

DZ20220816

Financials

*Shenzhen Stock Exchange is in research to optimize listing standard of ChiNext board with strict entry barrier to be set to improve quality of listed firms from the origin.

*8 core dealers of CDX contracts organized and participated in the first batch of contracts trading and offering in total notional principal of cny 900mio.

Industrial Economy

*Chinese Wind Energy Association held distributed wind power technical seminar with Windey Co (300772 CH) which to carry out wind power exploration in rural region and encourage participation of rural groups.

*Sichuan province to suspend production on industrial power users from Aug 15th to Aug 20th for excessive power load, which to have impact on silicon and battery slice firms.

*Huizhou city in Guangdong province officially adjusted down payment ratio to 20% on first home buyers, took effect from Aug 15th.

Aug 15th Block Trade

*Block Trade Info

*Discount

- Cosco Shipping (600026 CH) saw 1 block trade worth 129mn at 12.88 yuan per share, 1.98 discount from last closing.
- Zhongtian Financial Group (000540 CH) saw 1 block trade worth 112mn at 1.5 yuan per share, 5.66 discount from last closing.
- Zhongtai Cryogenic Tech (300435 CH) saw 9 block trades worth 49mn at 14.89yuan per share, 14.38 discount from last closing.
- Sinofibers Tech (300777 CH) saw 1 block trade worth 26mn at 38.23 yuan per share, 20.62 discount from last closing.
- Zhongchuang Environmental (300056 CH) saw 1 block trade worth 32mn at 9.39 yuan per share, 3.1 discount from last closing.
- Xtc New Energy (688778 CH) saw 6 block trades worth 116mn at 120 yuan per share, 7.9 discount from last closing.
- Nanomicro Tech (688690 CH) saw 5 block trades worth 105mn at 76.24 yuan per share, 4.69 discount from last closing.

*Flat

- Yisheng Livestock & Poultry (002458 CH) saw 1 block trades worth 42mn at 9.07 yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.5278 trillion	Total Short Selling Balance	107.1 billion
SH Margin Balance	0.8180 trillion	SH Short Selling Balance	68.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600338	159mio	601901	3.94mio
603799	141mio	601228	2.43mio
601127	104mio	600256	1.87mio
600026	96.8mio	600711	1.85mio
600230	95.8mio	603077	1.5mio
SZ Margin Balance	0.7098 trillion	SZ Short Selling Balance	38.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002594	551mio	000728	5.76mio
002648	431mio	000750	0.96mio
002415	260mio	000709	0.85mio
300750	255mio	000708	0.83mio
000001	118mio	000060	0.72mio

***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	+0.16		Southbound Net Cash Flow	+0.04	
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
300750	724	0.71	600438	280	1.22
002466	531	3.13	002475	262	1.00
300014	447	2.52	601888	230	0.6
603185	309	5.08	600309	211	0.77
002129	271	1.66	600519	205	0.08

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	72,805	9,374	39,773	2,030	41,306	2,281
IF2209	38,409	6,557	57,526	2,342	65,498	1,591
IF2212	14,157	1,974	30,197	1,038	35,211	454

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	38,053	603	24,680	63	26,839	137
IH2209	20,966	3,284	30,033	1,995	40,107	1,907
IH2212	10,730	3,167	17,596	1,868	21,336	2,108
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	68,521	6,845	46,702	-2,084	46,544	-1,586
IC2209	42,669	5,222	102,290	2,287	105,913	2,075
IC2212	12,861	-787	84,333	1,194	82,693	864
IC2303	8,781	2,075	24,777	1,463	23,829	1,488
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2208	32,686	2,323	18,069	341	17,712	-207
IM2209	17,797	2,419	17,870	1,287	19,846	1,290
IM2212	4,842	-1,704	8,395	181	8,101	171

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	130386	25184	61828	-1295	64192	-2195
IO2209	34819	10254	55267	3819	61674	2828
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2208	60031	1433	17960	852	22571	-111

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	47,816	-3,036	27,844	-4,088	28,167	-3,494
TS2212	32,799	14,898	28,919	2,809	29,437	3,543
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	88,562	24,573	44,359	-9,821	44,590	-7,626
TF2212	73,658	32,726	69,534	6,807	74,404	6,798
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	167,128	65,665	90,578	-20,611	93,136	-18,299
T2212	103,285	51,206	83,568	8,883	88,508	10,355

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Cotton	CF301	15,685.0	+2.85%	339,361	406,934
Bleached Softwood Kraft Pulp	SP2209	6,948.0	+0.75%	60,309	61,765
Polished Round-Grained Rice	RR2210	3,377.0	+0.27%	1,687	11,035
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Oil	OI209	11,616.0	-4.82%	105,522	67,319
Ethenylbenzene	EB2209	8,125.0	-3.38%	122,426	126,587
Low Sulfur Fuel Oil	LU2210	4,746.0	-3.06%	42,843	36,844

Commodities (night session):

* Global crude oil price closed down collectively. September NYMEX crude oil contract down 4.6% to closed at \$87.85/b, October Brent contract down 4.9% to closed at \$93.34/b. INE crude oil active contract down 1.11 % to 688.0 yuan/b. Concern of economic recession spread among investors globally. Strong performance of USD and re-open Iran nuclear negotiations also generated pressure on oil price.

* Precious metals closed down collectively. COMEX gold active contract down 1.12% to closed at \$1795.1/oz, SHFE gold active contract down 0.14% to closed at 391.52 yuan/gram. Hawkish statements from Fed officials dragged gold price down.

* Metals closed down mostly, LME nickel down 4.87%, LME tin down 1.82%, LME copper down 1.4%, LME aluminum down 1.27%. LME zinc up 0.22% on the contrast. SHFE nickel down 2.88%, SHFE aluminum down 1.86%, SHFE tin down 0.65%, SHFE zinc up 0.1%.

* Commodity futures closed down mostly. Energy & chemistry futures showed a weak performance, EB down 3.38%, PTA down 3.04%, polyester staple fiber down 2.3%, TSR 20 down 2.3%, bitumen down 1.99%. Black series went down collectively, iron ore down 1.94%, hot-rolled coil down 1.57%, steel rebar down 1.01%. Agricultural products closed down mostly, rapeseed oil down 4.82%, rapeseed meal down 2.17%, RBD palm olein down 1.91%, soybean meal down 1.86% soybean oil down 1.75%.

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