

July 2016

JULY 2016 HIGHLIGHTS

Global market exhibited a strong rally in July. Hang Seng Index surged from 20300 level to 22000 level in this month. Tencent (0700.HK), China Mobile (0941.HK) and properties developer including SHK (0016.HK) were the leaders in the rally. Open interest increased in the options contracts of the stocks mentioned above. Mainland Chinese financial stocks including CCB (0939.HK), ICBC (1398.HK), Ping An (2318.HK) and China Life (2628.HK) also saw increase in open interest in their options contracts.

TRADE OVERVIEW

	Traded (Avg. Daily)	% Chg Mom	% Chg YoY
Notional (HK\$m)	5,362	-11.8%	-47.5%
Premium (HK\$m)	114	-26.7%	-73.5%
Contracts	260,164	-19.8%	-37.1%

Current number of stock options classes: 85

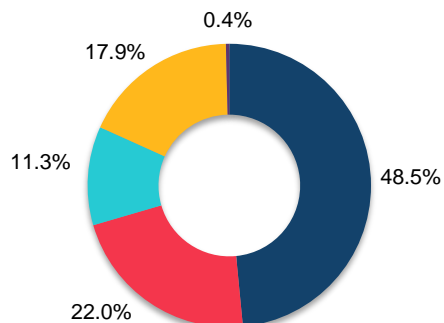
Number of trading days in current month: 20

TOP OPEN INTEREST

Option	Calls	Puts	Total	% Chg MoM
Tencent	5,867	5,602	11,469	+20%
ICBC	831	1,418	2,249	+5%
Ping An	4,292	4,239	8,531	+11%
CCB	1,190	1,133	2,323	+16%
Bank of China	677	742	1,418	+10%

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

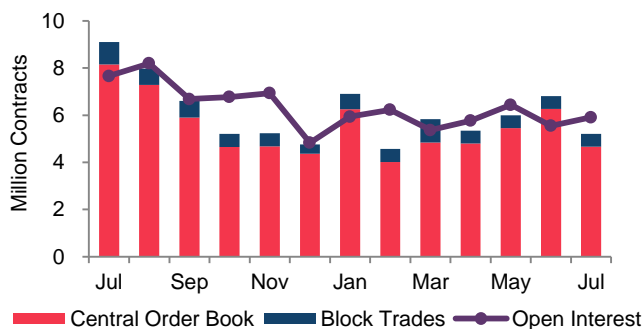
Trade Distribution



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

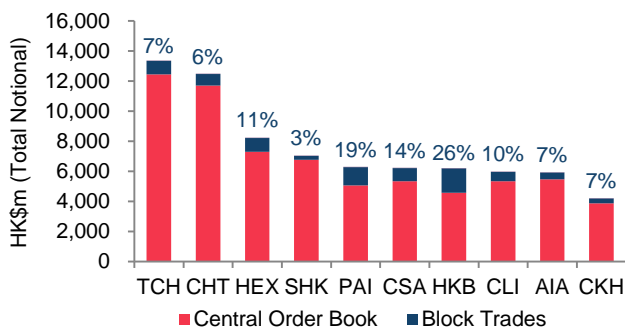
Note: On month total notional

Trade vs Open Interest



■ Central Order Book ■ Block Trades — Open Interest

Most Traded Options



■ Central Order Book ■ Block Trades

Do you Know?

Open interest distribution of option contracts of individual stocks are illustrated in chart form on HKEX Stock Options Corner. Please visit

http://www.hkex.com.hk/eng/sorc/market_data/statistics_oi.aspx for details.

CLASS OVERVIEW¹ – JULY 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)	350,459	14,559	4,193	309	73	92,352	2,637	58,093
2	CLP (CLP)	204,137	5,536	600	--	10	14,852	347	8,593
3	HK & China Gas (HKG)	183,125	2,847	99	--	1	6,877	111	7,697
4	Wharf (WHL)	162,008	4,829	648	--	16	12,117	673	12,597
5	HSBC (HKB)	1,007,154	23,708	6,202	1,622	145	306,742	7,521	371,976
6	Power Assets (HEH)	162,097	5,677	599	46	9	15,779	427	11,249
11	Hang Seng Bank (HSB)	264,790	3,677	324	--	7	23,401	785	56,696
12	Henderson Land (HLD)	168,048	2,536	632	--	15	13,681	246	5,331
16	SHK Properties (SHK)	321,350	13,480	7,015	242	158	63,201	4,110	37,031
17	New World Dev (NWD)	84,697	2,515	170	45	8	18,863	102	11,334
19	Swire Pacific-A (SWA)	132,255	2,338	337	--	6	7,261	453	9,772
23	Bank of East Asia (BEA)	85,995	1,727	79	--	2	12,340	58	9,057
27	Galaxy (GLX)	110,055	6,915	1,935	26	44	75,016	1,164	45,100
66	MTR Corp (MTR)	258,930	3,214	236	--	4	10,749	128	5,837
135	Kunlun Energy (KLE)	47,304	1,740	42	--	2	3,588	76	6,521
151	Want Want China (WWC)	60,388	2,204	19	--	1	3,980	26	5,391
267	Citic Pacific (CIT)	340,938	1,822	126	27	3	10,739	220	18,771
293	Cathay Pacific (CPA)	49,566	2,303	15	--	--	1,223	18	1,452
330	Esprit (ESP)	12,093	387	1	--	--	1,659	2	2,492
358	Jiangxi Copper (JXC)	47,479	1,937	203	--	7	22,800	105	11,800
386	Sinopec (CPC)	675,535	8,693	698	320	20	63,354	1,419	128,776
388	HKEEx (HEX)	233,132	13,784	8,209	920	135	428,659	7,082	369,829
390	China Railway (CRG)	173,557	1,400	30	--	1	5,169	34	5,782
489	Dongfeng Motor Group Co. Ltd. (DFM)	82,456	3,650	90	--	3	4,682	71	3,732
494	Li & Fung (LIF)	32,652	1,291	55	25	3	7,066	55	7,062
688	China Overseas (COL)	251,445	9,053	2,383	--	68	46,717	2,290	44,903
700	Tencent (TCH)	1,754,747	44,349	13,347	894	259	715,661	11,469	614,984
728	China Telecom (CTC)	309,162	3,999	142	15	5	18,644	257	33,588
762	China Unicom (CHU)	198,042	9,995	841	--	28	50,829	1,019	61,620
857	PetroChina (PEC)	1,477,322	7,153	608	361	17	57,842	1,258	119,578
883	CNOOC (CNC)	414,328	10,229	1,663	244	49	179,240	1,834	197,654
902	Huaneng Power (HNP)	111,910	4,328	264	--	10	27,743	179	18,889
914	Anhui Conch (ACC)	100,492	4,966	364	46	8	35,782	315	30,943
939	CCB (XCC)	1,306,905	32,839	1,877	3	39	361,022	2,323	446,693

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 – JULY 2016

STOCK CODE	UNDERLYING STOCK Name (HKATS Code)	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)	1,958,480	30,429	12,458	756	182	260,484	5,586	116,803
992	Lenovo Group (LEN)	55,765	9,005	793	90	30	78,965	875	87,193
998	Citic Bank (CTB)	311,316	2,990	43	50	1	8,753	207	42,268
1044	Hengan International (HGN)	79,089	3,392	81	--	2	2,487	82	2,522
1088	China Shenhua (CSE)	332,919	7,195	495	--	16	66,752	410	55,379
1109	China Resources Land (CRL)	133,629	4,331	278	39	6	7,207	437	11,328
1113	Cheung Kong Property (CKP)	213,041	6,274	236	--	5	4,263	216	3,893
1171	Yanzhou Coal (YZC)	48,295	1,664	72	--	3	7,555	87	9,170
1186	China Rail Cons (CRC)	139,232	1,372	20	--	1	4,265	25	5,285
1211	BYD (BYD)	170,786	6,300	461	--	21	18,753	444	18,057
1288	ABC (XAB)	1,156,428	4,781	363	--	7	12,749	1,139	39,956
1299	AIA (AIA)	578,978	20,100	5,912	432	108	123,044	4,616	96,058
1336	NCI (NCL)	125,294	1,785	53	--	1	1,931	182	6,625
1339	Peoples Insurance Company (PIN)	126,423	1,392	43	22	2	2,909	55	3,677
1359	Cinda (CDA)	91,367	1,187	42	--	1	3,328	54	4,294
1398	ICBC (XIC)	1,735,979	20,426	933	75	21	212,462	2,249	512,257
1800	China Com Cons (CCC)	186,509	2,708	233	97	7	27,446	383	45,134
1816	CGN Power (CGN)	104,078	1,883	58	--	1	2,523	42	1,823
1880	Belle (BIH)	43,268	1,991	27	--	2	5,357	42	8,252
1898	China Coal (CCE)	75,947	1,396	30	--	2	7,246	50	12,240
1919	China Cosco (CCS)	53,042	399	6	--	--	4,263	6	4,478
1928	Sands China (SAN)	238,876	9,776	1,108	60	30	93,557	862	72,779
1988	Minsheng Banking (MSB)	372,463	5,180	452	--	15	22,358	1,539	76,101
2038	FIH Mobile (FIH)	20,839	311	1	--	--	232	1	297
2282	MGM China (MGM)	42,712	539	11	--	--	2,510	8	1,889
2318	Ping An (PAI)	679,423	23,632	6,275	1,205	141	346,700	8,531	471,338
2319	Mengniu Dairy (MEN)	50,796	1,788	20	--	1	1,546	33	2,578
2328	PICC (PIC)	178,239	6,746	587	--	14	24,412	454	18,877
2333	Great Wall Motor (GWM)	102,233	4,873	431	24	14	107,090	282	70,166
2388	BOCHK (BOC)	269,077	6,005	567	--	12	44,534	585	45,976
2600	Chalco (ALC)	59,175	948	20	--	1	3,920	27	5,498
2601	CPIC (CPI)	272,882	4,771	512	14	9	18,681	821	29,965
2628	China Life (CLI)	641,181	15,511	5,955	604	157	336,807	5,398	305,335

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2777	Guangzhou R&F (RFP)	37,831	2,295	7	--	--	1,528	8	1,733
2888	Stan Chart (STC)	203,058	3,861	60	--	2	19,525	57	18,329
2899	Zijin Mining (ZJM)	80,271	3,432	110	--	6	19,478	55	9,666
3323	CNBM (NBM)	19,221	1,162	114	--	3	16,020	77	10,756
3328	BoCom (BCM)	440,923	3,158	84	--	2	16,071	210	40,083
3800	Poly Energy (PLE)	19,703	1,294	13	--	1	2,427	19	3,559
3888	Kingsoft (KSO)	17,195	2,315	231	--	8	17,514	150	11,382
3968	CM Bank (CMB)	489,933	5,767	465	--	10	55,964	900	108,462
3988	Bank of China (XBC)	1,089,494	15,012	685	77	15	214,723	1,418	444,614
6030	CITIC Securities Co. Ltd. (CTS)	224,101	2,413	172	--	3	10,406	153	9,288
6837	Haitong Securities (HAI)	187,283	3,366	610	141	23	24,190	698	27,702
ETF									
2800	Tracker Fund (TRF)	77,901	29,483	156	--	4	13,906	227	20,238
2822	CSOP FTSE China A50 ETF (CSA)	24,445	12,435	6,207	858	112	111,032	6,539	116,969
2823	iShares A50 ETF (A50)	28,688	6,025	3,161	703	54	62,710	4,514	89,565
2827	WISE CSI300 ETF (CS3)	3,556	59	1	--	--	20	--	2
2828	HS H-SHARE ETF (HCF)	47,116	13,663	261	--	2	2,860	309	3,388
3188	CAM CSI300 ETF (AMC)	11,829	4,354	2,291	152	54	30,188	1,879	24,755
	Total:	24,824,862	580,854	107,250	10,544	2,268	5,203,281	101,755	5,908,805

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