

DZ20220812

#### Financials

\*Vice head of Shanghai Futures Exchange said to promote R&D of financial tools of refinery oil, natural gas futures and crude oil ETFs.

\*High-flyer Quant clarified rumors saying it recommends investors to redeem enhanced products of CSI1000 index as untrue, China Securities Journal reported.

#### Industrial Economy

\*Commercial banks clarified rumors saying sum of personal mortgage loan and borrowers was adjusted up from 70 to 85 years old that no documented files been issued and no change on current regulations with difference remains for each banks.

\*China public charging facilities up 47k units in July vs last month, up by 65.7% y/y, according to China Electric Vehicle Charging Infrastructure Promotion Alliance.

\*Beijing issued provision of rental housings, to take effect from Sept 1st which allows government intervention on rising rents.

#### Co Focus

\*Xiaomi invested cny 3.3bn research expense on auto-driving at phase one with R&D team of over 500 people built up and to test nationwide in steps, aiming to enter tier-1 by 2024.

#### Aug 11<sup>th</sup> Block Trade

##### \*Block Trade Info

##### \*Discount

- Advanced Micro-Fabrication Equip (688012 CH) saw 5 block trades worth 50mn at 140 yuan per share, 4.6 discount from last closing.

- Sinofibers Tech (300777 CH) saw 1 block trade worth 32mn at 39.18 yuan per share, 20.85 discount from last closing.

- Etron Tech (603380 CH) saw 3 block trades worth 27mn at 33.2 yuan per share, 13.68 discount from last closing.

- Wanhua Chemical (600309 CH) saw 3 block trades worth 200mn at 73.63yuan per share, 11.65 discount from last closing.

- Trina Solar Co.(688599 CH) saw 4 block trades worth 117mn at 76.32 yuan per share, 8.49 discount from last closing.

- Etron Tech (688778 CH) saw 7 block trades worth 213mn at 123.82 yuan per share, 6.53 discount from last closing.

- Nanomicro Tech (688690 CH) saw 2 block trades worth 41mn at 81.6 yuan per share, 0.91 discount from last closing.

- Huafeng Test & Control (688200 CH) saw 7 block trades worth 36mn at 425.79 yuan per share, 10.18 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5278 trillion	<b>Total Short Selling Balance</b>	108 billion
<b>SH Margin Balance</b>	0.8182 trillion	<b>SH Short Selling Balance</b>	68.9 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601990	164mio	600276	405mio
600030	116mio	601166	145mio
600438	109mio	603501	131mio
600809	104mio	600988	119mio
603260	103mio	600519	106mio
<b>SZ Margin Balance</b>	0.7097 trillion	<b>SZ Short Selling Balance</b>	39.1 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000009	385mio	002185	2.17mio
002475	360mio	002797	1.89mio
002079	228mio	000009	1.46mio
000792	126mio	300433	1.39mio
300037	117mio	300059	1.32mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+6.2		Northbound Net Cash Flow	+7.1	
Southbound Net Cash Flow	+0.08		Southbound Net Cash Flow	+0.87	
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
002594	574	1.6	600438	267	1.15
002241	466	4.82	300724	182	4.97
603259	364	1.56	300274	179	1.23
603501	348	2.94	002384	179	4.83
601012	310	0.71	002139	165	10.59

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	91,723	17,922	44,682	2,521	46,033	1,115
IF2209	46,690	16,423	57,314	1,083	67,150	1,954
IF2212	14,768	4,917	29,745	1,649	35,015	1,944

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	51,161	8,557	27,076	433	28,727	386
IH2209	25,559	6,322	27,978	652	37,710	1,209
IH2212	12,061	5,060	15,548	845	19,340	1,532
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	77,363	12,874	54,361	-1,286	54,528	-1,628
IC2209	46,448	14,614	101,336	1,529	104,953	2,641
IC2212	14,969	2,210	83,452	614	82,023	828
IC2303	9,610	3,387	22,569	1,123	21,425	1,011
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2208	35,168	896	18,503	-964	19,091	-1,014
IM2209	14,109	714	15,684	523	17,288	713

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	153942	45648	64431	-1214	66330	-2150
IO2209	34107	9107	48796	1453	56541	1266
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2208	63942	6623	17644	-864	22605	-681

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	57,024	-142	34,770	-2,394	33,867	-2,408
TS2212	21,074	4,393	24,053	1,652	24,982	2,846
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	79,833	-8,145	60,393	-5,122	59,942	-5,135
TF2212	48,618	1,358	58,728	6,144	63,248	6,629
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	105,296	3,288	117,804	-3,235	117,124	-3,627
T2212	53,481	14,341	68,593	7,678	72,777	6,760

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Nickel	NI2209	182,030.0	+4.8%	61,622	81,176
Low Sulfur Fuel Oil	LU2210	4,892.0	+3.91%	37,055	33,621
Tin	SN2209	205,930.0	+3.61%	38,187	47,206
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Silver	AG2212	4,451.0	-1.4%	332,146	506,094
Bleached Softwood Kraft Pulp	SP2209	7,046.0	-1.09%	72,665	89,155
PVC	V2209	6,660.0	-0.43%	241,987	365,327

**Commodities (night session):**

\* Global crude oil price closed up collectively. September NYMEX crude oil contract up 2.24% to closed at \$93.99/b, October Brent contract up 1.95% to closed at \$99.30/b. INE crude oil active contract up 3.22 % to 701.2 yuan/b.

\* Precious metals closed down collectively. COMEX gold active contract down 0.45% to closed at \$1805.5/oz, SHFE gold active contract down 0.14% to closed at 390.16 yuan/gram.

\* Metals closed up collectively, LME nickel up 5.02%, LME tin up 3.7%, LME zinc up 1.33%, LME copper up 1.31%. SHFE nickel up 4.80%, SHFE tin up 3.61%, SHFE copper up 1.22%, SHFE lead up 0.79%.

\* Commodity futures closed up mostly. Energy & chemistry futures showed a strong performance, LPG up 2.82%, fuel oil up 2.81%, glass up 2.57%, soda ash up 1.83%. Black series went up collectively, coking coal up 2.23%, coke up 1.98%, steel rebar up 1.23%, hot-rolled coil up 1.11%. Agricultural products closed up collectively, rapeseed oil up 2.53%, RBD palm olein up 2.08%, cotton yarn up 1.8%, cotton up 1.58%, corn starch up 1.42%.

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