98	20.83	18-Dec-20	15th of Mar, Sep
APEX-W1	0.02	0.01	0.09	1.25	0.40	1 : 1	N/A	366.67	103.09	499.97	4.50	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.04	0.25	0.56	1.18		1 : 1	-84.29		51.53	95.83	14.00	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.02	0	0.85	0.12	2.00	1 : 1	N/A	137.65	100.31	102.47	42.50	14-May-20	25 Jun and 25 Dec of each year
AYUD-W1	0.03	0.02	30	0.11	37.85	1 : 1.03	30.96	27.06	36.85	78.51	1030.00	08-May-20	15th of Jun, Dec
B52-W2	0.01	0	0.16	0.18	7.36	1 : 0.204	N/A	918.64	74.33	1,756.00	3.26	05-Jun-20	Last trading day of June, Dec
BKD-W2	0.04	0.04	1.99	2.67	3.97	1 : 1.00731	13.67	102.30	32.82	358.73	50.11	30-Nov-22	Last trading day of Nov
BM-W1	0.01	0	1.3	0.38	4.00	1 : 1	N/A	208.46	55.38	110.00	130.00	14-Aug-20	16 Aug 2020
BROOK-W5	0.09	0.04	0.35	2.14	0.25	1 : 1	111.22	-2.86	42.13	1,403.31	3.89	20-May-22	Last trading day of Mar, June, Sept, Dec
BTS-W5	0.52	0.26	8.95	0.88	14.00	1 : 1	98.46	62.23	43.32	1,315.39	17.21	16-Feb-21	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.15	0.75	4.99	1 : 0.12024	N/A	388.78	87.39	3,437.23	1.80	28-Dec-20	30 of Nov
B-W4	0.02	0	0.15	1.25	0.92	1 : 1.3087	N/A	689.25	87.39	96.85	9.82	01-Jul-21	Last trading day of June, Dec
B-W5	0.03	0.01	0.15	0.96	0.35	1 : 1	125.57	153.33	87.39	290.56	5.00	15-Mar-21	Last trading day of Jan, Apr, Jul, Oct
CGD-W4	0.03	0	0.6	1.24	2.75	1 : 1	N/A	363.33	31.57	1,652.87	20.00	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.01	0	0.73	1.16	1.99	1 : 1.003	N/A	175.04	24.74	1,445.60	73.22	28-May-21	Last trading day of May, Nov
CHO-W2	0.04	0	0.41	0.75	0.86	1 : 1	N/A	119.51	22.88	636.40	10.25	30-Dec-20	Last trading day of June, Dec
CI-W1	0.01	N/A	0.59	0.16	2.16	1 : 1.0172	N/A	272.89	52.81	98.77	60.01	29-May-20	Last trading day of May, Nov
CKP-W1	0.02	0	2.9	0.16	6.00	1 : 1.0007	N/A	107.66	50.86	1,111.15	145.10	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	1.44	0.01	1.65	0.26	3.00	1 : 1	N/A	169.09	64.77	60.63	1.15	02-Jul-20	15th of Jan, Jul
DCC-W1	0.17	0.12	1.28	1.11	1.15	1 : 1	44.63	3.12	24.30	1,907.75	7.53	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DOD-W1	0.24	0.06	3.7	1.27	15.75	1 : 1	335.07	332.16	75.40	182.22	15.42	07-Jul-21	Last trading day of May, Nov
D-W1	0.26	0.12	2.18	1.93	4.00	1 : 1	113.33	95.41	40.77	40.00	8.38	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W3	0.20	0	0.99	0.90	5.00	1 : 1.0008	N/A	425.17	62.54	129.95	4.95	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	0.07	0	0.57	0.85	1.85	1 : 1	N/A	236.84	64.50	554.43	8.14	05-Feb-21	Last Business Day of evert six month from the is
EFORL-W3	0.01	0	0.03	0.18	0.60	1 : 1	N/A	1933.33	197.08	1,377.16	3.00	02-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.01	0	0.03	0.18	0.50	1 : 1	N/A	1600.00	197.08	772.51	3.00	02-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	N/A	0.03	0.30	1.00	1 : 2.32054	N/A	7580.43	250.00	190.75	6.96	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.01	0.02	0.03	1.21	1.00	1 : 2.32054	-58.66	7580.43	250.00	16.42	6.96	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.02	0.03	0.08	3.55	0.15	1 : 1	-31.58	112.50	98.10	4,216.75	4.00	15-Oct-23	15th of Apr,Oct
EPCO-W3	0.12	0	2.62	0.72	4.83	1 : 1.0361	N/A	91.98	34.43	85.54	22.62	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
FVC-W2	0.01	N/A	0.21	0.24	0.96	1 : 1.04545	N/A	376.86	42.30	138.79	21.95	26-Jun-20	Last Trading of June
GLOCON-W4	0.11	0.09	0.46	1.81	0.50	1 : 1	18.25	32.61	55.34	749.60	4.18	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HPT-W1	0.12	0.05	0.4	1.18	0.50	1 : 1.00828	131.72	54.42	56.93	110.50	3.36	04-Jun-21	Last trading day of June, Dec
HYDRO-W1 <i>SP</i>	0.04	0.02	0.19	1.87	1.00	1 : 1	95.04	447.37	92.55	98.12	4.75	10-Feb-22	First business day of Mar, Jun, Sept and Dec
ITEL-W1	0.14	0.02	1.47	1.15	5.00	1 : 1	769.42	249.66	59.63	249.99	10.50	23-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	0.64	0.85	4.32	0.27	3.61	1 : 1.192	-24.92	-2.07	66.55	1,257.15	8.05	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.02	0	0.57	0.29	3.50	1 : 1	N/A	517.54	82.28	241.12	28.50	14-Jul-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	0.06	N/A	3.5	0.11	13.33	1 : 1.125	N/A	318.00	56.06	108.00	65.63	09-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMT-W2	2.34	1.9	13.1	1.41	18.62	1 : 1.02031	23.14	61.23	66.72	221.49	5.71	27-Aug-21	Last trading day of Mar, June, Sept, Dec
J-W1	0.05	0.02	0.39	2.20	2.00	1 : 1	221.54	425.64	66.81	156.48	7.80	10-Jun-22	Last trading day of Mar, June, Sept, Dec
LIT-W1	0.20	0.03	2.32	2.07	4.00	2 : 1	537.9	81.03	47.36	157.10	11.60	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.04	0.01	0.51	1.41	2.10	1 : 1	N/A	319.61	65.87	1,375.54	12.75	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W4	0.01	0.01	0.87	0.66	3.50	1 : 1	N/A	303.45	80.61	91.07	87.00	26-Nov-20	29 Aug 19, 28 Nov 19, 27 Feb 20, 26 May 20, 2
MILL-W4	0.01	0.02	0.56	2.28	2.00	1 : 1.099	-49.58	285.15	57.45	405.44	61.54	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.01	0	0.56	0.28	1.75	1 : 1.03	N/A	220.35	57.45	905.04	57.68	10-Jul-20	Last trading day of Mar, June, Sept, Dec
MINT-W6	1.22	0.7	16.2	1.50	43.00	1 : 1	74.32	172.96	59.63	230.85	13.28	30-Sep-21	15th of Feb, May, Aug, Nov
NEWS-W6	0.01	N/A	0.01	1.20	0.02	1 : 1	N/A	160.00		14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	0.17	0.2	1.41	1.71	6.48	1 : 1.00255	-16.67	372.83	100.30	108.78	8.32	13-Dec-21	Last trading day of June, Dec

Monday, March 30, 2020

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NOK-W1	0.01	N/A	0.77	0.16	3.19	1 : 1.5695	N/A	494.44	71.12	127.75	120.85	29-May-20	Last trading day of Mar, June, Sept, Dec
NVD-W1	0.05	0	1.11	1.29	7.86	1 : 1.018	N/A	623.64	55.21	276.12	22.60	15-Jul-21	Last trading day of May,Nov
OCEAN-W3	0.21	0.07	0.82	1.88	1.00	1 : 1	199.23	47.56	33.73	603.22	3.90	13-Feb-22	13 Feb 2022
ORI-W1	0.07	0	3.32	0.50	13.33	1 : 1	N/A	303.71	55.32	609.86	47.43	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PACE-W2 <i>SP</i>	0.01	0.04	0.06	2.90	2.00	1 : 1	-72.77	3250.00	212.21	2,460.22	6.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3 <i>SP</i>	0.01	0.05	0.06	2.42	0.25	1 : 1	-77.92	333.33	212.21	1,167.36	6.00	29-Aug-22	29 Nov 19
PDI-W1	0.13	0	3.86	1.12	33.00	1 : 1	N/A	758.29	34.73	75.33	29.69	14-May-21	15 May, 15 Nov
PDJ-W4	0.11	0.11	0.97	0.86	1.00	1 : 1	2.42	14.43	46.40	51.19	8.82	07-Feb-21	7 Feb 21
PERM-W1	0.06	0.02	0.56	2.22	1.80	1 : 1	247.51	232.14	51.08	250.00	9.33	17-Jun-22	30 Sept 19, 17 Jun 22
PORT-W1	0.20	0.07	1.18	2.16	5.91	1 : 1.09999	199.08	459.49	75.46	46.00	6.49	27-May-22	Last trading day of June, Dec
PPPM-W4 <i>SP</i>	0.12	0.12	0.38	4.34	1.00	1 : 1	-0.01	194.74	80.49	228.83	3.17	31-Jul-24	Last trading day of Oct
PRIME-W1	0.01	N/A	0.23	0.73	1.08	1 : 1.3946	N/A	518.55	56.65	347.00	32.08	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PRIME-W2	0.01	N/A	0.23	0.73	1.53	1 : 1.3095	N/A	744.31	56.65	261.75	30.12	22-Dec-20	Last trading day of Mar, June, Sept, Dec
PROUD-W2	0.02	0.02	0.9	0.27	1.53	1 : 1.174	5.19	85.18	84.44	31.68	52.83	06-Jul-20	Last trading day of Mar, June, Sept, Dec
RICHY-W2	0.01	N/A	0.57	0.26	2.25	1 : 1.22449	N/A	362.19	62.56	157.08	69.80	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	0.09	0.02	9.2	0.15	12.44	1 : 1.0047	292.63	36.39	43.35	187.52	102.70	23-May-20	Last trading day of Apr, Oct
RWI-W2	0.05	0.08	0.87	1.77	1.50	1 : 1	-35.81	78.16	55.00	318.15	17.40	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SAMART-W2	0.30	0.04	4.56	1.13	14.80	1 : 1.014	663.08	234.38	57.79	335.43	15.41	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.04	0.01	0.81	0.59	1.00	1 : 1	175.35	28.40	30.75	93.41	20.25	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	3.52	1.99	43.5	0.20	48.48	1 : 1.237	76.64	24.16	63.32	31.05	15.29	11-Jun-20	Last trading day of May,Nov
SDC-W1	0.07	0.01	0.08	3.17	0.50	1 : 1	479.89	612.50	82.98	1,731.04	1.14	01-Jun-23	Last trading day of June, Dec
SIMAT-W2	0.03	N/A	2.02	0.14	13.32	1 : 1.1261	N/A	631.62	45.05	37.81	75.82	20-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	0.21	0.02	2.02	5.14	26.64	1 : 1.1261	1190.38	1384.22	45.05	37.81	10.83	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.71	1	2.02	1.27	1.00	1 : 1	-28.8	-15.35	45.05	43.69	2.85	08-Jul-21	9 Jul 2021
SINGER-W1	0.87	0.25	4	1.07	7.00	1 : 1	251.34	96.75	58.06	65.75	4.60	23-Apr-21	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes												
SINGER-W2	0.92	0.3	4	3.06	14.00	1 : 1	205.31	273.00	58.06	65.75	4.35	21-Apr-23	Last trading day of Mar, June, Sept, Dec	
SMART-W2	0.17	0.01	0.77	1.51	1.50	1 : 1	N/A	116.88	35.47	92.00	4.53	01-Oct-21	Last Trading Day of May 20, Nov 20, May 21 an	
SMT-W2	0.01	0	0.66	0.16	2.10	1 : 1	N/A	219.70	63.51	209.12	66.00	29-May-20	Last trading day of Mar, Sept , Dec	
SST-W2	0.25	0	3	1.50	10.00	1 : 1	N/A	241.67	32.40	30.39	12.00	30-Sep-21	Last trading day of June, Dec	
SUPER-W4	0.01	N/A	0.33	0.42	2.49	1 : 1	N/A	657.58	44.07	5,469.68	33.00	31-Aug-20	Last trading day of Feb, May, Aug ,Nov	
SWC-W1	2.18	1.48	3.8	2.02	1.00	1 : 1	46.94	-16.32	34.15	143.32	1.74	08-Apr-22	Last business day of every 6 month after the iss	
TAKUNI-W	0.02	N/A	0.27	0.83	1.79	1 : 1.12	N/A	638.81	53.29	400.00	15.12	28-Jan-21	Last trading day of Dec	
TCC-W3	0.03	0	0.15	2.01	0.81	1 : 1.23886	N/A	567.40	66.07	92.20	6.19	01-Apr-22	Last trading day of Mar, June, Sept, Dec	
TCC-W4	0.02	0.01	0.15	3.12	0.90	1 : 1.10801	N/A	570.99	66.07	369.34	8.31	14-May-23	Last trading day of Mar, June, Sept, Dec	
TCC-W5	0.08	0.07	0.15	8.16	0.50	1 : 1	20.28	286.67	66.07	98.41	1.88	24-May-28	Last trading day of Jul	
TCJ-W2	0.01	0	1.96	0.18	9.80	1 : 1.02	N/A	408.73	53.93	31.53	199.92	05-Jun-20	Last trading day of Mar, June, Sept, Dec	
TFG-W2	0.01	0	2.96	0.14	9.50	1 : 1	N/A	221.28	61.25	510.81	296.00	19-May-20	Last trading day of June, Dec	
TGPRO-W3	0.01	0.01	0.04	3.48	0.50	1 : 1	-25.94	1175.00	135.92	1,944.51	4.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec	
THE-W2	SP	0.01	0	1.28	0.05	3.50	4 : 1	N/A	174.22	55.18	2,191.76	128.00	18-Apr-20	Last trading day of Apr, Oct
TH-W2	0.01	0	0.49	0.21	1.00	1 : 1	N/A	106.12	39.99	321.67	49.00	16-Jun-20	Last Trading of June	
TNITY-W1	0.05	0.04	3.04	0.97	5.00	1 : 1	38.74	66.12	42.70	97.28	60.80	19-Mar-21	Last trading day of Mar, June, Sept, Dec	
TRITN-W3	0.04	0.01	0.13	1.16	0.25	1 : 1.00027	N/A	123.06	61.48	1,606.61	3.25	29-May-21	Last trading day of Mar, June, Sept, Dec	
TTCL-W1	0.16	0	2.44	1.25	18.00	1 : 1	N/A	644.26	55.56	112.00	15.25	28-Jun-21	Last trading day of June, Dec	
TVD-W2	0.06	0.03	0.49	1.01	1.00	1 : 1.002	138.6	116.15	64.18	162.48	8.18	02-Apr-21	Last trading day of June, Dec	
UAC-W2	0.05	0	2.24	0.25	5.55	1 : 1	N/A	150.00	44.57	66.76	44.80	30-Jun-20	Last trading day of Mar, June, Sept, Dec	
U-W4	0.01	0	0.75	2.96	6.00	1 : 0.01	N/A	7.01	56.38	141,895.49	0.75	15-Mar-23	Last trading day of Mar, June, Sept, Dec	
VGI-W2	0.56	0.62	5.35	2.45	10.00	1 : 1	-9.37	97.38	52.62	1,661.33	9.55	11-Sep-22	Last trading day of Mar, June, Sept, Dec	
VIBHA-W2	0.32	0.33	1.34	0.21	1.00	1 : 1.00086	-2.97	-1.57	29.37	361.66	4.19	14-Jun-20	30th of Sep	
VIBHA-W3	0.09	0.01	1.34	2.21	3.00	1 : 1.00086	N/A	130.49	29.37	1,011.62	14.90	14-Jun-22	30 Sep of each year	
WAVE-W1	0.01	0	0.97	0.11	6.00	1 : 1	N/A	519.59	53.75	42.12	97.00	09-May-20	Last trading day of June, Dec	

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	Market	Black Scholes											
WIJK-W2	0.09	0	1.07	1.76	4.22	1 : 1.185	N/A	358.93	49.83	124.97	14.09	02-Jan-22	Last Business Day of December of each year.
ZMICO-W4	0.04	N/A	0.46	4.05	2.70	1 : 2	N/A	991.30	51.84	413.03	23.00	17-Apr-24	Last trading day of Mar, June, Sept, Dec