

DZ20220804

#### Industrial Economy

\*State Administration for Market Regulation held meeting which pointed out to enhance safety supervision and to actively guide R&D of drugs, vaccines and detection reagents with positive environment provided for private economy.

#### Co Focus

\*CATL decided to delay issuing notice of plant launch in North America to Sept or Oct, a plant which cost billions of dollars as battery provider to Tesla and Ford, according to someone familiar with this matter, though no official response been made by any parties.

\*CATIL will provide M3P battery to Tesla in 4Q2022 on Model Y using 72-battery pack, which to be launched in early 2023 and raw material used will be provided by Dynanonic (300769 CH), who plans on capacity launch by 110k ton in 2H2022.

\*China Petroleum and Chemical (600028 CH) signed MOU with Saudi Aramco with cooperation range covering investment of petroleum projects, refinery service, material supply and hydrogen to further consolidate long-term strategic cooperation.

\*Ding Xiongjun, president of Moutai said Moutai has inventory of hundreds of thousands tons of base liquor, worth trillions of yuan.

#### Aug 3rd Block Trade

##### \*Block Trade Info

##### \*Discount

- Advanced Micro-Fabrication Equip (688012 CH) saw 9 block trades worth 58mn at 127.17 yuan per share, 4.6 discount from last closing.

- Zhongtian Financial (000540 CH) saw 2 block trades worth 151mn at 1.47 yuan per share, 8.13 discount from last closing.

- Zhongguang Lightning Protection (300413 CH) saw 4 block trades worth 43mn at 7.85 yuan per share, 12 discount from last closing.

- Gentech Co. (688596 CH) saw 2 block trades worth 18mn at 23.08yuan per share, 1.91 discount from last closing.

- Trina Solar Co. (688599 CH) saw 4 block trades worth 55mn at 71.6 yuan per share, 9.00 discount from last closing.

##### \*Flat

- Changjiang Securities (000783 CH) saw 3 block trades worth 154mn at 5.17yuan per share, 0.00 discount from last closing.

- Wuxi Apptec Co. (603259 CH) saw 5 block trades worth 91mn at 92.64yuan per share, 0.00 discount from last closing.

- Biocause Pharmaceutical (000627 CH) saw 3 block trades worth 35mn at 3.18 yuan per share, 0.00 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5154 trillion	<b>Total Short Selling Balance</b>	99.5 billion
<b>SH Margin Balance</b>	0.8123 trillion	<b>SH Short Selling Balance</b>	63.55 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
603318	345mio	688126	5.13mio
601012	122mio	600418	2.32mio
688012	104mio	688981	2.32mio
688122	83.22mio	600157	1.75mio
601699	81.5mio	600166	1.45mio
<b>SZ Margin Balance</b>	0.7031 trillion	<b>SZ Short Selling Balance</b>	35.9 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300750	518mio	300027	3.52mio
002129	237mio	002074	2.6mio
002617	151mio	000547	1.65mio
002655	132mio	300059	1.52mio
300059	107mio	002506	1.03mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.4		Northbound Net Cash Flow	+0.34	
Southbound Net Cash Flow	-0.42		Southbound Net Cash Flow	+1.1	
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
002475	257	1.05	600036	624	0.89
601888	245	0.61	600019	490	4.1
600406	221	1.19	600519	457	0.19
600588	200	2.96	300274	426	2.9
000625	193	1.27	603799	315	2.23

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	104,234	-12,217	50,558	-2,136	52,632	-2,237
IF2209	39,513	-2,934	58,229	162	67,331	573
IF2212	13,579	-2,791	26,584	153	31,020	366
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	51,664	-7,212	27,050	-2,106	29,791	-2,519
IH2209	22,452	-4,758	27,087	292	36,058	-38
IH2212	8,086	-1,651	13,249	-175	15,982	164
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	110,436	-27,687	66,192	-7,536	66,326	-8,165
IC2209	52,274	-18,765	104,090	-3,643	105,114	-4,857
IC2212	20,347	-2,076	82,599	294	81,224	124
IC2303	11,485	2,411	16,525	1,499	16,009	1,494
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2208	50,495	-5,950	22,374	-2,066	22,983	-1,169
IM2209	18,953	-588	11,893	718	12,856	1,097

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	162374	-45400	70564	411	72483	1133
IO2209	29488	-12039	39357	1368	46574	1612
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2208	60064	-22042	16524	925	18877	943

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	44,905	1,874	41,609	-988	43,728	-1,017
TS2212	11,780	4,208	12,966	3,372	13,193	3,360

5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	69,148	-3,140	91,318	-552	96,681	-1,161
TF2212	15,824	4,076	21,360	3,159	22,355	3,719
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	105,902	-4,540	140,524	-3,492	147,470	-3,579
T2212	30,619	9,738	39,347	4,912	42,697	5,354

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bitumen	BU2209	4,274.0	+0.47%	141,155	204,026
Tin	SN2209	193,130.0	+0.42%	38,271	46,851
LPG	PG2209	5,389.0	+0.24%	53,585	55,337
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2209	771.5	-2.89%	199,516	461,962
Crude Oil	SC2209	661.7	-2.83%	161,421	32,675
Coking Coal	JM2209	2,178.5	-2.64%	27,700	42,014

**Commodities (night session):**

\* Global crude oil price closed down collectively. September NYMEX crude oil contract down 3.71% to closed at \$90.92/b, October Brent contract down 3.36% to closed at \$97.16/b. INE crude oil active contract down 2.83% to 661.7 yuan/b. OPEC+ decided to increase the production by 100,000 barrel per day and US oil and fuel storage rose due to lower demand.

\* Precious metals closed down collectively. COMEX gold active contract down 0.42% to closed at \$1782.1/oz, SHFE gold active contract down 0.62% to closed at 385.94 yuan/gram. Improvement of US service industry ISM data and hawkish speech of Fed officials generated pressure on gold price.

\* Metals closed down mostly, LME lead down 1.76%, LME copper down 1.24%, LME aluminum down 1.22% while LME nickel up 0.44. SHFE copper down 1.23%, SHFE aluminum down 0.25%, SHFE tin up 0.42% on the contrast.

\* Commodity futures closed down mostly. Energy & chemistry futures showed a weak performance, bleached softwood kraft pulp down 2.08%, fuel oil down 1.74%, MEG down 1.71%, soda ash down 1.63%, PVC down 1.57%. Black series went down collectively, iron ore down 2.89%, coking coal down 2.64%, coke down 2.37%, hot-rolled coil down 1.68%, steel rebar down 1.56%. Agricultural products closed down collectively, RBD palm olein down 1.56%, No.1 soybeans down 1.26%, rapeseed oil down 1.2%, No.2 soybeans down 1.07%, sugar down 1.06%.

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