

Monday, October 16, 2017

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	0.67	0.42	4.64	1.62	7.50	1 : 1	59.55	76.08	53.36	100.00	6.93	30-May-19	30 May, Nov of each year
ACAP-W1	17.90	19.19	18	0.79	1.70	1 : 1.1789	-6.71	10.46	48.56	1.30	1.19	31-Jul-18	15th of Jun, Dec
ACAP-W2	11.70	9.93	18	1.61	6.00	1 : 1	17.81	-1.67	48.56	76.17	1.54	28-May-19	15th of Jun, Dec
ACC-W1	0.12	0	0.52	1.54	1.25	1 : 1	N/A	163.46	34.54	300.00	4.33	30-Apr-19	Last Trading of June
AEC-W4	0.16	0	0.59	0.61	1.00	1 : 1	N/A	96.61	23.22	114.50	3.69	27-May-18	Last trading day of June, Dec
AIRA-W1	0.40	0.44	2.42	0.79	2.00	1 : 1	-8.56	-0.83	12.93	339.84	6.05	02-Aug-18	Last trading day of Jan, Apr, Jul, Oct
AIRA-W2	0.19	0	2.42	1.79	3.50	1 : 1	N/A	52.48	12.93	781.89	12.74	02-Aug-19	Last trading day of Jan, Apr, Jul, Oct
AJA-W1	0.22	0.3	0.61	2.10	1.53	1 : 1.30972	-26.07	244.12	120.59	749.96	3.63	20-Nov-19	Last trading day of Mar, Sept
AS-W1	0.87	0.45	1.9	2.58	2.00	1 : 1	92.22	51.05	46.22	102.47	2.18	14-May-20	25 Jun and 25 Dec of each year
ATP30-W1	0.90	0.74	1.74	1.60	0.85	1 : 1	22.31	0.57	34.69	123.75	1.93	23-May-19	29 Dec 17, 29 Jun 18, 28 Dec 18, 23 May 19
BLAND-W4	0.15	0.03	1.9	0.71	2.00	1 : 1	345.78	13.16	14.64	6,930.27	12.67	02-Jul-18	Last trading day of Mar, June, Sept, Dec
BROCK-W1	0.25	0.12	2.82	0.62	3.48	1 : 1.0052	103.99	32.44	38.15	204.97	11.34	01-Jun-18	Last trading day of Mar, June, Sept, Dec
BSM-W2	0.31	0.25	0.73	1.20	0.50	1 : 1	21.82	10.96	54.34	278.58	2.35	28-Dec-18	Last trading day of Mar, June, Sept, Dec
BTC-W3	0.01	0	1.18	3.20	7.20	1 : 0.08333	N/A	42.58	142.58	3,437.23	9.83	28-Dec-20	30 of Nov
BTS-W3	0.33	0	8.55	1.04	12.00	1 : 1	N/A	44.21	12.94	3,944.55	25.91	01-Nov-18	Last trading day of Mar, June, Sept, Dec
BWG-W4	0.31	0	1.78	1.60	3.00	1 : 1	N/A	85.96	20.21	584.94	5.74	24-May-19	15th of Mar, June ,Sep, Dec
CEN-W4	0.25	0.08	1.8	1.18	2.00	1 : 1	231.3	25.00	20.76	372.37	7.20	21-Dec-18	Last trading day of Mar18 , Jun 18 , Sep 18
CGH-W1	0.04	N/A	1.41	0.22	1.62	1 : 1.108	N/A	19.96	15.50	855.41	39.06	05-Jan-18	25 May 15
CGH-W2	0.17	0.02	1.41	0.74	1.60	1 : 1	890.68	25.53	15.50	361.37	8.29	14-Jul-18	Last Trading of June
CIG-W6	0.05	0	0.59	0.62	1.50	1 : 1	N/A	162.71	42.68	216.19	11.80	31-May-18	Last trading day of each month
CIG-W7	0.06	0	0.59	1.33	2.00	1 : 1	N/A	249.15	42.68	172.96	9.83	14-Feb-19	Last trading day of each month
CI-W1	0.64	0.08	1.58	2.62	2.20	1 : 1	748.12	79.75	25.96	98.86	2.47	29-May-20	Last trading day of May,Nov
CKP-W1	0.53	0.14	4.14	2.62	6.00	1 : 1	283.7	57.73	23.35	1,870.00	7.81	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	1.95	1.47	3.72	2.71	3.00	1 : 1	32.22	33.06	50.82	60.63	1.91	02-Jul-20	15th of Jan, Jul
DCON-W1	4.28	4.27	0.59	1.56	0.32	1 : 15.709	0.2	10671.47	24.02	40.87	2.17	08-May-19	31 July 17

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	Market	Black Scholes											
DIGI-W1	0.12	0.05	0.8	1.90	2.41	1 : 0.622	145.89	134.51	81.54	658.50	4.15	10-Sep-19	Last trading day of June, Dec
DIGI-W2	0.04	0	0.8	2.64	7.50	1 : 0.2	N/A	168.50	81.54	1,756.00	4.00	05-Jun-20	Last trading day of June, Dec
DIMET-W1	SP	1.55	1.51	2.08	0.50	1 : 1	2.83	-1.44	37.71	12.54	1.34	02-Nov-17	Last trading day of June, Dec
DNA-W1		4.22	5.89	1.33	1.09	1 : 5	-28.31	1124.06	74.70	251.10	1.58	18-Nov-18	18 Nov 18
EARTH-W4	SP	0.09	0.44	1.46	1.92	1 : 1.02	-79.58	383.62	166.53	1,409.63	16.55	15-Sep-19	15th of Mar, Sep
EASON-W2		2.58	2.59	3.5	0.13	1 : 1.307	-0.46	14.19	25.11	54.03	1.77	01-Dec-17	30 Nov 16, 31 May 17, 30 Nov 17
ECL-W2		2.14	2.32	4.16	0.36	1 : 1.05	-7.81	-12.49	65.15	178.09	2.04	23-Feb-18	Last trading day of Aug, Feb
EFORL-W3		0.01	0.02	0.1	2.63	1 : 1	-38.99	510.00	91.34	1,377.43	10.00	01-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4		0.03	0.02	0.1	2.63	1 : 1	50.73	430.00	91.34	772.51	3.33	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2		0.05	0.01	0.13	2.75	1 : 2.32054	N/A	1642.23	90.76	190.75	6.03	16-Jul-20	Last trading day of June, Dec
EIC-W3		0.14	0.03	0.13	3.67	1 : 2.32054	306.2	1802.88	90.76	16.42	2.15	16-Jun-21	Last trading day of June, Dec
EMC-W5	SP	0.01	0	0.09	0.04	1 : 1	N/A	188.89	103.59	2,107.51	9.00	31-Oct-17	30 Jan, April, Jul, Oct
EPCO-W2		0.18	N/A	6.95	0.12	1 : 1.0924	N/A	21.84	24.63	95.68	42.18	30-Nov-17	31 May 17, 30 Nov 17
EVER-W3		0.10	0	0.56	1.41	1 : 1	N/A	810.71	40.43	323.73	5.60	14-Mar-19	14 Jun 18, 14 Sep 18, 14 Dec 18, 14 Mar 19
FC-W1		0.10	0.06	0.43	3.19	1 : 1.065	75.84	266.99	61.91	347.00	4.58	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FC-W2		0.07	0.04	0.43	3.19	1 : 1	95.18	381.40	61.91	261.75	6.14	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FER-W1		0.07	0	0.74	0.25	1 : 1.0568	N/A	444.83	83.60	108.00	11.17	15-Jan-18	Last trading day of Jan
FER-W2		0.28	0.19	0.74	1.35	1 : 1.0568	47.56	103.21	83.60	57.43	2.79	22-Feb-19	Last trading day of Mar, June, Sept, Dec
FER-W3		0.24	0.21	0.74	0.36	1 : 1	14.01	0.00	83.60	770.89	3.08	23-Feb-18	Last trading day of each month
FOCUS-W2		1.04	0.23	1.25	2.72	1 : 1	359.91	127.20	47.30	31.68	1.20	06-Jul-20	Last trading day of Mar, June, Sept, Dec
FPI-W1		2.68	2.24	4.74	0.64	1 : 1	19.43	-1.27	13.84	246.62	1.77	08-Jun-18	Last trading day of Mar, June, Sept, Dec
FVC-W1		2.20	2.31	2.22	0.58	1 : 1.399	-4.82	30.25	46.18	21.29	1.41	14-May-18	Last trading day of May, Nov
FVC-W2		1.18	1.04	2.22	2.70	1 : 1	12.98	-1.80	46.18	138.79	1.88	26-Jun-20	Last Trading of June
GIFT-W1		3.54	2.58	5.7	0.53	1 : 1	37.01	-2.81	46.37	133.88	1.61	29-Apr-18	Last trading day of Apr, Oct
GJS-W2		0.01	0	0.44	0.16	1 : 0.386	N/A	133.06	70.69	4,933.06	16.98	12-Dec-17	Last trading day of June, Dec

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	Market	Black Scholes												
GJS-W3	0.05	0.01	0.44	2.31	1.37	1 : 0.437	299.9	97.55	70.69	3,674.43	3.85	07-Feb-20	Last trading day of June, Dec	
GLAND-W4	1.12	1	2.14	0.70	1.00	1 : 1.004	11.52	-0.94	20.74	547.25	1.92	29-Jun-18	29 Jan 2016, Last trading day of Jun	
GL-W4	3.94	0.74	22.1	0.79	40.00	1 : 1	434.99	98.82	55.20	164.95	5.61	31-Jul-18	Last trading day of each month	
GREEN-W4	0.58	0.41	1.47	0.67	1.00	1 : 1	40.54	7.48	38.70	165.97	2.53	18-Jun-18	Last trading day of May,Nov	
GSTEL-W1	0.02	0	0.3	1.95	2.75	1 : 0.2	N/A	164.67	75.97	5,676.19	3.00	29-Sep-19	Last trading day of June, Dec	
GSTEL-W2	0.02	0	0.3	1.95	2.75	1 : 0.2	N/A	164.67	75.97	1,348.65	3.00	26-Sep-19	Last trading day of June, Dec	
IEC-W2	SP	0.01	N/A	0.02	1.60	0.04	1 : 1	N/A	125.00	40,474.62	2.00	22-May-19	Last trading day of Mar, June, Sept, Dec	
IFEC-W2	SP	0.27	N/A	3.1	0.73	25.00	1 : 1	N/A	715.16	456.09	11.48	08-Jul-18	31 May 2016, 31 May 2017, 6 Jul 2018	
IHL-W1		7.60	6.77	11.5	1.99	3.50	1 : 1	12.22	-3.48	44.85	85.91	1.51	11-Oct-19	Last trading day of Mar, Sept
ITD-W1		0.38	0	4.22	1.57	13.97	1 : 1.002	N/A	240.55	21.46	1,055.93	11.13	13-May-19	Last trading day of Mar, June, Sept, Dec
IVL-W2		5.00	4.25	45	0.85	43.00	1 : 1	17.67	6.67	19.89	370.31	9.00	24-Aug-18	Last trading day of Jan, Apr, Jul, Oct
JAS-W3		4.34	2.73	8.3	2.72	3.90	1 : 1.101	58.97	-0.74	20.06	2,620.11	2.11	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JMART-W2		4.28	4.27	17.4	1.64	15.00	1 : 1	0.18	10.80	43.80	163.16	4.07	05-Jun-19	31 Jul 17, 5 Jun 19
JMT-W1		14.10	12.54	32.25	0.70	17.76	1 : 1.01345	12.41	-1.22	35.83	64.13	2.32	29-Jun-18	Last trading day of June, Sept, Dec
KIAT-W1		0.12	0.08	0.59	0.43	0.47	1 : 1.05422	50.78	0.76	20.74	1,100.00	5.18	22-Mar-18	23th of Mar
LIT-W1		3.86	4.52	11.7	4.53	4.00	2 : 1	-14.67	-32.82	28.18	159.85	3.03	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W1	SP	0.02	0.09	2.08	0.05	2.00	1 : 1	-78.46	-2.88	33.90	752.24	104.00	03-Nov-17	Last trading day of Mar, June, Sept, Dec
MAX-W3	SP	0.01	0	0.04	0.01	0.05	1 : 1	N/A	50.00	226.63	2,503.59	4.00	20-Oct-17	19 Oct 17
MFC-W1		1.96	1.26	20	0.45	17.95	1 : 1.003	55.29	-0.47	14.61	54.52	10.23	30-Mar-18	30 Jun 15, 30 Mar 18
MIDA-W2		0.13	0	0.69	1.62	2.50	1 : 1	N/A	281.16	21.11	626.01	5.31	31-May-19	Last trading day of Dec
MILL-W3		0.20	0.02	1.7	2.18	3.00	1 : 1	808.81	88.24	23.17	625.70	8.50	21-Dec-19	Last trading day of June, Dec
MILL-W4		0.60	0.24	1.7	4.74	2.20	1 : 1	148.78	64.71	23.17	405.44	2.83	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MINT-W5	SP	3.06	5.46	41.5	0.05	36.36	1 : 1.1	-43.97	-5.50	21.59	186.69	14.92	04-Nov-17	25 of Feb, May, Aug, Nov
ML-W2		0.21	0	1.66	1.62	3.50	1 : 1	N/A	123.49	22.19	483.98	7.90	31-May-19	Last trading day of Dec
MONO-W1		1.52	1.16	3.98	2.00	2.49	1 : 1.003	30.88	0.81	29.99	1,432.40	2.63	17-Oct-19	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
MOONG-W1	5.50	5.36	6.5	0.62	1.00	1 : 1.0075	2.69	0.00	57.59	3.00	1.19	01-Jun-18	Last trading day of June, Dec
MPG-W1	0.22	0.06	0.62	0.62	1.00	1 : 1	273.7	96.77	85.47	292.58	2.82	01-Jun-18	Last trading day of May,Nov
NBC-W1	0.49	0	1.5	0.73	3.00	1 : 1	N/A	132.67	31.03	176.86	3.06	11-Jul-18	15th of Jun, Dec
NCL-W1	0.10	0.02	3.02	0.26	3.85	1 : 1.04	423.4	31.96	35.02	140.00	31.41	19-Jan-18	Last trading day of June, Dec
NCL-W2	1.62	1.35	3.02	0.70	1.50	1 : 1	20.13	3.31	35.02	63.64	1.86	29-Jun-18	Last trading day of June, Dec
NDR-W1	0.78	0.6	3.88	1.18	3.00	1 : 1	30.82	-2.58	16.83	106.65	4.97	22-Dec-18	15 Jun 17, 15 Dec 17, 15 Jun 18, 22 Dec 18
NEP-W3	0.19	0.05	0.45	1.92	0.55	1 : 1	291.06	64.44	32.05	208.41	2.37	15-Sep-19	15th of Mar, June ,Sep, Dec
NEWS-W4	0.01	0.04	0.02	1.45	0.45	1 : 2.2306	-77.06	4873.86	507.69	417.00	4.46	31-Mar-19	Last trading day of Mar, Sept
NEWS-W5	0.01	0.14	0.02	0.88	0.04	1 : 7.8323	-92.92	1057.36	507.69	2,097.14	15.66	03-Sep-18	Last trading day of Mar, Sept
NINE-W1	1.16	0	1.56	0.73	4.00	1 : 1	N/A	230.77	22.50	84.96	1.34	11-Jul-18	15th of Jun, Dec
NMG-W3	0.10	0	0.63	0.67	1.00	1 : 1	N/A	74.60	23.94	903.65	6.30	19-Jun-18	15th of Jun, Dec
NOK-W1	1.77	2.96	3.52	2.62	3.19	1 : 1.5695	-40.15	64.02	99.06	127.75	3.12	29-May-20	Last trading day of Mar, June, Sept, Dec
NPP-W2	0.24	0	0.88	0.39	1.72	1 : 1.047	N/A	128.50	51.25	59.93	3.84	09-Mar-18	3 years after the issuance date
NPP-W3	0.18	0.09	0.88	0.89	1.10	1 : 1	100.16	45.45	51.25	248.17	4.89	07-Sep-18	9 Sept 18
NUSA-W2	0.03	0	0.48	0.27	1.00	1 : 1	N/A	114.58	35.79	286.95	16.00	21-Jan-18	Last trading day of May,Nov
OCEAN-W2	0.30	0.08	0.98	0.62	1.20	1 : 1	285.42	53.06	52.84	144.77	3.27	01-Jun-18	1 Jun 16, 17, 18 and 1 Dec 16, 17
PHOL-W1	0.69	0.08	2.34	1.04	3.00	1 : 1	732.68	57.69	31.23	40.50	3.39	31-Oct-18	Last trading day of Apr, Oct
PIMO-W1	1.19	0.85	2.2	1.58	1.20	1 : 1	39.37	8.64	33.59	104.00	1.85	15-May-19	15 Dec 17, 15 Jun 18, 14 Dec 18, 15 May 18
PLE-W3	1.09	0.14	1.53	1.16	2.20	1 : 1	667.63	115.03	48.80	51.37	1.40	15-Dec-18	15 Dec 17, 15 Dec 18
PL-W1	1.68	0.34	3.96	0.66	3.96	1 : 1.01	401.05	42.90	31.11	49.71	2.38	15-Jun-18	Last trading day of Mar, June, Sept, Dec
POLAR-W3 SP	0.01	N/A	0.15	0.30	2.00	1 : 1	N/A	1240.00		3,128.26	15.00	01-Feb-18	2 Feb 16, Last trading day of Dec, 2 Feb 18
PPS-W1	1.73	1.62	1.86	1.15	0.33	1 : 1.2	6.89	13.10	49.03	101.79	1.29	09-Dec-18	31 Dec 16, 30 Jun 17, 31 Dec 17, 30 Jun 18,9
PSL-W1	3.02	0.3	11.5	0.66	17.50	1 : 1	918.17	78.43	42.86	51.98	3.81	15-Jun-18	Last trading day of Mar, June, Sept, Dec
PSTC-W1	0.40	0.27	0.77	1.28	0.50	1 : 1	47.78	16.88	30.99	441.52	1.93	28-Jan-19	Last Trading day of Jan, Jul
QTC-W1	3.90	3.39	13.5	0.61	9.88	1 : 1.0123	15.09	2.10	43.24	67.16	3.50	25-May-18	Last trading day of Mar, June, Sept, Dec

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		Black Scholes												
RICH-W1	SP	0.01	0.02	0.07	1.16	1.00	1 : 1	-52.05	1342.86	208.65	357.63	7.00	14-Dec-18	15 Dec 17, 14 Dec 18
RICHY-W1		0.30	0.13	1.46	1.71	1.80	1 : 1	127.94	43.84	31.92	157.08	4.87	02-Jul-19	Last Trading day of Jan, Jul
RICHY-W2		0.25	0.06	1.46	2.71	2.75	1 : 1	294.66	105.48	31.92	157.08	5.84	02-Jul-20	Last Trading day of Jan, Jul
RML-W4		0.08	0	1.17	0.66	1.93	1 : 1.02348	N/A	73.04	19.82	893.85	14.97	14-Jun-18	Last trading day of Mar, June, Sept, Dec
RS-W3		8.35	7.9	19.7	2.60	12.50	1 : 1	5.76	5.84	42.80	193.33	2.36	23-May-20	Last trading day of Apr, Oct
RWI-W1		0.62	0.46	2.22	0.70	1.60	1 : 1	34.75	0.00	34.67	293.95	3.58	29-Jun-18	15th of Mar, June ,Sep, Dec
SAMART-W		0.30	0	13.4	0.35	44.57	1 : 1.01	N/A	237.17	32.10	201.27	45.11	19-Feb-18	11 Feb 2018
SAWAD-W1		14.20	23.73	68.75	2.62	56.29	1 : 1.066	-40.16	2.69	34.58	40.00	5.16	29-May-20	Last trading day of May,Nov
SEAOIL-W		0.73	0.1	2.84	0.39	3.00	1 : 1	642.23	31.34	26.59	138.33	3.89	06-Mar-18	Last trading day of Mar, June, Sept, Dec
SIMAT-W2		1.26	0	2.98	2.59	15.00	1 : 1	N/A	445.64	36.35	37.81	2.37	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3		1.20	0.05	2.98	7.59	30.00	1 : 1	2489.56	946.98	36.35	37.81	2.48	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIRI-W2		0.03	0.05	2.42	0.11	2.50	1 : 1	-39.28	4.55	31.76	3,366.22	80.67	25-Nov-17	Last trading day of Mar, June, Sept, Dec
SKY-W1		14.80	11.46	16.2	1.62	1.38	1 : 1.09	29.18	-0.16	64.63	115.00	1.19	31-May-19	29 Dec 17, 31 May 19
SMART-W1		0.17	0.02	1.01	0.51	1.25	1 : 1	603.31	40.59	34.82	184.00	5.94	20-Apr-18	Last trading day of June, Dec
SMM-W4		0.44	0.11	1.24	1.01	1.50	1 : 1	315.8	56.45	41.58	80.79	2.82	19-Oct-18	20th of each month
SMT-W1		0.97	0.12	4	1.70	8.00	1 : 1	696.66	124.25	39.56	167.30	4.12	28-Jun-19	Last trading day of Mar, June, Sept, Dec
SPORT-W5		0.32	0.1	1.02	1.53	1.20	1 : 1	223.14	49.02	34.08	94.20	3.19	29-Apr-19	Last trading day of June, Dec
SPORT-W6		0.40	0.02	1.02	0.79	1.50	1 : 1	2252.66	86.27	34.08	68.51	2.55	31-Jul-18	Last trading day of each month
SUPER-W4		0.41	0.07	1.3	2.88	2.50	1 : 1	514.14	123.85	34.00	5,469.68	3.17	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SUSCO-W1		0.61	0.25	3.64	1.30	4.00	1 : 1	143.51	26.65	27.35	274.98	5.97	04-Feb-19	Last trading day of Mar, June, Sept, Dec
SVI-W3		2.14	1.62	5.45	2.44	4.44	1 : 1	32.01	20.73	33.94	31.00	2.55	26-Mar-20	15 of Jul
S-W1		0.53	0	4	1.75	15.00	1 : 1	N/A	288.25	23.82	1,632.95	7.55	15-Jul-19	15th Jan 18, 16 Jul 18, 15 Jan 19, 15 Jul 19
TAKUNI-W		0.34	0.05	1.12	3.29	1.97	1 : 1.02	640.77	108.38	31.96	400.00	3.36	28-Jan-21	Last trading day of Dec
TAPAC-W3		15.10	12.06	21.8	1.46	6.00	1 : 1	25.24	-3.21	42.42	127.80	1.44	03-Apr-19	Last trading day of Jan, Apr, Jul, Oct
TCC-W2		0.40	0.06	0.72	0.55	0.79	1 : 1.26874	518.96	82.47	46.15	4.82	2.28	03-May-18	Last trading day of Feb, May, Aug ,Nov

Monday, October 16, 2017

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											
TCC-W3	0.70	0.31	0.72	4.46	0.81	1 : 1.23886	129.35	135.41	46.15	92.20	1.27	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.38	0.24	0.72	5.58	0.90	1 : 1.10801	56.32	86.64	46.15	369.34	2.10	14-May-23	Last trading day of Mar, June, Sept, Dec
TCJ-W2	3.64	2.25	10.3	2.64	10.00	1 : 1	61.42	32.43	38.31	31.53	2.83	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TFD-W4	0.26	N/A	1.98	0.70	3.26	1 : 1.073	N/A	83.56	25.34	427.83	8.17	29-Jun-18	Last trading day of Mar, June, Sept, Dec
TFG-W1	3.52	3.34	6.05	1.59	2.50	1 : 1	5.3	-0.50	30.87	500.60	1.72	19-May-19	Last trading day of June, Dec
TFG-W2	1.26	0.43	6.05	2.59	9.50	1 : 1	194.35	77.85	30.87	510.81	4.80	18-May-20	Last trading day of June, Dec
TGPRO-W2	0.03	0.02	0.17	0.70	0.20	1 : 1	79.29	35.29	50.05	1,545.08	5.67	27-Jun-18	Last trading day of each month
THE-W2	0.34	0	4.9	2.50	3.50	4 : 1	N/A	-21.63	11.05	2,199.96	14.41	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.26	0.03	0.7	2.67	1.00	1 : 1	799.34	80.00	22.60	321.67	2.69	16-Jun-20	Last Trading of June
TMC-W1	0.25	0.16	1.72	0.17	1.50	1 : 1	54.21	1.74	31.09	179.65	6.88	17-Dec-17	Last trading day of Mar, Jun, Sep
TMILL-W1	2.94	2.58	5.05	1.04	2.00	1 : 1	14.04	-2.18	58.86	56.74	1.72	29-Oct-18	Last trading day of Apr, Oct
TNPC-W1	1.03	0.07	1.82	1.65	2.25	1 : 1	1293.43	80.22	22.67	53.25	1.77	09-Jun-19	Last trading day of May,Nov
TPOLY-W2	2.46	2.22	5.65	0.70	3.00	1 : 1	11.03	-3.36	34.61	125.97	2.30	28-Jun-18	Last trading day of Mar, June, Sept, Dec
TSF-W4	0.05	0.02	0.18	1.58	0.70	1 : 1	223.7	316.67	84.52	799.41	3.60	17-May-19	17 May 19
TSI-W2	0.27	0.08	0.87	0.70	1.20	1 : 1	258.9	68.97	63.01	223.45	3.22	28-Jun-18	28 June 2018
TSR-W1	2.22	2.06	4.22	1.18	1.82	1 : 1.1	7.89	-4.74	21.96	132.24	2.09	20-Dec-18	Last trading day of May
TTA-W5	1.66	0.02	9.9	1.37	18.29	1 : 1.0118	9047.99	102.66	22.79	173.48	6.03	28-Feb-19	Last trading day of Mar, June, Sept, Dec
TVT-W1	0.19	0.11	1.5	0.58	1.50	1 : 1	76.03	12.67	29.72	200.00	7.89	16-May-18	Last trading day of June, Dec
T-W3	0.04	N/A	0.08	0.81	1.00	1 : 1.594	N/A	1912.80	78.77	1,451.09	3.19	09-Aug-18	9 Aug 2018
TWZ-W4	0.01	0	0.23	0.62	0.70	1 : 1	N/A	208.70	39.25	2,672.35	23.00	31-May-18	Last trading day of Dec
UPA-W1	0.04	N/A	0.55	0.18	3.00	1 : 1	N/A	452.73	33.02	279.97	13.75	22-Dec-17	22 Dec 2017
U-W1	0.01	0.02	0.03	2.06	0.06	1 : 1	-46.57	133.33	211.07	180,637.71	3.00	06-Nov-19	Last trading day of Mar, June, Sept, Dec
UWC-W2	0.04	0.04	0.12	1.45	0.10	1 : 1	11.33	16.67	75.50	5,539.77	3.00	29-Mar-19	Last trading day of Mar, Sept
VGI-W1	0.41	0.23	6.05	0.79	7.00	1 : 1	80.63	22.48	26.30	1,715.57	14.76	01-Aug-18	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	1.81	1.72	2.8	2.66	1.00	1 : 1	4.95	0.36	17.60	461.62	1.55	14-Jun-20	30th of Sep

Monday, October 16, 2017

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	Market	Black Scholes											
VIBHA-W3	0.63	0.38	2.8	4.66	3.00	1 : 1	65.8	29.64	17.60	1,012.58	4.44	14-Jun-22	30 Sep of each year
VTE-W2	0.38	0	2	1.57	8.00	1 : 1	N/A	319.00	27.91	103.74	5.26	12-May-19	Last trading day of July 18, 12 May 19
WAVE-W1	1.12	0.04	3.44	2.56	6.00	1 : 1	2978.17	106.98	20.06	42.12	3.07	08-May-20	Last trading day of June, Dec
WHA-W1	9.60	2.32	3.76	2.38	3.42	1 : 10.2396	313.59	2521.26	21.94	116.83	4.01	04-Mar-20	25 of Jun, Dec
WIJK-W1	0.90	0.07	4.32	0.67	5.00	1 : 1	1226.81	36.57	20.94	99.96	4.80	16-Jun-18	Last trading day of Dec
WORK-W1	44.00	45.17	83.5	1.96	38.10	1 : 1	-2.59	-1.68	32.87	20.63	1.90	30-Sep-19	25th of Feb, May, Aug, Nov
XO-W1	2.04	1.07	5.1	1.60	4.00	1 : 1	90.54	18.43	23.18	69.99	2.50	22-May-19	Last trading day of June, Dec