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Notes

¹A warrant is a listed option. Readers may refer to McGuinness ([1999](#)) for details of difference between stock options and derivative warrant.

²HKEx Securities and Derivatives Markets Quarterly Report.

³See, for example, Chan and Wei ([2001](#)), Chen and Wu ([2001](#)), Chow et al. ([2003](#)), Draper et al. ([2001](#)).

⁴According to Chapter 15A.52 of Listing Rules, issuer may issue additional options once outstanding quantity of the options is more than 50%.

⁵A Healthy Market for Informed Investors – A Report on derivative warrants market in Hong Kong, Securities and Futures Commission, November 2005.

⁶The outstanding percentage of a warrant is the percentage of that issue held by the general public, while the rest is held by the issuer.

⁷Sources of data: Warrant Supermarket, Hang Seng Bank (<http://www.hangseng.com>); Hong Kong Exchanges and Clearing Ltd. (<http://www.hkex.com.hk/dwrc/download/dnfile.asp>); Yahoo!Finance (<http://hk.finance.yahoo.com>)

⁸The same

⁹In obtaining estimate

¹⁰Using



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