

MAY 2016 HIGHLIGHTS

Tencent (0700.HK) reached new high in late May. Volume of its stock options increased more than 470,000 contracts (about 75% MoM). After full year results announcements in late April, there were increased flows in three major Mainland Banks as well. Volume of options on CCB (0939.HK) increased more than 260,000 contracts (about 97% MoM). The volume of options on ICBC (1398.HK) and BOC (3988.HK) increased more than 133,000 contracts (about 60% MoM) and 136,000 contracts (about 73% MoM) respectively as well.

TRADE OVERVIEW

	Traded (Avg. Daily)	% Chg Mom	% Chg YoY
Notional (HK\$m)	5,371	+3.0%	-57.1%
Premium (HK\$m)	136	+3.9%	-67.2%
Contracts	285,478	+7.0%	-36.3%

Current number of stock options classes: 85

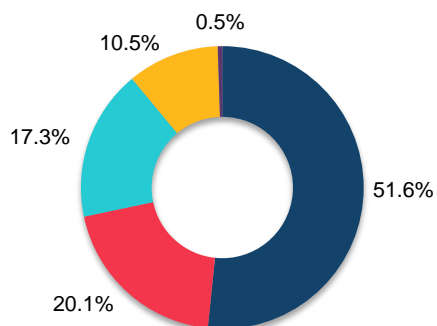
Number of trading days in current month: 21

TOP OPEN INTEREST

Option	Calls	Puts	Total	% Chg MoM
Bank of China	1,080	1,120	2,200	+23%
Tencent	6,036	4,517	10,553	+31%
CCB	1,463	1,143	2,606	+14%
ICBC	973	1,108	2,081	+24%
Ping An	4,302	4,228	8,530	+7%

Note: Notional value in HK\$m, as of last trading day in May

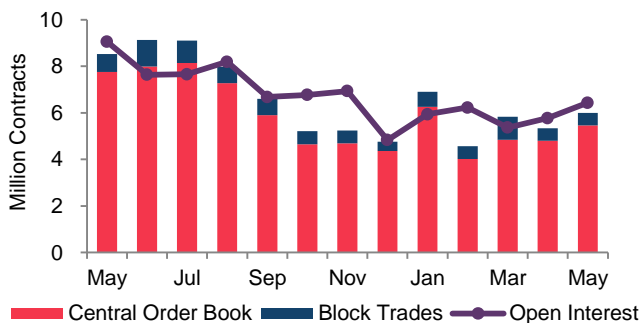
Trade Distribution



■ Blue Chips ■ H-shares ■ ETF ■ Red Chips ■ Others

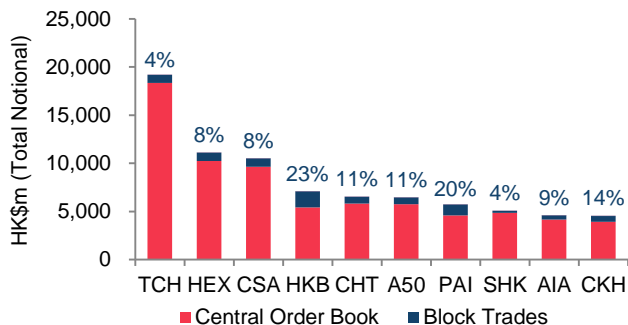
Note: On month total notional

Trade vs Open Interest



■ Central Order Book ■ Block Trades — Open Interest

Most Traded Options



■ Central Order Book ■ Block Trades

Do you Know?

There are totally 4 A-Shares ETF options available at HKEX:

Stock Code	ETF Name	HKATS code for Options
2822.HK	CSOP FTSE China A50 ETF	CSA
2823.HK	iShares FTSE A50 China Index ETF	A50
2827.HK	W.I.S.E. - CSI 300 China Tracker	CS3
3188.HK	ChinaAMC CSI 300 Index ETF	AMC

CLASS OVERVIEW¹ – MAY 2016

STOCK CODE	UNDERLYING STOCK	OPTIONS TRADED					OPTIONS OPEN INTEREST*		
		Market Cap (HK\$m)	Total Turnover (HK\$m)	Total Notional (HK\$m)	Block Trades Notional (HK\$m)	Premium (HK\$m)	Contracts	Notional (HK\$m)	Contracts
1	CKH (CKH)	348,143	12,706	4,532	613	37	50,246	3,616	40,092
2	CLP (CLP)	185,189	6,412	648	--	13	17,669	322	8,780
3	HK & China Gas (HKG)	172,489	2,372	102	--	2	6,856	62	4,181
4	Wharf (WHL)	127,455	3,667	390	--	10	9,282	425	10,102
5	HSBC (HKB)	1,014,402	27,238	7,073	1,642	184	345,364	7,863	383,917
6	Power Assets (HEH)	160,817	6,357	1,032	45	15	27,385	442	11,722
11	Hang Seng Bank (HSB)	263,643	3,521	262	--	4	19,017	882	63,931
12	Henderson Land (HLD)	155,912	3,227	287	--	8	6,686	226	5,274
16	SHK Properties (SHK)	264,607	10,575	5,067	199	107	55,439	3,124	34,180
17	New World Dev (NWD)	68,909	1,782	46	37	1	6,261	86	11,655
19	Swire Pacific-A (SWA)	120,904	2,648	377	--	7	8,994	430	10,268
23	Bank of East Asia (BEA)	76,872	2,387	118	--	4	20,534	56	9,769
27	Galaxy (GLX)	111,300	5,700	1,778	26	45	68,133	1,389	53,200
66	MTR Corp (MTR)	216,590	3,086	199	--	3	10,785	129	6,976
135	Kunlun Energy (KLE)	51,340	1,220	50	--	4	3,915	97	7,598
151	Want Want China (WWC)	70,055	2,540	30	--	1	5,442	21	3,839
267	Citic Pacific (CIT)	328,138	3,307	126	26	6	11,128	257	22,808
293	Cathay Pacific (CPA)	47,836	607	23	--	1	1,908	24	1,935
330	Esprit (ESP)	12,190	237	1	--	--	1,701	3	5,356
358	Jiangxi Copper (JXC)	44,240	1,085	101	--	7	12,074	150	18,011
386	Sinopec (CPC)	680,052	10,155	592	308	24	55,880	1,398	131,859
388	HKEEx (HEX)	224,788	20,703	11,121	893	242	597,899	8,350	448,908
390	China Railway (CRG)	184,618	1,867	40	--	1	6,754	31	5,117
489	Dongfeng Motor Group Co. Ltd. (DFM)	74,616	2,553	56	--	2	3,209	37	2,116
494	Li & Fung (LIF)	33,325	1,839	60	25	4	7,595	77	9,771
688	China Overseas (COL)	230,245	9,126	1,907	--	58	40,840	2,058	44,078
700	Tencent (TCH)	1,630,296	68,709	19,179	830	344	1,106,710	10,553	608,916
728	China Telecom (CTC)	292,975	3,551	124	14	4	17,172	218	30,158
762	China Unicom (CHU)	200,916	5,923	398	--	14	23,709	848	50,545
857	PetroChina (PEC)	1,521,379	9,394	902	366	46	84,457	1,826	171,007
883	CNOOC (CNC)	414,328	12,318	1,404	244	49	151,328	2,251	242,538
902	Huaneng Power (HNP)	118,044	4,272	185	--	10	17,441	178	16,745
914	Anhui Conch (ACC)	96,340	3,647	231	42	13	24,557	370	39,358
939	CCB (XCC)	1,259,756	26,717	2,704	3	91	539,718	2,606	520,213

Note:

¹Data in class overview section can be downloaded in csv format in our publication website:

<http://www.hkex.com.hk/eng/prod/drprod/so/SOMonthlyNewsletter.htm>

*Open Interest as of last trading day of the month

CLASS OVERVIEW¹ – MAY 2016

STOCK CODE	UNDERLYING STOCK	OPTIONS TRADED					OPTIONS OPEN INTEREST*		
		Market Cap (HK\$m)	Total Turnover (HK\$m)	Total Notional (HK\$m)	Block Trades Notional (HK\$m)	Premium (HK\$m)	Contracts	Notional (HK\$m)	Contracts
941	China Mobile (CHT)	1,814,128	24,700	6,522	700	114	147,223	4,456	100,589
992	Lenovo Group (LEN)	52,988	6,046	481	86	26	50,453	550	57,658
998	Citic Bank (CTB)	301,008	4,598	230	47	7	50,433	269	58,980
1044	Hengan International (HGN)	85,151	3,223	208	--	4	5,922	136	3,894
1088	China Shenhua (CSE)	313,501	4,670	412	--	13	66,787	467	75,695
1109	China Resources Land (CRL)	128,777	4,454	456	37	16	12,277	498	13,409
1113	Cheung Kong Property (CKP)	187,115	5,989	187	--	5	3,838	175	3,602
1171	Yanzhou Coal (YZC)	40,717	813	41	--	3	4,907	70	8,356
1186	China Rail Cons (CRC)	157,445	2,418	29	--	2	5,969	35	7,216
1211	BYD (BYD)	151,322	3,151	205	--	11	9,135	224	9,982
1288	ABC (XAB)	1,194,605	5,923	844	--	53	29,709	1,433	50,465
1299	AIA (AIA)	547,647	17,844	4,580	409	87	100,776	4,157	91,460
1336	NCI (NCL)	131,591	1,893	4	--	2	1,688	19	7,325
1339	Peoples Insurance Company (PIN)	131,939	1,446	27	23	1	1,721	79	5,054
1359	Cinda (CDA)	92,092	1,643	31	--	1	2,430	47	3,707
1398	ICBC (XIC)	1,745,224	21,449	1,469	70	58	356,462	2,081	505,158
1800	China Com Cons (CCC)	191,500	5,041	575	100	27	65,313	536	60,910
1816	CGN Power (CGN)	107,259	2,322	20	--	1	857	27	1,134
1880	Belle (BIH)	38,460	2,413	97	--	6	21,338	46	9,990
1898	China Coal (CCE)	66,081	956	25	--	2	7,161	36	10,272
1919	China Cosco (CCS)	55,062	411	1	--	--	1,023	7	5,052
1928	Sands China (SAN)	240,478	5,718	1,085	61	34	91,032	1,145	96,047
1988	Minsheng Banking (MSB)	367,853	5,460	263	--	8	14,363	383	20,955
2038	FIH Mobile (FIH)	20,050	913	1	--	--	512	3	1,051
2282	MGM China (MGM)	42,484	827	5	--	--	1,122	5	1,178
2318	Ping An (PAI)	676,836	21,489	5,733	1,156	179	330,445	8,530	491,634
2319	Mengniu Dairy (MEN)	50,402	2,117	37	--	1	2,881	24	1,859
2328	PICC (PIC)	210,268	20,549	356	--	10	12,568	353	12,438
2333	Great Wall Motor (GWM)	79,443	2,722	83	18	3	27,822	169	56,464
2388	BOCHK (BOC)	252,689	5,582	462	--	10	38,700	589	49,253
2600	Chalco (ALC)	62,442	657	16	--	1	3,468	35	7,452
2601	CPIC (CPI)	276,207	5,743	935	13	31	35,227	789	29,719
2628	China Life (CLI)	660,773	16,432	3,802	594	200	218,749	4,801	276,215

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2777	Guangzhou R&F (RFP)	33,255	1,092	8	--	--	2,055	8	1,917
2888	Stan Chart (STC)	202,347	3,529	98	--	4	31,670	70	22,703
2899	Zijin Mining (ZJM)	70,009	1,310	16	--	1	3,490	18	4,029
3323	CNBM (NBM)	19,059	1,289	47	--	2	6,619	90	12,751
3328	BoCom (BCM)	424,633	2,866	138	--	6	28,623	240	49,969
3800	Poly Energy (PLE)	20,632	988	8	--	1	1,455	13	2,295
3888	Kingsoft (KSO)	19,330	3,403	239	--	12	16,110	172	11,600
3968	CM Bank (CMB)	511,506	9,876	796	--	38	99,880	885	111,023
3988	Bank of China (XBC)	1,100,210	16,492	1,017	76	44	321,764	2,200	696,169
6030	CITIC Securities Co. Ltd. (CTS)	233,366	3,259	71	--	7	8,400	116	13,738
6837	Haitong Securities (HAI)	194,707	3,749	490	142	25	19,286	818	32,196
ETF									
2800	Tracker Fund (TRF)	73,913	35,583	177	--	4	16,771	256	24,307
2822	CSOP FTSE China A50 ETF (CSA)	22,941	15,347	10,515	858	224	188,097	7,278	130,189
2823	iShares A50 ETF (A50)	29,038	9,389	6,459	699	163	128,932	6,535	130,434
2827	WISE CSI300 ETF (CS3)	3,556	34	--	--	--	2	--	7
2828	HS H-SHARE ETF (HCF)	46,451	17,845	67	--	5	3,815	55	3,141
3188	CAM CSI300 ETF (AMC)	11,586	4,905	2,276	153	42	29,673	1,422	18,539
	Total:	24,292,785	622,016	112,789	10,555	2,855	5,995,041	102,755	6,434,103

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