

DZ20220803

International Relationship

*Chinese People's Liberation Army to carry out significant military exercise from Aug 4th to 7th surrounding Taiwan with firing practice to be organized.

Policy

*Guangdong SASAC required to vigorously promoting capital operation and investment attraction with listing of GAC AION, G-gas and Yongxing Environmental Protection to speed up.

Co Focus

*CATL has decided to push back announcing a multibillion-dollar North American plant to supply Tesla Inc. and Ford Motor Co., according to people familiar with the matter, Bloomberg reported.
*Nio is planning to issue the 3rd car brand, targeting market below cny 200k, according to someone familiar with this matter, while official response saying nothing to be disclosed.
*Bank of Communications pulled back notice issued earlier on compensation charge of mortgage prepayment, though no official response been given.

Aug 2nd Block Trade

*Block Trade Info

*Discount

- Yintai Gold (000938 CH) saw 2 block trades worth 52mn at 10.45 yuan per share, 11.51 discount from last closing.
- SMIC (688012 CH) saw 7 block trades worth 141mn at 124.24 yuan per share, 4.65 discount from last closing.
- Tianshan Aluminum (002532 CH) saw 2 block trades worth 61mn at 8.68 yuan per share, 0.69 discount from last closing.
- Ja Solar Tech (002459 CH) saw 3 block trades worth 25mn at 72.85yuan per share, 6.00 discount from last closing.
- Huayi Brothers (300027 CH) saw 2 block trades worth 30mn at 2.22yuan per share, 14.94 discount from last closing.

*Flat

- Wuxi Apptec Co (603259 CH) saw 2 block trades worth 51mn at 92.02 yuan per share, 0.00 discount from last closing.
- Oriental Yuhong (002271 CH) saw 3 block trades worth 52mn at 38.79 yuan per share, 0.00 discount from last closing.

*Premium

- Contemporary Amperex Tech (300750 CH) saw 2 block trades worth 55mn at 523.97 yuan per share, 0.02 premium from last closing.

***Margin Trade**

Total Margin Balance	1.5185 trillion	Total Short Selling Balance	99.4 billion
SH Margin Balance	0.8135 trillion	SH Short Selling Balance	63.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601318	323mio	600010	7.46mio
603688	123mio	688371	4.23mio
688371	97mio	600029	3.48mio
601311	89mio	600208	2.04mio
688017	87mio	601880	2.00mio
SZ Margin Balance	0.7050 trillion	SZ Short Selling Balance	36.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000547	207mio	300027	10.28mio
002176	143mio	000899	3.53mio
002204	137mio	002074	2.76mio
002444	134mio	000009	1.7mio
000301	123mio	000630	1.42mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.6		Northbound Net Cash Flow	-1.7	
Southbound Net Cash Flow	+1.3		Southbound Net Cash Flow	+0.9	
Top 5 Northbound Inflow			Top 5 Northbound Outflow		
Name	Market Value (mio cny)	% out of ttl share outstanding	Name	Market Value (mio cny)	% out of ttl share outstanding
000858	416	0.6	000661	339	4.56
600438	333	1.38	002008	255	7.7
000568	279	0.85	000725	220	1.56
002371	249	1.97	002594	214	0.56
600809	205	0.62	300274	211	1.46

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	116,655	23,780	53,169	3,641	55,180	3,845
IF2209	43,380	7,814	58,316	115	66,865	-133
IF2212	17,737	3,276	26,600	550	30,654	778
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	59,243	11,296	29,225	2,034	32,418	2,284
IH2209	27,612	8,900	26,990	2,354	36,099	2,016
IH2212	9,943	2,294	13,441	153	15,923	336
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	138,123	54,614	74,256	9,168	74,491	8,919
IC2209	72,089	31,179	108,163	5,152	110,049	4,075
IC2212	24,132	7,541	82,933	1,781	81,100	1,549
IC2303	9,683	3,049	15,154	1,732	14,515	1,780
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2208	56,759	22,883	24,587	6,085	24,448	6,162
IM2209	20,939	10,916	11,458	3,628	11,954	3,089

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	208416	67151	70153	406	71485	2192
IO2209	42409	18595	38086	420	44962	1486
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2208	83351	43309	15668	2071	17989	2002

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	46,016	4,309	43,287	-705	45,740	-2,045
TS2212	8645	5899	9881	3350	9892	2962
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	74,352	12,756	91,897	1,123	97,895	1,514

TF2212	12,606	6,648	18,335	2,473	18,941	2,584
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	114,246	10,966	144,016	-236	151,049	1,147
T2212	21,998	3,136	34,469	3,463	37,677	3,407

***Night Session Commodities Market (As of 02:30 am)**

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2209	5,362.0	+1.63%	60,445	54,717
Ethynylbenzene	EB2209	8,775.0	+1.62%	129,181	136,100
Glass	FG209	1,528.0	+1.6%	491,099	519,828
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2209	8,012.0	-3.03%	479,031	287,475
Nickel	NI2209	173,160.0	-2.49%	76,112	76,980
Tin	SN2209	191,650.0	-2.23%	48,481	48,343

Commodities (night session):

* Global crude oil price closed mixed. September NYMEX crude oil contract down 0.04% to closed at \$93.85/b, October Brent contract down 0.11% to closed at \$99.92/b. INE crude oil active contract up 0.96% to 680.2 yuan/b. Message showed that OPEC+ will resist increasing production.

* Precious metals closed down collectively. COMEX gold active contract down 0.64% to closed at \$1776.2/oz, SHFE gold active contract down 0.52% to closed at 386.84 yuan/gram.

* Metals closed down collectively. LME nickel down 5.39%, LME tin down 2.61%, LME zinc down 1.38%, LME copper down 0.82%. SHFE nickel down 2.49%, SHFE tin down 2.23%, SHFE zinc down 1.52%, SHFE lead down 0.72%.

* Commodity futures closed up mostly. Energy & chemistry futures showed a strong performance, LPG up 1.63%, EB up 1.62%, glass up 1.6%, fuel oil up 0.92%. Black series went up mostly, coking coal up 1.37%, coke up 0.6%. Agricultural products closed mixed, No.1 soybean up 1.09%, rapeseed oil up 0.94%, RBD palm olein down 3.03%, rapeseed meal down 1.17%.

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