

DZ20220810

Financials

*Some local fund managers are under investigation for participation of OTC options trading, according to someone familiar with this matter.

Industrial Economy

*China Civil Aviation plans to issue special condition for C919 airlines and approve exemption of partial airworthiness requirement.

*Azvudine has been added in treatment plan of covid by National Health Commission. 000756, 600062, 603229 and 600196 all announced in cooperation with Genuine Bio-tech.

*Henan province issued work plan in promoting infrastructure construction and stabilizing economic fundamentals with network expansion of railway to be accelerated and strive for more bond supports on railway construction.

Co Focus

*CATL signed ten-year strategic cooperation contract with Yutong Bus. Resources to be shared, innovative development of new material, system and tech to be jointly promoted and battery tech standard to be jointly formulated on commercial vehicles.

Aug 9th Block Trade

*Block Trade Info

*Discount

- China Gold (601916 CH) saw 5 block trades worth 30mn at 13.6 yuan per share, 12.26 discount from last closing.

- Transtrue Tech (002771 CH) saw 1 block trade worth 19mn at 9.4 yuan per share, 8.2 discount from last closing.

- Transtrue Tech (603380 CH) saw 3 block trades worth 15mn at 30.26 yuan per share, 9.78 discount from last closing.

- Transtrue Tech (600309 CH) saw 6 block trades worth 850mn at 73.55yuan per share, 5.15 discount from last closing.

- Trina Solar Co.(688599 CH) saw 8 block trades worth 144mn at 77.23 yuan per share, 6.75 discount from last closing.

- Shenzhen Intelligent Equip (688328 CH) saw 6 block trades worth 85mn at 33.05 yuan per share, 13.02 discount from last closing.

- Farasis Energy (688567 CH) saw 4 block trades worth 43mn at 33.29 yuan per share, 11.91 discount from last closing.

*Premium

- Shanghai RAAS (002252 CH) saw 1 block trade worth 31mn at 6.27 yuan per share, 8.29 premium from last closing.

***Margin Trade**

Total Margin Balance	1.5232 trillion	Total Short Selling Balance	106.6 billion
SH Margin Balance	0.8170 trillion	SH Short Selling Balance	67.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600438	194mio	601988	4.15mio
600546	164mio	600157	2.01mio
600893	160mio	601326	1.89mio
600089	147mio	600584	1.83mio
603799	136mio	600008	1.37mio
SZ Margin Balance	0.7062 trillion	SZ Short Selling Balance	38.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002371	277mio	002185	3.22mio
300750	256mio	000547	1.47mio
002241	190mio	000009	1.01mio
002617	173mio	000708	0.90mio
002268	129mio	300003	0.83mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.1		Northbound Net Cash Flow	-2.1	
Southbound Net Cash Flow	-0.08		Southbound Net Cash Flow	-0.52	
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
601012	602	1.40	600438	772	3.39
002352	222	0.94	600089	535	5.88
600887	191	0.84	002129	391	2.43
300014	179	1.01	002371	284	1.77
603806	177	1.96	600522	230	2.96

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	65,430	-1,821	45,722	1,383	45,401	988
IF2209	25,286	-30	56,065	493	65,387	679
IF2212	8,281	-1,220	27,697	585	32,402	634

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	31,370	-4,492	24,321	-1,954	26,830	-1,358
IH2209	12,796	-2,168	25,735	-322	35,113	-322
IH2212	4,666	-1,476	13,682	-258	16,910	-198
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	60,627	-3,263	56,995	-540	56,164	-1,182
IC2209	29,788	2,704	101,786	2,456	104,126	2,002
IC2212	10,249	106	82,662	552	80,896	775
IC2303	6,043	-410	20,187	554	19,547	554
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2208	29,644	-3,209	67975	-512	19,346	-1,181
IM2209	14,188	1,815	14,550	715	16,006	1,061

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	73628	-6130	67975	-512	69822	-1242
IO2209	15976	1607	44473	1086	52318	1144
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2208	44214	-8278	18274	103	22648	724

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	52,935	19,416	37,795	-1,115	37,594	-1,790
TS2212	17,264	11,926	19,496	2,832	19,837	3,829
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	94,153	33,955	73,036	-4,959	73,379	-6,281
TF2212	44,897	26,405	44,094	10,396	45,834	10,521
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	105,220	25,653	125,414	-5,274	125,756	-6,032
T2212	38,061	8,725	55,643	4,556	59,739	4,118

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2301	3,198.0	+2.57%	428,375	313,523
Bitumen	BU2212	4,144.0	+2.22%	159,032	420,011
Zinc	ZN2209	24,705.0	+2.04%	110,162	124,028
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2209	2,141.5	-2.17%	23,936	37,031
Iron Ore	I2301	724.5	-1.7%	282,664	599,698
Soda Ash	SA301	2,344.0	-1.6%	508,109	364,970

Commodities (night session):

* Global crude oil price closed mixed. September NYMEX crude oil contract down 0.24% to closed at \$90.54/b, October Brent contract down 0.12% to closed at \$96.53/b. INE crude oil active contract up 1.49% to 674.5 yuan/b.

* Precious metals closed up collectively. COMEX gold active contract up 0.29% to closed at \$1810.5/oz, SHFE gold active contract up 0.35% to closed at 391.88 yuan/gram.

* Metals closed up mostly, LME zinc up 2.31%, LME aluminum up 1.08%, LME tin up 0.82%, LME nickel down 1.08%, LME copper down 0.41%. SHFE zinc up 2.04%, SHFE tin up 1.28%, SHFE aluminum up 0.86%.

* Commodity futures closed down mostly. Energy & chemistry futures showed a weak performance, soda ash down 1.6%, PVC down 1.51%, MEG down 1.15%, TSR 20 down 1.13%, LLDPE down 1.09%. Black series went down mostly, coking coal down 2.17%, iron ore down 1.7%, hot-rolled coil down 1.06%, steel rebar down 1.02%. Agricultural products closed up mostly, corn up 1.11%, rapeseed meal up 0.96%, cotton up 0.81%.

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