

Monday, February 04, 2019

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											
2S-W1	0.04	N/A	2.38	0.32	6.67	1 : 1.125	N/A	204.53	22.08	100.00	66.94	30-May-19	30 May, Nov of each year
7UP-W2	SP	0	0.4	0.05	1.18	1 : 1.0568	N/A	209.43	41.37	57.43	42.27	23-Feb-19	Last trading day of Mar, June, Sept, Dec
ACAP-W2	0.56	0.19	4.38	0.31	6.00	1 : 1	191.09	49.77	71.20	73.55	7.82	28-May-19	15th of Jun, Dec
ACC-W1	0.02	N/A	0.5	0.23	1.25	1 : 1	N/A	154.00	25.68	300.00	25.00	30-Apr-19	Last Trading of June
AIRA-W2	0.02	0.01	1.53	0.49	3.49	1 : 1.00237	39.74	129.83	65.55	781.89	76.68	02-Aug-19	Last trading day of Jan, Apr, Jul, Oct
AJA-W1	0.11	0.01	0.27	0.79	1.53	1 : 1.30972	N/A	663.11	106.56	749.96	3.21	20-Nov-19	Last trading day of Mar, Sept
ALT-W1	0.74	0.66	3.5	1.87	3.00	1 : 1	12.06	6.86	27.44	233.98	4.73	18-Dec-20	15th of Mar, Sep
APEX-W1	0.05	0.01	0.2	2.40	0.40	1 : 1	N/A	125.00	35.58	499.97	4.00	30-Jun-21	Last trading day of June, Dec
APURE-W2	0.18	0.56	1.35	2.33		1 : 1	-68.02		30.14	95.83	7.50	04-Jun-21	Last trading day of Mar, June, Sept, Dec
AS-W1	0.12	0.05	0.72	1.27	2.00	1 : 1	132.9	194.44	78.32	102.47	6.00	14-May-20	25 Jun and 25 Dec of each year
ATP30-W1	0.59	0.64	1.57	0.30	0.85	1 : 1	-7.4	-8.28	16.35	70.52	2.66	23-May-19	29 Dec 17, 29 Jun 18, 28 Dec 18, 23 May 19
AYUD-W1	4.40	3.72	40.25	1.26	39.00	1 : 1	18.28	7.83	22.13	78.58	9.15	08-May-20	15th of Jun, Dec
BKD-W2	0.19	0.07	3.08	3.82	4.00	1 : 1	185.21	36.04	22.28	358.73	16.21	30-Nov-22	Last trading day of Nov
BM-W1	0.37	0.08	3.02	1.53	4.00	1 : 1	391.92	44.70	25.10	110.00	8.16	14-Aug-20	16 Aug 2020
BTS-W4	0.61	0.3	10.1	0.82	10.50	1 : 1	103.98	10.00	14.83	1,315.59	16.56	29-Nov-19	Last trading day of Mar, June, Sept, Dec
B-W3	0.01	0	0.44	1.90	6.53	1 : 0.09188	N/A	127.38	39.82	3,437.23	4.04	28-Dec-20	30 of Nov
B-W4	0.11	0.01	0.44	2.41	1.20	1 : 1	900.06	197.73	39.82	96.85	4.00	01-Jul-21	Last trading day of June, Dec
BWG-W4	0.03	0	1.29	0.30	3.00	1 : 1	N/A	134.88	39.62	584.94	43.00	24-May-19	15th of Mar, June, Sep, Dec
CGD-W4	0.25	0.01	1.29	2.39	2.75	1 : 1	N/A	132.56	24.04	1,652.87	5.16	26-Jun-21	Last trading day of June, Dec
CGH-W3	0.04	0.02	0.95	2.31	2.00	1 : 1	105.6	114.74	36.28	1,445.62	23.75	28-May-21	Last trading day of May, Nov
CHEWA-W1	0.13	0.01	1.14	0.81	1.75	1 : 1	1125.59	64.91	31.80	467.34	8.77	27-Nov-19	28 Dec 18, 28 Jun 19, 27 Nov 19
CIG-W7	SP	0	0.39	0.03	2.00	1 : 1	N/A	415.38	55.48	172.96	39.00	15-Feb-19	Last trading day of each month
CI-W1	0.18	0.01	1.26	1.32	2.16	1 : 1.0172	N/A	87.41	25.64	98.86	7.12	29-May-20	Last trading day of May, Nov
CKP-W1	0.52	0.39	4.94	1.31	6.00	1 : 1	34.83	31.98	34.77	1,870.00	9.50	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	0.98	0.05	1.88	1.41	3.00	1 : 1	1740.54	111.70	32.27	60.63	1.92	02-Jul-20	15th of Jan, Jul

Monday, February 04, 2019

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
DCC-W1	0.80	0.63	2.16	2.26	1.15	1 : 1	27.01	-9.72	37.94	2,611.19	2.70	08-May-21	8 May 2019, 8 May 2020, 8 May 2021
DCON-W1	2.50	3.21	0.53	0.25	0.32	1 : 15.757	-22.07	6799.29	25.32	12.05	3.34	08-May-19	31 July 17
DIGI-W1	0.02	0	0.34	0.60	2.41	1 : 0.622	N/A	382.35	84.69	658.50	10.57	10-Sep-19	Last trading day of June, Dec
DIGI-W2	0.01	0	0.34	1.33	7.50	1 : 0.2	N/A	421.76	84.69	1,756.00	6.80	05-Jun-20	Last trading day of June, Dec
DIMET-W2	0.13	0.02	0.97	0.45	1.15	1 : 1	573.08	31.96	31.58	268.95	7.46	19-Jul-19	Last trading day of Aug ,Nov, Feb, Jul
EARTH-W4 <i>SP</i>	0.09	N/A	1.46	0.61	6.86	1 : 1.02	N/A	383.62		1,409.63	16.55	15-Sep-19	15th of Mar, Sep
ECF-W2 <i>SP</i>	0.01	0.16	2.8	0.05	3.00	1 : 1	-93.67	7.50	101.46	53.48	280.00	21-Feb-19	25 Nov 17, 25 Feb 18, 25 May 18, 25 Aug 18, 2
ECF-W3	1.19	0.96	2.8	2.05	5.00	1 : 1	24.39	121.07	101.46	129.95	2.35	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
EFORL-W3	0.01	0.01	0.05	1.32	0.60	1 : 1	N/A	1120.00	149.29	1,377.16	5.00	01-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.01	0.01	0.05	1.32	0.50	1 : 1	N/A	920.00	149.29	772.51	5.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.01	0.02	0.05	1.45	1.00	1 : 2.32054	-58.85	4455.44	190.65	190.75	11.60	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.04	0.06	0.05	2.36	1.00	1 : 2.32054	-30.49	4594.67	190.65	16.42	2.90	16-Jun-21	Last trading day of June, Dec
EMC-W6	0.19	0.15	0.3	4.70	0.15	1 : 1	30.95	13.33	70.51	4,216.75	1.58	15-Oct-23	15th of Apr, Oct
EPCO-W3	0.39	0.27	3	1.87	5.00	1 : 1	42.18	79.67	49.02	85.54	7.69	16-Dec-20	Last trading day of Jan, Apr, Jul, Oct
EVER-W3	0.01	N/A	0.53	0.10	5.00	1 : 1	N/A	845.28	59.81	323.73	53.00	14-Mar-19	14 Jun 18, 14 Sep 18, 14 Dec 18, 14 Mar 19
FC-W1	0.05	0.02	0.4	1.88	1.41	1 : 1.065	169.79	281.69	61.96	347.00	8.52	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FC-W2	0.04	0.01	0.4	1.88	2.00	1 : 1	N/A	410.00	61.96	261.75	10.00	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FOCUS-W2	0.56	0.34	1.66	1.42	1.80	1 : 1	63.58	42.17	54.49	31.68	2.96	06-Jul-20	Last trading day of Mar, June, Sept, Dec
FVC-W2	0.38	0.1	0.8	1.39	0.96	1 : 1.04545	296.28	70.18	42.24	138.79	2.20	26-Jun-20	Last Trading of June
GJS-W3	0.01	0	0.13	1.01	1.37	1 : 0.437	N/A	420.93	82.86	3,674.43	5.68	07-Feb-20	Last trading day of June, Dec
GSTEL-W1 <i>SP</i>	0.01	N/A	0.13	0.65	2.75	1 : 0.2	N/A	404.62		5,676.19	2.60	29-Sep-19	Last trading day of June, Dec
GSTEL-W2 <i>SP</i>	0.01	N/A	0.13	0.64	2.75	1 : 0.2	N/A	404.62		1,348.65	2.60	26-Sep-19	Last trading day of June, Dec
IEC-W2 <i>SP</i>	0.01	N/A	0.02	0.29	0.05	1 : 1	N/A	175.00		40,474.62	2.00	22-May-19	Last trading day of Mar, June, Sept, Dec
IHL-W1	4.74	4.25	8.3	0.68	3.50	1 : 1	11.59	-0.72	31.41	41.48	1.75	11-Oct-19	Last trading day of Mar, Sept
ITD-W1	0.03	N/A	2.62	0.27	13.97	1 : 1.002	N/A	435.26	29.30	1,055.93	87.51	13-May-19	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											
ITEL-W1	0.48	0.3	3.46	2.30	5.00	1 : 1	60.06	58.38	36.72	249.99	7.21	22-May-21	Last trading day of Mar, June, Sept, Dec
JAS-W3	1.79	1.05	5.05	1.42	3.67	1 : 1.172	70.9	9.45	26.03	1,317.14	3.31	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JCK-W5	0.45	0	1.55	1.40	3.50	1 : 1	N/A	154.84	29.45	241.12	3.44	30-Jun-20	Last trading day of Mar, June, Sept, Dec
JKN-W1	1.56	0.87	8.7	1.26	15.00	1 : 1	80.17	90.34	62.03	108.00	5.58	10-May-20	15 Dec 2018, 15 Jun 2019, 15 Dec 2019, 8 May
JMART-W2	0.44	0.01	6.35	0.33	15.00	1 : 1	N/A	143.15	63.07	163.16	14.43	05-Jun-19	31 Jul 17, 5 Jun 19
JMT-W2	2.08	1.01	12.2	2.56	19.00	1 : 1	106.43	72.79	38.95	222.00	5.87	27-Aug-21	Last trading day of Mar, June, Sept, Dec
LIT-W1	1.60	1.08	6.9	3.22	4.00	2 : 1	48	-18.84	30.10	158.56	4.31	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W2	0.19	0.08	1.54	2.56	2.10	1 : 1	131.04	48.70	27.01	1,375.54	8.11	27-Aug-21	Last trading day of Mar, June, Sept, Dec
META-W2	0.01	N/A	2.02	0.27	6.24	1 : 1.28171	N/A	268.52	24.43	103.74	258.91	12-May-19	Last trading day of July 18, 12 May 19
META-W3	0.11	0.13	2.02	0.37	2.00	1 : 1	-13.28	4.46	24.43	150.01	18.36	20-Jun-19	29 Nov 18, 14 Mar 19, 20 Jun 19
MIDA-W2	0.01	N/A	0.59	0.32	2.50	1 : 1	N/A	325.42	17.92	626.01	59.00	31-May-19	Last trading day of Dec
MILL-W3	0.02	N/A	1.36	0.88	2.81	1 : 1.067	N/A	115.57	24.47	625.70	72.56	21-Dec-19	Last trading day of June, Dec
MILL-W4	0.15	0.1	1.36	3.43	2.06	1 : 1.067	57.72	66.92	24.47	405.44	9.67	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W5	0.11	0.04	1.36	1.43	1.80	1 : 1	165.78	40.44	24.47	905.04	12.36	10-Jul-20	Last trading day of Mar, June, Sept, Dec
ML-W2	0.01	N/A	1.02	0.32	3.18	1 : 1.1	N/A	234.24	27.82	483.98	112.20	31-May-19	Last trading day of Dec
MONO-W1	0.28	0.05	1.98	0.70	2.46	1 : 1.015	417.53	39.16	34.08	1,352.35	7.18	17-Oct-19	Last trading day of Mar, June, Sept, Dec
NCL-W3	0.28	N/A	1.51	0.84	2.40	1 : 1.5	N/A	116.23	30.13	64.88	8.09	06-Dec-19	28 Jun 19, 6 Dec 19
NEP-W3	0.02	0.03	0.32	0.61	0.55	1 : 1	-21.72	78.13	78.76	208.41	16.00	15-Sep-19	15th of Mar, June, Sep, Dec
NEWS-W4	0.01	N/A	0.01	0.15	0.45	1 : 2.2306	N/A	9970.78	199.19	417.00	2.23	31-Mar-19	Last trading day of Mar, Sept
NEWS-W6	0.01	0.01	0.01	2.35	0.02	1 : 1	N/A	160.00	199.19	14,570.70	1.00	12-Jun-21	6 Jul 18, Last trading day of Jun, Dec
NFC-W1	2.70	1.69	6	2.86	6.50	1 : 1	60.24	53.33	46.35	108.78	2.22	13-Dec-21	Last trading day of June, Dec
NOK-W1	0.29	N/A	2.32	1.32	3.19	1 : 1.5695	N/A	78.19	31.56	127.75	12.56	29-May-20	Last trading day of Mar, June, Sept, Dec
NUSA-W3	0.28	0.06	0.51	1.04	1.00	1 : 1	405.23	150.98	76.84	693.94	1.82	18-Feb-20	Last trading day of May, Nov
NVD-W1	0.36	0.43	3.22	2.44	8.00	1 : 1	-16.5	159.63	67.32	276.12	8.94	15-Jul-21	Last trading day of May, Nov
ORI-W1	0.75	1.06	7.35	1.65	13.33	1 : 1	-28.98	91.61	75.96	609.86	9.80	30-Sep-20	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											
PACE-W2	0.10	0.04	0.39	4.05	2.00	1 : 1	161.42	438.46	60.54	2,460.22	3.90	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PDI-W1	0.95	0.04	13.2	2.27	33.00	1 : 1	2268.83	157.20	34.45	75.33	13.89	14-May-21	15 May, 15 Nov
PDJ-W2	SP 1.00	1.04	2.1	0.01	1.00	1 : 1	-3.64	-4.76	30.54	25.59	2.10	08-Feb-19	7 Feb 19
PDJ-W3	0.82	1.07	2.1	1.01	1.00	1 : 1	-23.09	-13.33	30.54	25.59	2.56	07-Feb-20	7 Feb 20
PDJ-W4	0.80	1.04	2.1	2.01	1.00	1 : 1	-23.16	-14.29	30.54	51.19	2.63	07-Feb-21	7 Feb 21
PIMO-W1	1.27	1.51	3	0.27	1.20	1 : 1	-15.76	-17.67	65.13	102.82	2.36	15-May-19	15 Dec 17, 15 Jun 18, 14 Dec 18, 15 May 18
RICHY-W1	0.10	0.08	1.64	0.41	1.68	1 : 1.07143	27.48	9.15	26.52	157.08	17.57	02-Jul-19	Last Trading day of Jan, Jul
RICHY-W2	0.14	0.02	1.64	1.41	2.57	1 : 1.07143	485.36	69.71	26.52	157.08	12.55	02-Jul-20	Last Trading day of Jan, Jul
RS-W3	6.15	4.29	16	1.30	12.48	1 : 1.0014	43.42	16.48	42.19	193.12	2.61	23-May-20	Last trading day of Apr, Oct
SAMART-W2	0.63	0.17	7.3	2.28	15.00	1 : 1	276.81	114.11	34.44	335.43	11.59	17-May-21	16 Nov 18, ... every 6 months..., 17 May 21
SANKO-W1	0.26	0.28	1.13	1.74	1.00	1 : 1	-6.78	11.50	50.86	99.70	4.35	30-Oct-20	19 Apr 19, 30 Oct 19, 29 Apr 20, 30 Oct 20
SAWAD-W1	7.65	10.53	50.75	1.32	53.32	1 : 1.125	-27.36	22.66	44.37	39.95	7.46	29-May-20	Last trading day of May,Nov
SDC-W1	0.24	0.22	0.4	4.32	0.50	1 : 1	8.26	85.00	91.00	1,731.04	1.67	01-Jun-23	Last trading day of June, Dec
SIMAT-W2	0.26	N/A	1.83	1.29	13.32	1 : 1.1261	N/A	723.04	38.33	37.81	7.93	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	0.23	0.01	1.83	6.29	26.64	1 : 1.1261	N/A	1540.86	38.33	37.81	8.96	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W4	0.76	0.87	1.83	2.42	1.00	1 : 1	-13.05	-3.83	38.33	43.69	2.41	08-Jul-21	9 Jul 2021
SKY-W1	11.70	12.9	13.4	0.32	1.38	1 : 1.09	-9.29	-2.64	27.07	8.31	1.25	31-May-19	29 Dec 17, 31 May 19
SMT-W1	0.02	N/A	1.99	0.39	7.46	1 : 1.072	N/A	295.74	27.65	167.30	106.66	28-Jun-19	Last trading day of Mar, June, Sept, Dec
SMT-W2	0.44	0.19	1.99	1.32	2.10	1 : 1	136.49	27.64	27.65	209.12	4.52	29-May-20	Last trading day of Mar, Sept, Dec
SPORT-W5	0.01	N/A	0.17	0.23	1.00	1 : 1.778	N/A	878.54	103.29	94.20	30.23	29-Apr-19	Last trading day of June, Dec
SPORT-W7	0.04	0.04	0.17	0.56	0.20	1 : 1	3.55	41.18	103.29	84.40	4.25	29-Aug-19	Last trading day of each month
SST-W2	1.62	0.12	4.24	2.65	10.00	1 : 1	1259.5	174.06	34.33	30.39	2.62	30-Sep-21	Last trading day of June, Dec
STAR-W3	0.87	0.69	4.68	1.05	4.00	1 : 1	25.97	4.06	31.15	135.45	5.38	21-Feb-20	25 of Jun, Dec
SUPER-W4	0.05	0	0.59	1.57	2.50	1 : 1	N/A	332.20	44.25	5,469.68	11.80	31-Aug-20	Last trading day of Feb, May, Aug, Nov
SUSCO-W1	SP 0.01	N/A	2.74	0.00	4.00	1 : 1	N/A	46.35	25.79	274.98	274.00	05-Feb-19	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											
SVI-W3	2.12	1.41	5.5	1.14	4.44	1 : 1	50.07	19.27	36.38	31.00	2.59	26-Mar-20	15 of Jul
S-W1	0.02	N/A	3.36	0.44	15.00	1 : 1	N/A	347.02	32.66	1,632.95	168.00	15-Jul-19	15th Jan 18, 16 Jul 18, 15 Jan 19, 15 Jul 19
TAKUNI-W	0.18	0	0.78	1.98	1.93	1 : 1.04	N/A	177.33	25.53	400.00	4.51	28-Jan-21	Last trading day of Dec
TAPAC-W3	0.63	1.47	7.8	0.16	6.00	1 : 1	-57.18	-15.00	42.45	103.51	12.38	03-Apr-19	Last trading day of Jan, Apr, Jul, Oct
TCC-W3	0.16	0.24	0.42	3.16	0.81	1 : 1.23886	-33.83	161.35	98.14	92.20	3.25	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.15	0.21	0.42	4.27	0.90	1 : 1.10801	-28.75	166.99	98.14	369.34	3.10	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.32	0.34	0.42	9.31	0.50	1 : 1	-5.89	95.24	98.14	98.41	1.31	24-May-28	Last trading day of Jul
TCJ-W2	0.77	0.01	5.35	1.33	9.80	1 : 1.02	5339.8	99.60	24.84	31.53	7.09	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TCMC-W2	0.21	0.01	1.83	0.82	4.00	1 : 1	N/A	130.05	41.38	254.40	8.71	30-Nov-19	Last trading day of Mar, Sept
TFG-W1	0.67	0.83	3.4	0.28	2.50	1 : 1	-18.82	-6.76	24.45	433.37	5.07	19-May-19	Last trading day of June, Dec
TFG-W2	0.40	0	3.4	1.28	9.50	1 : 1	N/A	191.18	24.45	510.81	8.50	18-May-20	Last trading day of June, Dec
TGPRO-W3	0.01	0.04	0.14	4.63	0.50	1 : 1	-74.71	264.29	82.34	1,944.51	14.00	20-Sep-23	Last trading day of Mar, June, Sept, Dec
THE-W2	0.03	0	1.74	1.20	3.50	4 : 1	N/A	102.87	56.43	2,191.76	58.00	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.20	0.07	0.74	1.36	1.00	1 : 1	193.56	62.16	46.76	321.67	3.70	16-Jun-20	Last Trading of June
TNITY-W1	0.74	0.32	5.65	2.12	5.00	1 : 1	131.24	1.59	15.84	97.28	7.64	19-Mar-21	Last trading day of Mar, June, Sept, Dec
TNPC-W1	0.21	0	1.27	0.34	2.21	1 : 1.02	N/A	92.36	35.82	53.25	6.17	09-Jun-19	Last trading day of May,Nov
TRITN-W3	0.24	0.16	0.4	2.31	0.25	1 : 1	46.72	22.50	48.50	1,606.61	1.67	28-May-21	Last trading day of Mar, June, Sept, Dec
TSF-W4	0.01	0	0.02	0.28	0.70	1 : 1	N/A	3450.00	283.09	799.41	2.00	17-May-19	17 May 19
TSF-W5	0.01	0.01	0.02	0.28	0.05	1 : 1	N/A	200.00	283.09	187.40	2.00	17-May-19	Last trading day of Feb, May, Aug ,Nov
TTA-W5	0.01	0	5.3	0.07	18.24	1 : 1.0141	N/A	247.86	29.10	173.48	537.47	01-Mar-19	Last trading day of Mar, June, Sept, Dec
TTCL-W1	0.84	0.26	7.3	2.40	18.00	1 : 1	218.54	158.08	41.43	112.00	8.69	28-Jun-21	Last trading day of June, Dec
TVD-W2	0.72	0.61	1.66	2.16	1.00	1 : 1.002	17.39	3.50	34.55	162.51	2.31	02-Apr-21	Last trading day of June, Dec
UAC-W2	0.46	0.02	3.88	1.40	5.55	1 : 1	1866.72	54.90	19.24	66.76	8.43	30-Jun-20	Last trading day of Mar, June, Sept, Dec
UKEM-W2	0.47	0.24	0.77	1.11	0.50	1 : 1	94.34	25.97	43.86	103.01	1.64	14-Mar-20	Last trading day of May,Nov
U-W1	0.01	0	2.48	0.75	6.00	1 : 0.01	N/A	1.42	226.84	180,628.31	2.48	06-Nov-19	Last trading day of Mar, June, Sept, Dec

Monday, February 04, 2019

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											
U-W4	0.01	0	2.48	4.11	6.00	1 : 0.01	N/A	1.42	226.84	141,895.49	2.48	15-Mar-23	Last trading day of Mar, June, Sept, Dec
UWC-W2	0.01	0	0.06	0.15	0.10	1 : 1	N/A	83.33	129.17	5,539.77	6.00	29-Mar-19	Last trading day of Mar, Sept
VGI-W2	0.39	0.98	7.85	3.60	10.00	1 : 1	-60.15	32.36	28.90	1,711.33	20.13	10-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	1.08	0.98	2.02	1.36	1.00	1 : 1.00086	10	2.92	19.48	426.70	1.87	14-Jun-20	30th of Sep
VIBHA-W3	0.18	0.06	2.02	3.36	3.00	1 : 1.00086	207.44	57.33	19.48	1,011.78	11.23	14-Jun-22	30 Sep of each year
WAVE-W1	0.38	0	2.14	1.26	6.00	1 : 1	N/A	198.13	37.15	42.12	5.63	08-May-20	Last trading day of June, Dec
WHA-W1	8.65	9.38	4.38	1.08	3.42	1 : 10.2396	-7.82	1797.33	25.60	110.09	5.18	04-Mar-20	25 of Jun, Dec
WIK-W2	0.28	0.01	2.12	2.91	5.00	1 : 1	N/A	149.06	26.62	124.97	7.57	02-Jan-22	Last Business Day of December of each year.
WORK-W1	7.20	0.62	24.9	0.65	38.10	1 : 1	1064.24	81.93	45.84	3.42	3.46	30-Sep-19	25th of Feb, May, Aug, Nov
XO-W1	6.40	6.47	11.3	0.29	4.00	1 : 1	-1.08	-7.96	36.30	48.84	1.77	22-May-19	Last trading day of June, Dec