

Monday, February 26, 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	0.63	0.04	4.76	1.25	7.50	1 : 1	1369.87	70.80	27.92	100.00	7.56	30-May-19	30 May, Nov of each year
ACAP-W1	11.90	12.27	12.1	0.42	1.70	1 : 1.1789	-2.99	14.58	51.53	0.61	1.20	31-Jul-18	15th of Jun, Dec
ACAP-W2	6.05	5.3	12.1	1.25	6.00	1 : 1	14.17	-0.41	51.53	73.55	2.00	28-May-19	15th of Jun, Dec
ACC-W1	0.09	0	0.58	1.17	1.25	1 : 1	N/A	131.03	34.74	300.00	6.44	30-Apr-19	Last Trading of June
AEC-W4	0.02	0	0.53	0.25	1.00	1 : 1	N/A	92.45	30.32	114.50	26.50	27-May-18	Last trading day of June, Dec
AIRA-W1	0.19	0.2	2.16	0.43	2.00	1 : 1	-6.11	1.39	16.46	198.53	11.37	02-Aug-18	Last trading day of Jan, Apr, Jul, Oct
AIRA-W2	0.14	0	2.16	1.43	3.50	1 : 1	N/A	68.52	16.46	781.89	15.43	02-Aug-19	Last trading day of Jan, Apr, Jul, Oct
AJA-W1	0.26	0.1	0.54	1.73	1.53	1 : 1.30972	150.73	302.45	88.62	749.96	2.72	20-Nov-19	Last trading day of Mar, Sept
ALT-W1	1.46	1.18	3.96	2.81	3.00	1 : 1	23.88	12.63	44.92	249.99	2.71	18-Dec-20	15th of Mar, Sep
AQ-W4	0.01	0.01	0.03	0.68	0.05	1 : 1	-8.73	100.00	222.60	42,656.85	3.00	31-Oct-18	31 October 2018
AS-W1	0.65	0.09	1.63	2.21	2.00	1 : 1	644.86	62.58	20.08	102.47	2.51	14-May-20	25 Jun and 25 Dec of each year
ATP30-W1	1.00	0.92	1.93	1.24	0.85	1 : 1	8.17	-4.15	23.87	97.29	1.93	23-May-19	29 Dec 17, 29 Jun 18, 28 Dec 18, 23 May 19
BLAND-W4	0.04	0	1.72	0.35	2.00	1 : 1	N/A	18.60	13.13	6,930.27	43.00	02-Jul-18	Last trading day of Mar, June, Sept, Dec
BROCK-W1	0.06	0.01	2.7	0.26	3.48	1 : 1.0052	454.42	31.27	31.92	204.97	45.23	01-Jun-18	Last trading day of Mar, June, Sept, Dec
BSM-W2	0.31	0.25	0.72	0.84	0.49	1 : 1.021	21.71	11.20	61.12	278.58	2.37	28-Dec-18	Last trading day of Mar, June, Sept, Dec
BTC-W3	0.01	0	0.91	2.84	6.53	1 : 0.09188	N/A	56.84	77.53	3,437.23	8.36	28-Dec-20	30 of Nov
BTS-W3	0.05	N/A	8.15	0.68	12.00	1 : 1	N/A	47.85	13.11	3,944.55	163.00	01-Nov-18	Last trading day of Mar, June, Sept, Dec
BWG-W4	0.13	0	1.3	1.24	3.00	1 : 1	N/A	140.77	25.47	584.94	10.00	24-May-19	15th of Mar, June, Sep, Dec
CEN-W4	0.16	0.01	1.48	0.82	2.00	1 : 1	N/A	45.95	19.93	372.37	9.25	21-Dec-18	Last trading day of Mar18, Jun 18, Sep 18
CGH-W2	0.07	0	1.28	0.38	1.60	1 : 1	N/A	30.47	21.67	361.37	18.29	14-Jul-18	Last Trading of June
CIG-W6	0.01	0	0.46	0.26	1.50	1 : 1	N/A	228.26	39.39	216.19	46.00	31-May-18	Last trading day of each month
CIG-W7	0.05	0	0.46	0.97	2.00	1 : 1	N/A	345.65	39.39	172.96	9.20	14-Feb-19	Last trading day of each month
CI-W1	0.56	0.02	1.7	2.25	2.20	1 : 1	2293.35	62.35	15.73	98.86	3.04	29-May-20	Last trading day of May, Nov
CKP-W1	0.51	0.21	4.14	2.25	6.00	1 : 1	143.68	57.25	29.38	1,870.00	8.12	28-May-20	Last trading day of Mar, June, Sept, Dec
CRANE-W1	2.40	1.06	3.5	2.35	3.00	1 : 1	126.67	54.29	39.19	60.63	1.46	02-Jul-20	15th of Jan, Jul

Monday, February 26, 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											
DCON-W1	4.30	5.09	0.64	1.19	0.32	1 : 15.709	-15.46	9764.13	22.12	12.08	2.34	08-May-19	31 July 17
DIGI-W1	0.07	0.01	0.68	1.54	2.41	1 : 0.622	N/A	164.65	66.67	658.50	6.04	10-Sep-19	Last trading day of June, Dec
DIGI-W2	0.02	0	0.68	2.27	7.50	1 : 0.2	N/A	201.18	66.67	1,756.00	6.80	05-Jun-20	Last trading day of June, Dec
DNA-W1	2.02	2.16	0.55	0.73	0.10	1 : 5	-6.41	1427.27	83.19	251.10	1.36	18-Nov-18	18 Nov 18
EARTH-W4 <i>SP</i>	0.09	N/A	1.46	1.55	6.86	1 : 1.02	N/A	383.62		1,409.63	16.55	15-Sep-19	15th of Mar, Sep
ECF-W2	4.06	3.9	7.6	0.98	3.00	1 : 1	4.09	-7.11	61.01	174.67	1.87	20-Feb-19	25 Nov 17, 25 Feb 18, 25 May 18, 25 Aug 18, 2
ECF-W3	3.48	3.55	7.6	2.99	5.00	1 : 1	-2.03	11.58	61.01	129.95	2.18	20-Feb-21	25 May 19, 25 Aug 19, 25 Nov 19, 25 Feb 20, 2
EFORL-W3	0.01	0.01	0.05	2.26	0.60	1 : 1	N/A	1120.00	122.26	1,377.43	5.00	01-Jun-20	22 Jun and 22 Dec of each year
EFORL-W4	0.01	0.01	0.05	2.26	0.50	1 : 1	-9.22	920.00	122.26	772.51	5.00	01-Jun-20	22 Jun and 22 Dec of each year
EIC-W2	0.03	0	0.07	2.39	1.00	1 : 2.32054	N/A	3182.45	107.98	190.75	5.41	16-Jul-20	Last trading day of June, Dec
EIC-W3	0.07	0.02	0.07	3.30	1.00	1 : 2.32054	254.13	3315.06	107.98	16.42	2.32	16-Jun-21	Last trading day of June, Dec
EIC-W4	0.01	0.01	0.07	0.56	0.15	1 : 1	N/A	128.57	107.98	1,097.50	7.00	20-Sep-18	Last trading day of Mar, June, Sept, Dec
EVER-W3	0.05	0	0.38	1.04	5.00	1 : 1	N/A	1228.95	35.20	323.73	7.60	14-Mar-19	14 Jun 18, 14 Sep 18, 14 Dec 18, 14 Mar 19
FC-W1	0.08	0.13	0.47	2.82	1.41	1 : 1.065	-36.52	230.67	85.97	347.00	6.26	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FC-W2	0.06	0.1	0.47	2.82	2.00	1 : 1	-36.96	338.30	85.97	261.75	7.83	22-Dec-20	Last trading day of Mar, June, Sept, Dec
FER-W2	0.29	0.08	0.63	0.99	1.18	1 : 1.0568	251.77	141.36	78.16	57.43	2.30	22-Feb-19	Last trading day of Mar, June, Sept, Dec
FOCUS-W2	0.75	0.04	1.1	2.36	1.80	1 : 1	1931.6	131.82	26.88	31.68	1.47	06-Jul-20	Last trading day of Mar, June, Sept, Dec
FPI-W1	2.20	1.92	4.2	0.28	2.00	1 : 1	14.58	0.00	14.44	178.23	1.91	08-Jun-18	Last trading day of Mar, June, Sept, Dec
FVC-W1	2.02	2.25	2.16	0.21	0.50	1 : 1.399	-10.22	23.32	45.65	16.78	1.50	14-May-18	Last trading day of May, Nov
FVC-W2	1.28	0.99	2.16	2.33	1.00	1 : 1	29.61	5.56	45.65	138.79	1.69	26-Jun-20	Last Trading of June
GIFT-W1	3.18	2.63	5.5	0.17	2.00	1 : 1	21.06	-5.82	40.46	112.30	1.73	29-Apr-18	Last trading day of Apr, Oct
GJS-W3	0.03	0	0.33	1.95	1.37	1 : 0.437	N/A	141.99	47.29	3,674.43	4.81	07-Feb-20	Last trading day of June, Dec
GLAND-W4	0.77	0.74	1.83	0.34	1.00	1 : 1.004	3.79	-3.29	18.59	547.25	2.39	29-Jun-18	29 Jan 2016, Last trading day of Jun
GL-W4	1.16	0.04	7.5	0.42	40.00	1 : 1	2846.14	448.80	111.78	164.95	6.47	31-Jul-18	Last trading day of each month
GREEN-W4	0.18	0.14	1.14	0.31	1.00	1 : 1	32.84	3.51	29.38	165.97	6.33	18-Jun-18	Last trading day of May, Nov

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											
GSTEL-W1	0.01	0	0.16	1.59	2.75	1 : 0.2	N/A	325.00	81.07	5,676.19	3.20	29-Sep-19	Last trading day of June, Dec
GSTEL-W2	0.01	0	0.16	1.58	2.75	1 : 0.2	N/A	325.00	81.07	1,348.65	3.20	26-Sep-19	Last trading day of June, Dec
IEC-W2	SP	N/A	0.02	1.23	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	0.36	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		6.77	11.5	1.62	3.50	1 : 1	4.85	-7.83	38.92	85.91	1.62	11-Oct-19	Last trading day of Mar, Sept
ITD-W1		N/A	3.4	1.21	13.97	1 : 1.002	N/A	315.66	20.38	1,055.93	24.33	13-May-19	Last trading day of Mar, June, Sept, Dec
IVL-W2		10.23	52.75	0.49	43.00	1 : 1	10.5	2.94	29.50	203.63	4.67	24-Aug-18	Last trading day of Jan, Apr, Jul, Oct
JAS-W3		2.09	6.9	2.36	3.90	1 : 1.101	65.84	7.40	27.96	1,940.90	2.20	05-Jul-20	Last trading day of Mar, June, Sept, Dec
JMART-W2		7.13	22.3	1.27	15.00	1 : 1	2.4	0.00	43.31	163.16	3.05	05-Jun-19	31 Jul 17, 5 Jun 19
JMT-W1		16.46	36.25	0.34	17.76	1 : 1.01345	1.46	-5.00	36.71	53.35	2.20	29-Jun-18	Last trading day of June, Sept, Dec
KIAT-W1		0.03	0.52	0.07	0.47	1 : 1.05422	-69.79	-7.24	22.18	1,100.00	54.82	24-Mar-18	23th of Mar
LIT-W1		2.57	9.8	4.16	4.00	2 : 1	15.18	-28.98	23.72	159.84	3.31	25-Apr-22	25 of Jan, Apr, Jul, Oct
MFC-W1		0.03	17	0.09	17.95	1 : 1.003	652.58	7.12	15.40	54.47	65.58	31-Mar-18	30 Jun 15, 30 Mar 18
MIDA-W2		0	0.62	1.26	2.50	1 : 1	N/A	314.52	21.72	626.01	8.86	31-May-19	Last trading day of Dec
MILL-W3		0.02	1.66	1.82	3.00	1 : 1	702.2	89.16	25.63	625.70	11.86	21-Dec-19	Last trading day of June, Dec
MILL-W4		0.24	1.66	4.37	2.20	1 : 1	116.37	63.25	25.63	405.44	3.25	11-Jul-22	Last trading day of Mar, June, Sept, Dec
ML-W2		N/A	1.39	1.26	3.18	1 : 1.1	N/A	149.73	23.06	483.98	15.29	31-May-19	Last trading day of Dec
MONO-W1		1.5	4.48	1.64	2.49	1 : 1.003	38.61	2.06	37.05	1,432.40	2.16	17-Oct-19	Last trading day of Mar, June, Sept, Dec
MOONG-W1		4.23	5.3	0.26	1.00	1 : 1.0075	-5.53	-5.70	25.92	2.42	1.33	01-Jun-18	Last trading day of June, Dec
MPG-W1		0	0.38	0.26	1.00	1 : 1	N/A	176.32	83.79	292.58	7.60	01-Jun-18	Last trading day of May, Nov
NBC-W1		N/A	0.86	0.37	3.00	1 : 1	N/A	273.26	28.98	176.86	4.10	11-Jul-18	15th of Jun, Dec
NCL-W2		0.62	2.16	0.34	1.50	1 : 1	58.16	14.81	53.51	58.81	2.20	29-Jun-18	Last trading day of June, Dec
NDR-W1		0.33	3.36	0.82	3.00	1 : 1	92.95	8.04	19.46	106.65	5.33	22-Dec-18	15 Jun 17, 15 Dec 17, 15 Jun 18, 22 Dec 18
NEP-W3		0.03	0.44	1.55	0.55	1 : 1	472.42	61.36	26.87	208.41	2.75	15-Sep-19	15th of Mar, June, Sept, Dec
NEWS-W4		0.02	0.01	1.09	0.45	1 : 2.2306	-54.86	9970.78	738.56	417.00	2.23	31-Mar-19	Last trading day of Mar, Sept

Monday, February 26, 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											
NEWS-W5	0.01	0.07	0.01	0.52	0.04	1 : 7.8323	-86.51	2897.95	738.56	2,097.14	7.83	03-Sep-18	Last trading day of Mar, Sept
NINE-W1	0.56	0	1.52	0.37	4.00	1 : 1	N/A	200.00	19.95	84.96	2.71	11-Jul-18	15th of Jun, Dec
NMG-W3	0.03	0	0.38	0.31	1.00	1 : 1	N/A	171.05	35.09	903.65	12.67	19-Jun-18	15th of Jun, Dec
NOK-W1	1.34	1.62	3.02	2.25	3.19	1 : 1.5695	-17.44	78.25	68.44	127.75	3.54	29-May-20	Last trading day of Mar, June, Sept, Dec
NPP-W2	SP	0.01	1.78	0.03	1.72	1 : 1.047	-91.04	-2.94	62.60	59.93	186.37	10-Mar-18	3 years after the issuance date
NPP-W3		0.93	1.78	0.53	1.10	1 : 1	51	14.04	62.60	248.17	1.91	07-Sep-18	9 Sept 18
OCEAN-W2		0.11	0.67	0.26	1.20	1 : 1	N/A	95.52	53.65	144.77	6.09	01-Jun-18	1 Jun 16, 17, 18 and 1 Dec 16, 17
ORI-W1		5.15	4.79	21.1	2.59	1 : 1	7.41	19.19	37.77	406.57	4.10	30-Sep-20	Last trading day of Mar, June, Sept, Dec
PHOL-W1		0.53	0.02	2.24	0.68	1 : 1	2673.65	57.59	26.41	40.50	4.23	31-Oct-18	Last trading day of Apr, Oct
PIMO-W1		0.79	0.51	1.78	1.21	1 : 1	55.69	11.80	24.29	104.00	2.25	15-May-19	15 Dec 17, 15 Jun 18, 14 Dec 18, 15 May 18
PLE-W3		0.78	0.02	1.22	0.80	1 : 1	3865.26	144.26	43.43	51.37	1.56	15-Dec-18	15 Dec 17, 15 Dec 18
PL-W1		1.02	0.12	3.94	0.30	1 : 1.01	717.25	26.71	17.28	49.71	3.90	15-Jun-18	Last trading day of Mar, June, Sept, Dec
PPS-W1		1.40	1.35	1.53	0.78	1 : 1.2	3.77	15.92	39.19	55.16	1.31	09-Dec-18	31 Dec 16, 30 Jun 17, 31 Dec 17, 30 Jun 18,9
PSL-W1		1.51	0.19	13.2	0.30	1 : 1	685.56	44.02	43.53	51.98	8.74	15-Jun-18	Last trading day of Mar, June, Sept, Dec
PSTC-W1		0.42	0.3	0.8	0.92	1 : 1	38.5	15.00	39.16	441.52	1.90	28-Jan-19	Last Trading day of Jan, Jul
QTC-W1		1.20	1.19	10.9	0.24	1 : 1.0123	0.87	1.67	37.99	67.06	9.20	25-May-18	Last trading day of Mar, June, Sept, Dec
RICH-W1	SP	0.01	N/A	0.07	0.80	1 : 1	N/A	1342.86		357.63	7.00	14-Dec-18	15 Dec 17, 14 Dec 18
RICHY-W1		0.45	0.28	1.87	1.35	1 : 1	58.76	20.32	31.78	157.08	4.16	02-Jul-19	Last Trading day of Jan, Jul
RICHY-W2		0.25	0.14	1.87	2.35	1 : 1	79.81	60.43	31.78	157.08	7.48	02-Jul-20	Last Trading day of Jan, Jul
RML-W4		0.02	0	1.18	0.30	1 : 1.02348	N/A	66.35	28.41	893.85	60.39	14-Jun-18	Last trading day of Mar, June, Sept, Dec
RS-W3		19.70	16.08	30.5	2.24	1 : 1	22.52	5.57	43.13	193.12	1.55	23-May-20	Last trading day of Apr, Oct
RWI-W1		0.33	0.35	2.1	0.34	1 : 1	-5.86	-8.10	26.75	293.95	6.36	29-Jun-18	15th of Mar, June ,Sep, Dec
SAWAD-W1		9.80	15.22	57.5	2.25	1 : 1.066	-35.63	15.92	38.02	39.95	6.25	29-May-20	Last trading day of May,Nov
SEAOIL-W	SP	0.01	0	2.5	0.02	1 : 1	N/A	20.40	23.20	138.33	250.00	07-Mar-18	Last trading day of Mar, June, Sept, Dec
SIMAT-W2		1.05	0.03	3.58	2.23	1 : 1	3194.82	348.32	44.88	37.81	3.41	19-May-20	Last trading day of Jan, Apr, Jul, Oct

Monday, February 26, 2018

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
SIMAT-W3	1.14	0.22	3.58	7.23	30.00	1 : 1	417.17	769.83	44.88	37.81	3.14	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SKY-W1	15.40	17.37	17.6	1.26	1.38	1 : 1.09	-11.35	-5.10	34.57	8.31	1.25	31-May-19	29 Dec 17, 31 May 19
SMART-W1	0.02	0	0.83	0.15	1.25	1 : 1	N/A	53.01	34.46	184.00	41.50	20-Apr-18	Last trading day of June, Dec
SMM-W4	0.23	0.02	0.93	0.64	1.50	1 : 1	896.18	86.02	49.05	80.79	4.04	19-Oct-18	20th of each month
SMT-W1	0.28	0	2.22	1.33	8.00	1 : 1	N/A	272.97	44.97	167.30	7.93	28-Jun-19	Last trading day of Mar, June, Sept, Dec
SPALI-W4	18.80	16.52	23	0.64	4.00	1 : 1	13.84	-0.87	29.10	288.10	1.22	19-Oct-18	Every three months from the issue date . The fir
SPORT-W5	0.18	0.01	0.56	1.17	1.20	1 : 1	N/A	146.43	41.20	94.20	3.11	29-Apr-19	Last trading day of June, Dec
SPORT-W6	0.08	0	0.56	0.42	1.50	1 : 1	N/A	182.14	41.20	68.51	7.00	31-Jul-18	Last trading day of each month
SUPER-W4	0.33	0.01	1.03	2.51	2.50	1 : 1	N/A	174.76	28.57	5,469.68	3.12	31-Aug-20	Last trading day of Feb, May, Aug ,Nov
SUSCO-W1	0.54	0.29	3.84	0.94	4.00	1 : 1	83.34	18.23	29.21	274.98	7.11	04-Feb-19	Last trading day of Mar, June, Sept, Dec
SVI-W3	1.63	0.56	4.24	2.08	4.44	1 : 1	189.14	43.16	26.64	31.00	2.60	26-Mar-20	15 of Jul
S-W1	0.30	0	3.74	1.38	15.00	1 : 1	N/A	309.09	23.07	1,632.95	12.47	15-Jul-19	15th Jan 18, 16 Jul 18, 15 Jan 19, 15 Jul 19
TAKUNI-W	0.25	0.02	0.95	2.92	1.97	1 : 1.02	1241.04	136.36	32.17	400.00	3.88	28-Jan-21	Last trading day of Dec
TAPAC-W3	4.96	4.28	10.9	1.10	6.00	1 : 1	15.82	0.55	62.45	103.72	2.20	03-Apr-19	Last trading day of Jan, Apr, Jul, Oct
TCC-W2	0.10	N/A	0.43	0.18	0.79	1 : 1.26874	N/A	135.14	46.42	4.82	5.46	03-May-18	Last trading day of Feb, May, Aug ,Nov
TCC-W3	0.53	0.1	0.43	4.10	0.81	1 : 1.23886	438.42	261.31	46.42	92.20	1.01	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.24	0.09	0.43	5.21	0.90	1 : 1.10801	175.1	183.72	46.42	369.34	1.99	14-May-23	Last trading day of Mar, June, Sept, Dec
TCJ-W2	2.54	1.84	9.55	2.27	10.00	1 : 1	37.83	31.31	40.90	31.53	3.76	05-Jun-20	Last trading day of Mar, June, Sept, Dec
TCMC-W2	0.79	0.46	3.36	1.76	4.00	1 : 1	72.94	42.56	47.53	254.40	4.25	30-Nov-19	Last trading day of Mar, Sept
TFD-W4	0.05	N/A	1.8	0.34	3.26	1 : 1.073	N/A	90.13	19.06	427.83	38.63	29-Jun-18	Last trading day of Mar, June, Sept, Dec
TFD-W5	0.43	0	1.8	2.38	3.50	1 : 1	N/A	118.33	19.06	241.12	4.19	14-Jul-20	Last trading day of Mar, June, Sept, Dec
TFG-W1	2.72	2.55	5.2	1.22	2.50	1 : 1	6.85	0.38	28.34	497.09	1.91	19-May-19	Last trading day of June, Dec
TFG-W2	1.03	0.13	5.2	2.22	9.50	1 : 1	673.66	102.50	28.34	510.81	5.05	18-May-20	Last trading day of June, Dec
TGPRO-W2	0.01	0	0.26	0.33	0.50	1 : 0.4	N/A	38.46	54.47	1,545.08	10.40	27-Jun-18	Last trading day of each month
THE-W2	0.08	0	3.44	2.14	3.50	4 : 1	N/A	4.07	34.15	2,199.96	43.00	17-Apr-20	Last trading day of Apr, Oct

Monday, February 26, 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											
TH-W2	0.14	0.01	0.65	2.30	1.00	1 : 1	965.85	75.38	21.59	321.67	4.64	16-Jun-20	Last Trading of June
TMILL-W1	2.24	1.89	4.24	0.67	2.00	1 : 1	18.8	0.00	35.37	54.29	1.89	29-Oct-18	Last trading day of Apr, Oct
TNPC-W1	0.78	0.04	1.76	1.28	2.25	1 : 1	2073.97	72.16	20.71	53.25	2.26	09-Jun-19	Last trading day of May,Nov
TPOLY-W2	1.10	0.93	4.1	0.33	3.00	1 : 1	18.4	0.00	32.10	125.87	3.73	28-Jun-18	Last trading day of Mar, June, Sept, Dec
TSF-W4	0.02	0	0.07	1.22	0.70	1 : 1	N/A	928.57	103.89	799.41	3.50	17-May-19	17 May 19
TSI-W2	0.05	0.01	0.61	0.33	1.20	1 : 1	N/A	104.92	73.24	223.45	12.20	28-Jun-18	28 June 2018
TSR-W1	1.14	0.92	2.9	0.81	1.82	1 : 1.1	24.41	2.20	19.08	132.24	2.80	20-Dec-18	Last trading day of May
TTA-W5	1.32	0	8.85	1.01	18.29	1 : 1.0118	N/A	122.96	24.44	173.48	6.78	28-Feb-19	Last trading day of Mar, June, Sept, Dec
TVT-W1	0.05	0	1.33	0.22	1.50	1 : 1	N/A	16.54	19.85	200.00	26.60	16-May-18	Last trading day of June, Dec
T-W3	0.01	N/A	0.05	0.45	1.00	1 : 1.594	N/A	3060.48	128.49	1,451.09	7.97	09-Aug-18	9 Aug 2018
TWZ-W4	0.01	0	0.14	0.26	0.70	1 : 1	N/A	407.14	47.93	2,672.35	14.00	31-May-18	Last trading day of Dec
U-W1	0.01	0.02	0.03	1.69	0.06	1 : 1	-51.38	133.33	279.69	180,628.31	3.00	06-Nov-19	Last trading day of Mar, June, Sept, Dec
UWC-W2	0.03	0.02	0.08	1.08	0.10	1 : 1	53.2	62.50	101.86	5,539.77	2.67	29-Mar-19	Last trading day of Mar, Sept
VGI-W1	0.36	0.37	6.8	0.43	7.00	1 : 1	-1.61	8.24	29.09	1,715.57	18.89	01-Aug-18	Last trading day of Mar, June, Sept, Dec
VIBHA-W2	1.52	1.48	2.54	2.30	1.00	1 : 1	2.72	-0.79	16.95	429.13	1.67	14-Jun-20	30th of Sep
VIBHA-W3	0.42	0.22	2.54	4.30	3.00	1 : 1	89.26	34.65	16.95	1,011.78	6.05	14-Jun-22	30 Sep of each year
VTE-W2	0.26	0	1.62	1.21	8.00	1 : 1	N/A	409.88	23.82	103.74	6.23	12-May-19	Last trading day of July 18, 12 May 19
WAVE-W1	0.94	0.06	3.38	2.20	6.00	1 : 1	1589.94	105.33	25.29	42.12	3.60	08-May-20	Last trading day of June, Dec
WHA-W1	9.40	7.22	4.2	2.02	3.42	1 : 10.2396	30.26	2101.09	27.69	116.45	4.58	04-Mar-20	25 of Jun, Dec
WIJK-W1	0.20	0	3.38	0.30	5.00	1 : 1	N/A	53.85	17.80	99.96	16.90	16-Jun-18	Last trading day of Dec
WORK-W1	40.00	40.33	77	1.59	38.10	1 : 1	-0.83	1.43	36.67	5.05	1.93	30-Sep-19	25th of Feb, May, Aug, Nov
XO-W1	1.01	0.59	4.56	1.23	4.00	1 : 1	71.24	9.87	17.31	69.99	4.51	22-May-19	Last trading day of June, Dec