

2.4 Warrant / CBBC 2.4.1 Warrant / CBBC Monitoring List

War/CBBC(R) Futures(F) Options(O)	🧾 Wa	rrant Mon i	toring List [HSI H:	ang Seng	Index]							10	_ 🗆 X
Warrant Monitoring List			ul Warrants 🛧 Watc	h List S	Search	(Multiple Sortin	ng: Hold "Ctrl	and press on c	columns) 🕒	Compare	₩ 🗘 🖬	Setup	Save
Warrant Ranking	Filter	★ Total Tur	nover 1.505B Ca	all 913.2	87M P	Put 591.46	7M Call/P	rut <mark>61%</mark>	39%	Total Turnover	is HKD-equiva	alent Call	Put
ES Warrant Turneyer Analysis		HSI	恒生指數	₩0 ↓2	2473	-365.190	-1.599	16.553B	NO. OF T	BIG	ASK	EX. Price	-
Waffant rumover Analysis	☆	29499	恒指摩通七五購A	+	0.160	-0.029	-15.344	546.710K	9	0.160	0.161	23000.000	
🗞 Warrant Comparison		29322	恒指法與七六購B	+	0.157	-0.028	-15.135	751.920K	15	0.156	0.158	23000.000	
100 Warrant Analyzer	い い い い い	29313	恒指法興七三購A 幅均高成十六購△	+	0.170	-0.033	-16.256	24 730M	392	0.169	0.170	22000.000	
	납	29098	恒指電量LAMA	+	0.161	-0.029	-15.263	816.040K	5	0.158	0.160	22000.000	
Warrant/CBBC Memo		28845	恒指摩通七三購A	+	0.174	-0.030	-14.706			0.173	0.174	22000.000	
CBBC Monitoring List	☆	28776	恒指高盛七三購A	+	0.179	-0.034	-15.962	6.726M	132	0.178	0.179	21968.000	
CODE monitoring List		28603	恒指法巴七二購C	+	0.325	-0.045	-12.162			0.320	0.325	21000.000	
CBBC Ranking		28384	恒指同強八甲頭D 恒指法巴十三購B	1	0.202	-0.045	-11.702	33.450K	4	0.410	0.202	20400.000	
CBBC Turnover Analysis		28375	恒指法巴七二購A	+	0.370	-0.035	-8.642			0.360	0.370	20000.000	
CPPC Comparison		28368	恒指法巴六乙購C							0.580	0.600	19600.000	
VS CBBC Companson		28355	恒指法興七一購A	+	0.465	-0.045	-8.824			0.460	0.465	19500.000	
CBBC Analyzer	다 소	28158	恒指摩逋ハ甲購し 恒指瑞信六乙購B	1	0.450	-0.045	-9.091			0.430	0.450	20600.000	
MCE CBBC Outstanding Quantity		28033	恒指高盛六乙購A	. i	0.335	-0.050	-12.987			0.330	0.335	20568.000	
		27985	恒指摩通六乙購C	+	0.325	-0.040	-10.959			0.310	0.325	20600.000	
		27922	恒指法與六乙購D	+	0.370	-0.055	-12.941			0.365	0.370	20500.000	
	다 스	27921	恒指法興七二購A 幅告注明十六購A	+	0.370	-0.040	-9.756	528 100K	9	0.365	0.370	20000.000	
	ন ব	21320	1月1日/天央 し//))周口		0.000	-0.000	-0.001	620.1001	3	0.000	0.000	15000.000	•

Warrant / CBBC Monitoring List provides real-time quote of warrant or CBBC and its underlying including outstanding quantity, exercise price, and implied volatility etc. With the use of sorting and filtering function, user can find the desired warrant or CBBC according to their own criteria and preference. In addition, user can add their favorable warrant or CBBC to "Watch List" or "Comparison" table for closely monitoring and making better investment strategy.

(i) Maximum Number of Windows Open: 2



	🥶 Warrant Monitoring List [HSI Hang Seng Index]												
J	All Warrants 🛧 Watch List 🔅 (Multiple Sorting: Hold "Ctrl" and press on columns)												
	Filter	★ Total Tur	nover 1.505B	Call	913.2	87M	Put	591.	467M	Call/F	Put <mark>61%</mark>	39%	
		Code	Chi Name	e e e e e e e e e e e e e e e e e e e	Non	ninal	(Chg	%Cha	1	Ex. Price	2 Turnove	
		HSI	恒生指數		₩22	482	-3	56.38				-16.77	
5	습	12400	恒指法興六甲	構Β	+	0.060		-0.040	0 -40	.000	22500.000	10.65	
5	습	27777	恒指瑞銀六甲	購A	+	0.069		-0.039	9 -36	.111	22500.000		
5	습	27626	恒指摩通六甲	購Β	+	0.075		-0.041	1 -35	.345	22400.000	394.84	
5	☆	27743	恒指高盛六甲	購A	+	0.080		-0.038	3 -32	.203	22400.000	49.00	
5	습	13109	恒指法興七四期	構Α	+	0.044		-0.018	3 -29	.032	25000.000	22.08	

Sorting

User may click the column title to sort the list by code or by value in ascending/descending order. With one click again on the same column title, information will be sorted by reverse order. For multiple-column sorting, user needs to hold the "Ctrl" button on keyboard and clicks the columns title at the same time to sort with two criteria.

Watch List

👸 СВ	BC Monite	oring List [HSI Hang S	eng Index]								t _	
	-	All CBBC 🛧 Watch L	ist Search	(Multipl	le Sorting: H	lold "Ctrl" a	nd press on c	olumns) 🔂	Compare	🖾 🌞 🚹	Setup S	ave
	Code	C	er (Chi)	Туре	Nomin	al 💄	Chg	%Chg	Turnover	No. of Tr	Call Price	1
	63973	恒指麥銀七三牛M	麥銀	Bull	+	0.070	-0.020	-22.222	172.310K	14	21300.000	
*	66238	恒指高盛七甲牛Z	高盛	Bull	+	0.071	-0.036	-33.645	8.871M	236	21861.000	
*	65757	恒指瑞銀七十牛C	瑞銀	Bull	+	0.071	-0.033	-31.731	323.500K	19	21900.000	
*	65833	恒指瑞銀七甲牛C	瑞銀	Bull	+	0.072	-0.037	-33.945	265.820K	9	21850.000	
*	62369	恒指高盛七十牛T	高盛	Bull	+	0.075	-0.035	-31.818	3.904M	137	21750.000	
*	65896	恒指高盛七乙牛M	高盛	Bull	+	0.077	-0.035	-31.250	4.812M	134	21800.000	
*	61159	恒指瑞銀七八牛V	瑞銀	Bull	+	0.077	-0.031	-28.704	151.090K	8	21688.000	
*	63093	恒指麥銀七三牛L	麥銀	Bull	+	0.080	-0.020	-20.000	319.730K	16	21100.000	
*	64009	恒指法巴七九牛N	法巴	Bull	+	0.091	-0.036	-28.346	8.193M	141	21700.000	
*	62372	恒指麥銀七三牛J	麥銀	Bull	+	0.092	-0.016	-14.815	102.630K	3	20900.000	
*	63086	恒指麥銀七三牛K	麥銀	Bull	+	0.098	-0.015	-13.274			20800.000	
*	63800	恒指法巴七十牛M	法巴	Bull	+	0.098	-0.037	-27.407	5.565M	121	21600.000	
*	62892	恒指法巴七九牛M	法巴	Bull	+	0.109	-0.037	-25.342	4.933M	80	21500.000	
*	61335	恒指法巴七三熊Y	法巴	Bear	1	0.163	+0.040	+32.520	584.220K	17	23900.000	
*	61377	恒指法巴七二熊E	法巴	Bear	1	0.174	+0.040	+29.851	1.144M	32	24000.000	-
4												F

Watch list can save the favorable warrant or CBBC for monitoring. For adding desired derivative into the list, user can click on the symbol \overleftrightarrow beside the number of Warr/CBBC and the star icon \overleftrightarrow will change to yellow colour. For removing warrant or CBBC from the list, user can simply press the \overleftrightarrow symbol again to move out of monitoring.



War/CBBC(R) Futures(E) Options(O)	😺 Warrant Con	parison				1_0×
Warrant Monitoring List	Code	29499 🗙	29322 🗙	29313 🗙	29141 🗙	28603 🗙
	Name	JP-HSI @EC1705A	SG-HSI @EC1706B	SG-HSI @EC1703A	GS-HSI @EC1706A	BP-HSI @EC1702C
Warrant Ranking	Underlying	HSI	HSI	HSI	HSI	HSI
ES Warrant Turnover Analysis	Туре	Call	Call	Call	Call	Call
	Issuer	JP	SG	SG	GS	BP
🗞 Warrant Comparison 📐	Nominal	↓ 0.161	↓ 0.158	↓ 0.172	↓ 0.161	↓ 0.325
1999 Warrant Analyzar	Ex. Price	23000.000	23000.000	22000.000	22968.000	21000.000
warrant Analyzer	%Moneyness	-2.225	-2.225	+2.219	-2.089 👰	+7.086
Warrant/CBBC Memo	%I.V.	21.469	19.295 🎇	23.204	19.389	25.798
Warrant/CBBC Memo	E.G. Ratio	10.617	11.378 🔘	9.729	11.259	8.232
CBBC Monitoring List	Delta	+0.479	+0.477	+0.592	+0.481	+0.714 👰
	%Prem	+6.794	+6.473	+3.920	+6.410	+2.052 🔶
CBBC Ranking	Out. Qty	900.000K	18.970M	0 👰	19.260M	470.000K
ES CBBC Turnover Analysis	%Out. Qty	0.300	12.647	0.000 👰	9.630	0.470
	Units Issued	300.000M	150.000M	150.000M	200.000M	100.000M
Vs CBBC Comparison	Entitle R	6300.000	6000.000	8000.000	6000.000	6000.000
CPRC Applyces	ER/RU	3.651	3.833	2.750	3.828	3.500
CBBC Analyzer	Tr. Days	135	158 🤶	93	158 🤶	70
MCE CBBC Outstanding Quantity St	Last Tr. Date	23/05/2017	23/06/2017 🤶	24/03/2017	23/06/2017 🤶	21/02/2017

2.4.2 Warrant / CBBC Comparison

Warrant/ CBBC Comparison helps user to examine the available Warrants or CBBC with analytical data in a table list up to 5 codes at one time. User can compare the call price, %premium, effective gearing ratio, and outstanding quantity among the selection. While the analytical data is labelled with a medal (\ref{P}) aside, it means the value meet the optimize measure for balancing investment of reward and risk.

The criteria	for winning Medal 🙎
Compared Fields	Criteria
%Moneyness	The absolute value that near "0"
%Implied Volatility	The lowest %I.V.
Effective Gearing Ratio	The highest effective gearing ratio
Gearing Ratio	The highest gearing ratio
Delta	The highest delta
%Premium	The lowest %premium
Change to Call Price	The highest change to call price
%Change to Call Price	The highest % change to call price
Outstanding Quantity	The lowest outstanding quantity
%Outstanding Quantity	The lowest %outstanding quantity
Available Trading Days	The longest available trading days
Last Trading Date	The longest maturity



2.4.3 Warrant / CBBC Analyzer

War/CBBC(R) Futures(E) Options(O)	📴 Warrant /	Analyzer [HSI Hang S	eng Index]			_					1_0×
Warrant Monitoring List		🔽 🗌 Type 🖛 🔲 Issu	ier v 📃 %N	loneyness 🛛 📄 🕅	iOut. Qty 📃	E.G. Ratiov 📃 Tr. D	ays▼			Re	eset 🛃 🔅
wanant wontoning List	X Ex. Price	Y %Out. Qty	-	Call Put	Code	Name	Issuer	Туре	Nominal	Chg	%Chg
Warrant Ranking	%Out Ot/		2016/11/11	1-30-44 Defrech	HSI	Hang Seng Index			\$22489.370	-349.740	-1.531
<u> </u>	/oout. aiy		2010/11/11	-	11139	SG-HSI@EC1703B	SG	Call			
😫 Warrant Turnover Analysis	100.000	• •			11144	SG-HSI @EC1705A	SG	Call	0.280	-0.040	-12.500
	90.000				11176	JP-HSI@EC1701A	JP	Call	• 0.235	-0.050	-17.544
🐝 Warrant Comparison					11183	UB-HSI @EC1612F	UB	Call			
	80.000				11184	UB-HSI @EC1701A		Call		0.020	10.040
Warrant Analyzer	70.000				11180		UB	Call	 0.219 0.225 	-0.030	-12.048
	60.000				11224		LIC	Call	0.325	0.000	-0.401
Warrant/CBBC Memo	80.000	•			11383	BP-HSI@EC1612D	BP	Call	J 0.305	-0.040	-11 594
	50.000	0 0	••		11384	BP-HSI@EC1611A	BP	Call	L 0.189	-0.048	-20 253
CBBC Monitoring List	40.000				11388	BP-HSI@EC1701A	BP	Call	L 0.228	-0.047	-17 091
	40.000	0 0			11416	GS-HSI@EC1701A	GS	Call	J 0.265	-0.045	-14.516
CBBC Ranking	30.000				11519	SG-HSI @EC170	SG	Call	↓ 0.235	-0.045	-16.071
	20.000		•		11547	JP-HSI@EC1704A	JP	Call	↓ 0.170	-0.028	-14.141
CBBC Turnover Analysis	•	° • •			11570	HS-HSI @EC1701B	HS	Call	♦ 0.208	-0.041	-16.466
	10.000				11602	GS-HSI @EC1612E	GS	Call	↓ 0.148	-0.035	-19.126
Vs CBBC Comparison	0.000			Ex. Price	11607	BI-HSI @EC1703A	BI	Call	↓ 0.187	-0.027	-12.617 🚽
CTT	15000.000	20000.000 250	00.000		4))
CBBC Analyzer											
KCE CBBC Outstanding Quantity S											

According to user's own preference, Warrant/ CBBC Analyzer displays a scatter chart which plots derivative data along the X/Y-axis of 2 variables like Exercise Price and %Outstanding Quantity for favorable stock-picking. On the right hand side of the window, streaming Warrant/ CBBC information with sorting and filter function for Indexes or Securities are designed for quick screening.

Setting X-axis and Y-axis



User can select different variables from X/Y-axis at the pull down menu to redraw the scatter chart. Besides, user can view the security code, name, variable and values of X/Y-axis of the corresponding Warrant or CBBC by mouse-over the point on the scattered chart.



☐ Type▼	🖌 Issuer	🔨 🔲 %N	loneyness v	☐ %Out. Qty▼	🗾 E.G. Ratio	🔲 Tr. Days
	✓ Issue	k		\times	● <30% √रे	
	✓ HT	✓ HS	✓ NM	✓ SC	30-70%	
	⊮ BP	✓ EA	✓ CT	⊮ SG	○ >70%	
	MB	VB UB	💌 GS	💌 BI		
	✓ JP	CS				
		ОК	Cance			

Filtering

The filter is placed at the top of the window. User can select single or multiple desired criteria (depending on criteria) for searching. After filling the criteria, scatter chart will be redrawn automatically.

Sorting

Code	Name o	suer	Туре	Nominal	Chg	%Chg	Ex. Price	%Out. Qty
HSI	Hang Seng Index 🚢			\$22576.700	-262.410	-1.149		
11607	BI-HSI @EC1703A	BI	Call	↓ 0.192	-0.022	-10.280	22100.000	0.000
12482	BI-HSI @EC1701B	BI	Call	↓ 0.113	-0.027	-19.286	23000.000	4.160
13248	BI-HSI @EC1704A	BI	Call	↓ 0.076	-0.017	-18.280	25000.000	1.300
27408	BI-HSI @EC1611A	BI	Call	↓ 0.215	-0.035	-14.000	21100.000	4.430
11383	BP-HSI @EC1612D	BP	Call	↓ 0.315	-0.030	-8.696	20700.000	0.000
11384	BP-HSI @EC1611A	BP	Call	↓ 0.199	-0.038	-16.034	21200.000	4.430
11388	BP-HSI @EC1701A	BP	Call	↓ 0.235	-0.040	-14.546	21600.000	0.010
11757	BP-HSI @EC1705A	BP	Call	↓ 0.158	-0.024	-13.187	23000.000	18.080
11927	BP-HSI @EC1701D	BP	Call	4 0.096	-0.025	-20.661	22800.000	40.230
12540	BP-HSI @EC1704A	BP	Call	• 0.097	-0.020	-17.094	23800.000	19.360
12627	BP-HSI @EC1708A	BP	Call	• 0.102	-0.015	-12.820	24500.000	13.110
13019	BP-HSI @EC1703D	BP	Call	♦ 0.065	-0.015	-18.750	24100.000	26.210
13202	BP-HSI @EC1706B	BP	Call	• 0.065	-0.010	-13.333	25000.000	2.670
13310	BP-HSI @EC1710A	BP	Call	♦ 0.071	-0.007	-8.974	26000.000	10.820
25271	BP-HSI @EC1703A	BP	Call	↓ 0.171	-0.026	-13.198	22000.000	20.050

User can sort the selected warrant / CBBC by clicking the column title, such as, code, type, call price and %outstanding quantity etc. The default sorting is in ascending order; while user clicks again on the same column title, the information will be sorted in descending order.





2.4.4 MCE CBBC Outstanding Quantity Statistics

孩 MCE CBBC Outstanding Quantity Statistic	CS					5 _ C ×
Out. Qty Distribution Chart (HSI)	🗖 Bear 💷 Last			-	/ Estimated Sr	niper Target of Bull/Bear
Call Price		Call Price	No. of CBBC	Out. Qty	%Out. Qty	No. of Futures Qty
	A	27200 - 27299	1	930.000K	0.620	0 🔺
23100 - 23199		27000 - 27099	2	230.000K	0.057	0
23000 - 23099		26900 - 26999	1	1.160M	0.580	1
		26800 - 26899	3	10.000K	0.002	0
22900 - 22999		26600 - 26699	1	0	0.000	0
		26500 - 26599	4	3.220M	0.379	6
22800 - 22899		26400 - 26499	2	40.000K	0.010	0
22700 - 22799		26300 - 26399	4	30.000K	0.005	0
		26200 - 26299	6	1.400M	0.117	1
22600 - 22699		26100 - 26199	2	0	0.000	0
21900 - 21999		26000 - 26099	7	40.450M	2.697	77
		25900 - 25999	4	0	0.000	0
21800 - 21899		25800 - 25899	10	1.570M	0.075	1
201700 201700		25700 - 25799	8	20.000K	0.001	0 🖵
21700 - 21735		Total	984	8.311B		15529
0 70 140 210 280 350 420 490 560	630 700	Estimated result				
0 10 140 210 200 330 420 430 300	Out. Qty(\$M)	Estimated HSI	Reset	Calculate		Last update: 14:50

Mandatory Call Event (MCE) CBBC Outstanding Quantity Statistic displays the HSI CBBC outstanding distribution chart on the left hand corner and lists out the no. of CBBC with its Outstanding Quantity and related Futures Quantity for call level as HSI spread of 100 on the right hand corner. User can input the estimated HSI point in the edit box to measure the "Estimated Sniper Target of Bull/Bear" which may be involved while market fluctuates for analysis and forecast its influence.

			//Estim	nated Sr	niper Target of Bu	ıII/Be	ar
Call Price	No. of CBBC	Out. Qty	%Out	Qty	No. of Futures	Qty	
23100 - 23199	13	312.920	/ 1	1.590	ŧ	578	٠
23000 - 23099	6	399.0501	Л 3	3.254	7	729	
22900 - 22999	11		0	0.000		0	
22800 - 22899	8		0	0.000		0	
22700 - 22799	15	95.830	Л	2.995	1	189	
22600 - 22699	10		0	0.000		0	
21900 - 21999	10	652.2001	Л 3	4.508	12	271	
21800 - 21899	14	366.0601	Л 1	2.844	7	705	
21700 - 21799	10	141.380	Л	7.480	2	268	
21600 - 21699	20	251.600	Л	5.920	4	470	
21500 - 21599	13	250.780	Л 1	0.071	4	490	
21400 - 21499	14	168.860	Л	6.031	3	326	
21300 - 21399	15	94.330	Л	3.321	1	174	
21200 - 21299	12	161.130	Л	6.714	3	312	Ŧ
Total	984	8.311	в		158	529	
Estimated result	67	1.662	в		32	204	
Estimated HSI	21500	Reset Calc	ulate		Last update:	14:	53

Estimated Sniper Target

Input the estimated HSI point in the edit box at the bottom to calculate the total number of called CBBC, the corresponding total outstanding quantity and the number of Futures quantity Involved. The estimated result will be displayed and highlighted with orange (bull) or grey (bear) color on the list.





🚹 Market Turnover Analysis Date Market Tur... Warrant T. %of MT CBBC Turno. %of MT War/CBBC/Stock Turnover Warrant 📃 CBBC Stock 11/11/2016 85.210B 8.974B 10.531 5.192B 6.092 10/11/2016 84.300B 7.737B 9.177 4.679B 5.550 120.0B 09/11/2016 114.732B 4.496B 3.918 6.080B 5.299 115 08/11/2016 64.941B 7.348B 11.314 3.747B 5.768 108.0B 07/11/2016 71.117B 7.334B 10.313 3.356B 4.718 96.0B 04/11/2016 63.927B 8.151B 12.750 4.824B 7.545 03/11/2016 69.306B 8.867B 12.793 5.563B 8.025 84.0B 02/11/2016 69.282B 8.923B 12.879 5.709B 8.240 01/11/2016 10.005 5.171B 6.573 78.666B 7.871B 72.0B 31/10/2016 74.813B 6.678B 8.926 6.226B 8.322 60.0B 28/10/2016 83.199B 8.526B 10.248 6.332B 7.610 27/10/2016 8.187B 11.583 3.748B 5.303 70.679B 48.0B 26/10/2016 7.096B 4.150B 6.550 63.359B 11.199 25/10/2016 67.209B 6.952B 4.785B 7.119 10.343 36.0B 24/10/2016 7.246 7.014B 8.023 6.334B 87.417B 4.0E 21/10/2016 0.000 0 0 0.000 0 20/10/2016 65.919B 7.049B 10.692 5.226B 7.927 12.0B 19/10/2016 68.314B 8.041B 11,770 5.779B 8.458 0.0B 18/10/2016 73.847B 8.519B 11.536 5.427B 7.348 24/10 19/10 27/10 01/11 04/11 09/11

Market Turnover Analysis will show the warrant, CBBC and stock turnover analysis data for the past 20 trading days (include today). On the left hand corner, there is bar chart for turnover distribution. Figures of warrant, CBBC or stock's turnover and percentage of market turnover are gathered in list format on the right hand corner for trend analysis.

2.4.5 Market Turnover Analysis