

Monday, January 15, 2018

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	0.74	0.12	4.86	1.37	7.50	1 : 1	512.4	69.55	34.10	100.00	6.57	30-May-19	30 May, Nov of each year
ACAP-W1	11.40	13.8	13.4	0.54	1.70	1 : 1.1789	-17.41	-2.67	52.23	0.61	1.39	31-Jul-18	15th of Jun, Dec
ACAP-W2	7.45	6.36	13.4	1.36	6.00	1 : 1	17.2	0.37	52.23	73.55	1.80	28-May-19	15th of Jun, Dec
ACC-W1	0.10	0	0.52	1.29	1.25	1 : 1	N/A	159.62	33.36	300.00	5.20	30-Apr-19	Last Trading of June
AEC-W4	0.02	0	0.58	0.36	1.00	1 : 1	N/A	75.86	28.36	114.50	29.00	27-May-18	Last trading day of June, Dec
AIRA-W1	0.24	0.25	2.22	0.55	2.00	1 : 1	-5.84	0.90	16.48	327.32	9.25	02-Aug-18	Last trading day of Jan, Apr, Jul, Oct
AIRA-W2	0.16	0	2.22	1.55	3.50	1 : 1	N/A	64.86	16.48	781.89	13.88	02-Aug-19	Last trading day of Jan, Apr, Jul, Oct
AJA-W1	0.24	0.16	0.55	1.85	1.53	1 : 1.30972	49.22	289.81	100.70	749.96	3.00	20-Nov-19	Last trading day of Mar, Sept
ALT-W1	2.02	1.47	4.36	2.93	3.00	1 : 1	37.82	15.14	46.38	249.99	2.16	18-Dec-20	15th of Mar, Sep
AS-W1	0.64	0.25	1.81	2.33	2.00	1 : 1	154.65	45.86	31.30	102.47	2.83	14-May-20	25 Jun and 25 Dec of each year
ATP30-W1	0.84	0.79	1.77	1.35	0.85	1 : 1	6.19	-4.52	21.93	97.29	2.11	23-May-19	29 Dec 17, 29 Jun 18, 28 Dec 18, 23 May 19
BLAND-W4	0.04	0	1.77	0.46	2.00	1 : 1	N/A	15.25	13.29	6,930.27	44.25	02-Jul-18	Last trading day of Mar, June, Sept, Dec
BROCK-W1	0.04	0.03	2.74	0.38	3.48	1 : 1.0052	46.09	28.62	30.18	204.97	68.86	01-Jun-18	Last trading day of Mar, June, Sept, Dec
BSM-W2	0.34	0.32	0.81	0.95	0.50	1 : 1	6.2	3.70	66.30	278.58	2.38	28-Dec-18	Last trading day of Mar, June, Sept, Dec
BTC-W3	0.01	0	0.9	2.95	6.53	1 : 0.09188	N/A	57.58	113.09	3,437.23	8.27	28-Dec-20	30 of Nov
BTS-W3	0.10	0	8.4	0.79	12.00	1 : 1	N/A	44.05	12.38	3,944.55	84.00	01-Nov-18	Last trading day of Mar, June, Sept, Dec
BWG-W4	0.16	0	1.44	1.35	3.00	1 : 1	N/A	119.44	23.06	584.94	9.00	24-May-19	15th of Mar, June ,Sep, Dec
CEN-W4	0.10	0.01	1.5	0.93	2.00	1 : 1	880.54	40.00	21.46	372.37	15.00	21-Dec-18	Last trading day of Mar18 , Jun 18 , Sep 18
CGH-W2	0.04	0.01	1.34	0.49	1.60	1 : 1	N/A	22.39	18.79	361.37	33.50	14-Jul-18	Last Trading of June
CIG-W6	0.01	0	0.5	0.37	1.50	1 : 1	N/A	202.00	39.16	216.19	50.00	31-May-18	Last trading day of each month
CIG-W7	0.04	0	0.5	1.08	2.00	1 : 1	N/A	308.00	39.16	172.96	12.50	14-Feb-19	Last trading day of each month
CI-W1	0.54	0.01	1.56	2.37	2.20	1 : 1	N/A	75.64	14.80	98.86	2.89	29-May-20	Last trading day of May, Nov
CKP-W1	0.58	0.32	4.58	2.37	6.00	1 : 1	83.95	43.67	27.79	1,870.00	7.90	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	2.48	1.4	3.7	2.46	3.00	1 : 1	77.13	48.11	50.18	60.63	1.49	02-Jul-20	15th of Jan, Jul
DCON-W1	4.34	4.11	0.58	1.31	0.32	1 : 15.709	5.6	11045.05	22.48	40.87	2.10	08-May-19	31 July 17

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	Market	Black Scholes											
DIGI-W1	0.09	0.02	0.7	1.65	2.41	1 : 0.622	430.05	159.94	72.92	658.50	4.84	10-Sep-19	Last trading day of June, Dec
DIGI-W2	0.03	0	0.7	2.39	7.50	1 : 0.2	N/A	195.14	72.92	1,756.00	4.67	05-Jun-20	Last trading day of June, Dec
DNA-W1	2.98	3.64	0.86	0.84	0.10	1 : 5	-18.13	1290.70	82.88	251.10	1.44	18-Nov-18	18 Nov 18
EARTH-W4 <i>SP</i>	0.09	N/A	1.46	1.67	6.86	1 : 1.02	N/A	383.62		1,409.63	16.55	15-Sep-19	15th of Mar, Sep
ECF-W2	2.50	2.73	6.1	1.10	3.00	1 : 1	-8.58	-9.84	60.18	174.67	2.44	20-Feb-19	25 Nov 17, 25 Feb 18, 25 May 18, 25 Aug 18, 2
ECF-W3	1.57	2.51	6.1	3.10	5.00	1 : 1	-37.55	7.70	60.18	129.95	3.89	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
ECL-W2	1.97	1.97	3.76	0.11	1.53	1 : 1.05	0.12	-7.40	58.42	178.09	2.00	24-Feb-18	Last trading day of Aug, Feb
EFORL-W3	0.01	0.01	0.07	2.38	0.60	1 : 1	-26.05	771.43	111.10	1,377.43	7.00	01-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.02	0.02	0.07	2.38	0.50	1 : 1	27.42	642.86	111.10	772.51	3.50	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.04	N/A	0.07	2.50	1.00	1 : 2.32054	N/A	3215.61	97.10	190.75	4.06	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.09	0.01	0.07	3.42	1.00	1 : 2.32054	N/A	3381.36	97.10	16.42	1.80	16-Jun-21	Last trading day of June, Dec
EIC-W4	0.01	0.01	0.07	0.68	0.15	1 : 1	N/A	128.57	97.10	1,097.50	7.00	20-Sep-18	Last trading day of Mar, June, Sept, Dec
EVER-W3	0.04	0	0.41	1.16	5.00	1 : 1	N/A	1129.27	35.89	323.73	10.25	14-Mar-19	14 Jun 18, 14 Sep 18, 14 Dec 18, 14 Mar 19
FC-W1	0.08	0.11	0.44	2.94	1.41	1 : 1.065	-28.95	253.66	83.95	347.00	5.86	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FC-W2	0.05	0.08	0.44	2.94	2.00	1 : 1	-39.79	365.91	83.95	261.75	8.80	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FER-W1 <i>SP</i>	0.01	N/A	0.69	0.00	3.78	1 : 1.0568	N/A	475.53	88.34	108.00	72.92	16-Jan-18	Last trading day of Jan
FER-W2	0.30	0.15	0.69	1.10	1.18	1 : 1.0568	102.58	121.41	88.34	57.43	2.43	22-Feb-19	Last trading day of Mar, June, Sept, Dec
FER-W3	0.14	0.15	0.69	0.11	0.50	1 : 1	-7.35	-7.25	88.34	770.89	4.93	23-Feb-18	Last trading day of each month
FOCUS-W2	0.77	0.08	1.11	2.47	1.80	1 : 1	907.83	131.53	33.27	31.68	1.44	06-Jul-20	Last trading day of Mar, June, Sept, Dec
FPI-W1	2.70	2.3	4.64	0.39	2.00	1 : 1	17.55	1.29	14.38	178.23	1.72	08-Jun-18	Last trading day of Mar, June, Sept, Dec
FVC-W1	1.97	2.17	2.1	0.33	0.50	1 : 1.399	-9.17	24.65	41.39	16.78	1.49	14-May-18	Last trading day of May, Nov
FVC-W2	1.19	0.93	2.1	2.45	1.00	1 : 1	27.36	4.29	41.39	138.79	1.76	26-Jun-20	Last Trading of June
GIFT-W1	2.86	2.43	5.25	0.28	2.00	1 : 1	17.53	-7.43	37.12	112.30	1.84	29-Apr-18	Last trading day of Apr, Oct
GJS-W3	0.02	0	0.37	2.06	1.37	1 : 0.437	N/A	120.73	52.03	3,674.43	8.08	07-Feb-20	Last trading day of June, Dec
GLAND-W4	0.92	0.84	1.94	0.45	1.00	1 : 1.004	10.07	-1.04	20.62	547.25	2.12	29-Jun-18	29 Jan 2016, Last trading day of Jun

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	Market	Black Scholes											
GL-W4	1.43	0.03	6.7	0.54	40.00	1 : 1	5463.08	518.36	101.33	164.95	4.69	31-Jul-18	Last trading day of each month
GREEN-W4	0.20	0.17	1.19	0.42	1.00	1 : 1	15.71	0.84	24.75	165.97	5.95	18-Jun-18	Last trading day of May,Nov
GSTEL-W1	0.01	0	0.19	1.70	2.75	1 : 0.2	N/A	270.53	82.10	5,676.19	3.80	29-Sep-19	Last trading day of June, Dec
GSTEL-W2	0.01	0	0.19	1.70	2.75	1 : 0.2	N/A	270.53	82.10	1,348.65	3.80	26-Sep-19	Last trading day of June, Dec
IEC-W2	SP	N/A	0.02	1.35	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	N/A	3.1	0.48	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		6.17	10.8	1.74	3.50	1 : 1	11.82	-3.70	37.77	85.91	1.57	11-Oct-19	Last trading day of Mar, Sept
ITD-W1		0	4.06	1.32	13.97	1 : 1.002	N/A	251.76	20.74	1,055.93	14.03	13-May-19	Last trading day of Mar, June, Sept, Dec
IVL-W2		13.97	57.25	0.61	43.00	1 : 1	4.54	0.61	26.75	369.87	3.92	24-Aug-18	Last trading day of Jan, Apr, Jul, Oct
JAS-W3		3.12	8.3	2.47	3.90	1 : 1.101	31.85	-3.66	28.55	1,940.90	2.22	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JMART-W2		5.27	19.5	1.39	15.00	1 : 1	36.5	13.85	42.36	163.16	2.71	05-Jun-19	31 Jul 17, 5 Jun 19
JMT-W1		11.12	30.25	0.45	17.76	1 : 1.01345	16.92	1.71	35.61	53.35	2.36	29-Jun-18	Last trading day of June, Sept, Dec
KIAT-W1		0.05	0.55	0.18	0.47	1 : 1.05422	-44.46	-8.76	22.14	1,100.00	19.33	22-Mar-18	23th of Mar
LIT-W1		3.83	10.6	4.28	4.00	2 : 1	-11.24	-30.19	24.33	159.85	3.12	25-Apr-22	25 of Jan, Apr, Jul, Oct
MFC-W1		0.08	17.3	0.20	17.95	1 : 1.003	1113.33	9.61	14.90	54.47	17.18	30-Mar-18	30 Jun 15, 30 Mar 18
MIDA-W2		0	0.63	1.37	2.50	1 : 1	N/A	306.35	20.38	626.01	10.50	31-May-19	Last trading day of Dec
MILL-W3		0.02	1.72	1.93	3.00	1 : 1	689.61	84.88	24.88	625.70	9.56	21-Dec-19	Last trading day of June, Dec
MILL-W4		0.26	1.72	4.49	2.20	1 : 1	108.58	59.30	24.88	405.44	3.19	11-Jul-22	Last trading day of Mar, June, Sept, Dec
ML-W2		N/A	1.41	1.37	3.18	1 : 1.1	N/A	144.48	22.17	483.98	19.39	31-May-19	Last trading day of Dec
MONO-W1		1.36	4.28	1.75	2.49	1 : 1.003	33.81	0.75	34.57	1,432.40	2.36	17-Oct-19	Last trading day of Mar, June, Sept, Dec
MOONG-W1		4.37	5.45	0.38	1.00	1 : 1.0075	-2.91	-3.88	30.33	2.42	1.30	01-Jun-18	Last trading day of June, Dec
MPG-W1		0.01	0.42	0.38	1.00	1 : 1	N/A	150.00	93.73	292.58	8.40	01-Jun-18	Last trading day of May,Nov
NBC-W1		0	1.12	0.48	3.00	1 : 1	N/A	194.64	34.83	176.86	3.73	11-Jul-18	15th of Jun, Dec
NCL-W1	SP	N/A	2.42	0.01	3.85	1 : 1.04	N/A	61.80	50.02	140.00	251.68	20-Jan-18	Last trading day of June, Dec
NCL-W2		0.83	2.42	0.45	1.50	1 : 1	-11.12	-7.44	50.02	63.64	3.27	29-Jun-18	Last trading day of June, Dec

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	Market	Black Scholes											
NDR-W1	0.63	0.47	3.68	0.93	3.00	1 : 1	33.89	-1.36	18.49	106.65	5.84	22-Dec-18	15 Jun 17, 15 Dec 17, 15 Jun 18, 22 Dec 18
NEP-W3	0.17	0.04	0.44	1.67	0.55	1 : 1	336.09	63.64	31.35	208.41	2.59	15-Sep-19	15th of Mar, June ,Sep, Dec
NEWS-W4	0.01	0.04	0.02	1.21	0.45	1 : 2.2306	-77.44	4873.86	728.80	417.00	4.46	31-Mar-19	Last trading day of Mar, Sept
NEWS-W5	0.01	0.15	0.02	0.63	0.04	1 : 7.8323	-93.37	1057.36	728.80	2,097.14	15.66	03-Sep-18	Last trading day of Mar, Sept
NINE-W1	0.74	0	1.58	0.48	4.00	1 : 1	N/A	200.00	19.94	84.96	2.14	11-Jul-18	15th of Jun, Dec
NMG-W3	0.09	0	0.48	0.42	1.00	1 : 1	N/A	127.08	30.35	903.65	5.33	19-Jun-18	15th of Jun, Dec
NOK-W1	1.49	1.87	3.18	2.37	3.19	1 : 1.5695	-20.27	73.82	69.66	127.75	3.35	29-May-20	Last trading day of Mar, June, Sept, Dec
NPP-W2	0.01	N/A	0.72	0.15	1.72	1 : 1.047	N/A	146.87	49.83	59.93	75.38	09-Mar-18	3 years after the issuance date
NPP-W3	0.07	0.02	0.72	0.64	1.10	1 : 1	195.98	62.50	49.83	248.17	10.29	07-Sep-18	9 Sept 18
NUSA-W2 SP	0.01	N/A	0.44	0.01	1.00	1 : 1	N/A	129.55	37.58	286.95	44.00	20-Jan-18	Last trading day of May,Nov
OCEAN-W2	0.08	0	0.7	0.38	1.20	1 : 1	N/A	82.86	37.20	144.77	8.75	01-Jun-18	1 Jun 16, 17, 18 and 1 Dec 16, 17
ORI-W1	5.70	4.82	20.7	2.71	20.00	1 : 1	18.14	24.15	39.04	406.57	3.63	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PHOL-W1	0.35	0.04	2.12	0.79	3.00	1 : 1	878.45	58.02	33.16	40.50	6.06	31-Oct-18	Last trading day of Apr, Oct
PIMO-W1	0.75	0.59	1.89	1.33	1.20	1 : 1	26.53	3.17	28.70	104.00	2.52	15-May-19	15 Dec 17, 15 Jun 18, 14 Dec 18, 15 May 18
PLE-W3	0.74	0.04	1.19	0.92	2.20	1 : 1	1562.95	147.06	52.32	51.37	1.61	15-Dec-18	15 Dec 17, 15 Dec 18
PL-W1	1.00	0.25	4	0.41	3.96	1 : 1.01	298.68	24.29	26.05	49.71	4.04	15-Jun-18	Last trading day of Mar, June, Sept, Dec
POLAR-W3 SP	0.01	N/A	0.15	0.05	2.00	1 : 1	N/A	1240.00		3,128.26	15.00	02-Feb-18	2 Feb 16, Last trading day of Dec, 2 Feb 18
PPS-W1	1.65	1.6	1.75	0.90	0.33	1 : 1.2	3.33	15.98	42.94	55.16	1.27	09-Dec-18	31 Dec 16, 30 Jun 17, 31 Dec 17, 30 Jun 18,9
PSL-W1	2.64	0.1	11	0.41	17.50	1 : 1	2582.61	83.09	44.71	51.98	4.17	15-Jun-18	Last trading day of Mar, June, Sept, Dec
PSTC-W1	0.61	0.45	0.96	1.04	0.50	1 : 1	36.91	15.63	29.12	441.52	1.57	28-Jan-19	Last Trading day of Jan, Jul
QTC-W1	2.60	1.71	11.5	0.36	9.88	1 : 1.0123	51.62	8.63	36.85	67.06	4.48	25-May-18	Last trading day of Mar, June, Sept, Dec
RICH-W1 SP	0.01	N/A	0.07	0.91	1.00	1 : 1	N/A	1342.86		357.63	7.00	14-Dec-18	15 Dec 17, 14 Dec 18
RICHY-W1	0.37	0.22	1.8	1.46	1.80	1 : 1	69.84	20.56	25.36	157.08	4.86	02-Jul-19	Last Trading day of Jan, Jul
RICHY-W2	0.26	0.07	1.8	2.46	2.75	1 : 1	278.47	67.22	25.36	157.08	6.92	02-Jul-20	Last Trading day of Jan, Jul
RML-W4	0.02	0	0.96	0.41	1.93	1 : 1.02348	N/A	105.01	19.34	893.85	49.13	14-Jun-18	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
RS-W3	19.10	13.32	27	2.35	12.50	1 : 1	43.41	17.04	42.56	193.12	1.41	23-May-20	Last trading day of Apr, Oct
RWI-W1	0.23	0.28	1.98	0.45	1.60	1 : 1	-18.15	-7.58	27.75	293.95	8.61	29-Jun-18	15th of Mar, June ,Sep, Dec
SAMART-W	0.01	N/A	11.2	0.10	44.57	1 : 1.01	N/A	300.98	26.75	201.27	1131.20	20-Feb-18	11 Feb 2018
SAWAD-W1	12.70	21.77	66	2.37	56.29	1 : 1.066	-41.65	4.82	37.51	39.95	5.54	29-May-20	Last trading day of May,Nov
SEAOIL-W	0.27	0.01	2.66	0.14	3.00	1 : 1	N/A	22.93	24.89	138.33	9.85	06-Mar-18	Last trading day of Mar, June, Sept, Dec
SIMAT-W2	1.11	0.01	3.2	2.34	15.00	1 : 1	8134.85	403.44	42.18	37.81	2.88	19-May-20	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W3	1.12	0.12	3.2	7.35	30.00	1 : 1	807.86	872.50	42.18	37.81	2.86	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SKY-W1	15.00	17.27	17.5	1.37	1.38	1 : 1.09	-13.14	-7.00	34.58	8.31	1.27	31-May-19	29 Dec 17, 31 May 19
SMART-W1	0.04	0	0.89	0.26	1.25	1 : 1	N/A	44.94	34.82	184.00	22.25	20-Apr-18	Last trading day of June, Dec
SMM-W4	0.25	0	0.99	0.76	1.50	1 : 1	N/A	76.77	27.53	80.79	3.96	19-Oct-18	20th of each month
SMT-W1	0.51	0	2.04	1.45	8.00	1 : 1	N/A	317.16	43.60	167.30	4.00	28-Jun-19	Last trading day of Mar, June, Sept, Dec
SPALI-W4	19.00	15.83	23.7	0.76	4.00	1 : 1	20.01	-2.95	29.16	429.14	1.25	19-Oct-18	Every three months from the issue date . The fir
SPORT-W5	0.16	0.02	0.67	1.28	1.20	1 : 1	961.14	102.99	37.95	94.20	4.19	29-Apr-19	Last trading day of June, Dec
SPORT-W6	0.12	0	0.67	0.54	1.50	1 : 1	N/A	141.79	37.95	68.51	5.58	31-Jul-18	Last trading day of each month
SUPER-W4	0.50	0.02	1.22	2.63	2.50	1 : 1	2215.08	145.90	27.72	5,469.68	2.44	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SUSCO-W1	0.63	0.37	3.94	1.05	4.00	1 : 1	69.42	17.51	31.12	274.98	6.25	04-Feb-19	Last trading day of Mar, June, Sept, Dec
SVI-W3	1.63	0.78	4.34	2.19	4.44	1 : 1	108.74	39.86	32.18	31.00	2.66	26-Mar-20	15 of Jul
S-W1	0.39	0	3.44	1.50	15.00	1 : 1	N/A	347.38	21.90	1,632.95	8.82	15-Jul-19	15th Jan 18, 16 Jul 18, 15 Jan 19, 15 Jul 19
TAKUNI-W	0.21	0.01	0.88	3.04	1.97	1 : 1.02	N/A	150.68	28.84	400.00	4.27	28-Jan-21	Last trading day of Dec
TAPAC-W3	8.75	7.15	14.6	1.21	6.00	1 : 1	22.44	1.03	55.94	103.94	1.67	03-Apr-19	Last trading day of Jan, Apr, Jul, Oct
TCC-W2	0.25	N/A	0.56	0.30	0.79	1 : 1.26874	N/A	108.30	45.69	4.82	2.84	03-May-18	Last trading day of Feb, May, Aug ,Nov
TCC-W3	0.56	0.18	0.56	4.21	0.81	1 : 1.23886	216.47	178.53	45.69	92.20	1.24	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.27	0.15	0.56	5.33	0.90	1 : 1.10801	84.98	121.29	45.69	369.34	2.30	14-May-23	Last trading day of Mar, June, Sept, Dec
TCJ-W2	4.28	2.58	11	2.39	10.00	1 : 1	65.94	29.82	39.02	31.53	2.57	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TCMC-W2	0.88	0.72	3.86	1.87	4.00	1 : 1	21.82	26.42	49.63	254.40	4.39	30-Nov-19	Last trading day of Mar, Sept

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											
TFD-W4	0.08	N/A	1.82	0.45	3.26	1 : 1.073	N/A	89.73	20.21	427.83	24.41	29-Jun-18	Last trading day of Mar, June, Sept, Dec
TFG-W1	3.16	3.01	5.7	1.34	2.50	1 : 1	4.94	-0.70	34.18	500.60	1.80	19-May-19	Last trading day of June, Dec
TFG-W2	1.16	0.36	5.7	2.34	9.50	1 : 1	219.89	87.02	34.18	510.81	4.91	18-May-20	Last trading day of June, Dec
TGPRO-W2	0.01	0	0.14	0.45	0.50	1 : 0.4	N/A	105.71	56.02	1,545.08	5.60	27-Jun-18	Last trading day of each month
THE-W2	0.08	0	3.82	2.25	3.50	4 : 1	N/A	-6.28	32.23	2,199.96	47.75	17-Apr-20	Last trading day of Apr, Oct
TH-W2	0.23	0.01	0.69	2.42	1.00	1 : 1	1440.94	78.26	19.25	321.67	3.00	16-Jun-20	Last Trading of June
TMILL-W1	2.88	2.41	4.86	0.79	2.00	1 : 1	19.41	0.41	35.87	54.29	1.69	29-Oct-18	Last trading day of Apr, Oct
TNPC-W1	0.77	0.06	1.8	1.40	2.25	1 : 1	1232.74	67.78	23.11	53.25	2.34	09-Jun-19	Last trading day of May,Nov
TPOLY-W2	1.25	1.09	4.28	0.45	3.00	1 : 1	14.83	-0.70	33.61	125.87	3.42	28-Jun-18	Last trading day of Mar, June, Sept, Dec
TSF-W4	0.02	0	0.09	1.33	0.70	1 : 1	N/A	700.00	99.51	799.41	4.50	17-May-19	17 May 19
TSI-W2	0.19	0.04	0.72	0.45	1.20	1 : 1	427.52	93.06	79.10	223.45	3.79	28-Jun-18	28 June 2018
TSR-W1	1.78	1.56	3.64	0.93	1.82	1 : 1.1	14.12	-1.27	16.53	132.24	2.25	20-Dec-18	Last trading day of May
TTA-W5	1.33	0	9	1.12	18.29	1 : 1.0118	N/A	119.34	24.67	173.48	6.85	28-Feb-19	Last trading day of Mar, June, Sept, Dec
TVT-W1	0.05	0.03	1.36	0.33	1.50	1 : 1	69.31	13.97	27.82	200.00	27.20	16-May-18	Last trading day of June, Dec
T-W3	0.02	N/A	0.05	0.56	1.00	1 : 1.594	N/A	3092.36	110.45	1,451.09	3.99	09-Aug-18	9 Aug 2018
TWZ-W4	0.01	0	0.16	0.37	0.70	1 : 1	N/A	343.75	46.96	2,672.35	16.00	31-May-18	Last trading day of Dec
U-W1	0.01	0.02	0.03	1.81	0.06	1 : 1	-44.31	133.33	212.16	180,637.71	3.00	06-Nov-19	Last trading day of Mar, June, Sept, Dec
UWC-W2	0.03	0.02	0.09	1.20	0.10	1 : 1	36.49	44.44	88.24	5,539.77	3.00	29-Mar-19	Last trading day of Mar, Sept
VGI-W1	0.39	0.36	6.65	0.54	7.00	1 : 1	9.6	11.13	28.81	1,715.57	17.05	01-Aug-18	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	1.60	1.52	2.58	2.41	1.00	1 : 1	5.42	0.78	18.01	429.13	1.61	14-Jun-20	30th of Sep
VIBHA-W3	0.38	0.27	2.58	4.41	3.00	1 : 1	42.07	31.01	18.01	1,011.78	6.79	14-Jun-22	30 Sep of each year
VTE-W2	0.29	0	1.78	1.32	8.00	1 : 1	N/A	365.73	26.34	103.74	6.14	12-May-19	Last trading day of July 18, 12 May 19
WAVE-W1	0.99	0.03	3.26	2.31	6.00	1 : 1	3106.02	114.42	22.11	42.12	3.29	08-May-20	Last trading day of June, Dec
WHA-W1	12.10	8.51	4.36	2.13	3.42	1 : 10.2396	42.1	2620.52	26.73	116.83	3.69	04-Mar-20	25 of Jun, Dec
WIK-W1	0.30	0	3.7	0.42	5.00	1 : 1	N/A	43.24	19.37	99.96	12.33	16-Jun-18	Last trading day of 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											
WORK-W1	40.75	41.84	78.25	1.71	38.10	1 : 1	-2.6	0.77	38.25	5.05	1.92	30-Sep-19	25th of Feb, May, Aug, Nov
XO-W1	1.48	0.82	4.86	1.35	4.00	1 : 1	80.21	12.76	18.37	69.99	3.28	22-May-19	Last trading day of June, Dec