

DZ20220822

#### Financials

\*FTSE Russell announced quarterly review result of FTSE GEIS Index Series with 98 A-shr stocks been added in, including 601857 and 002466 while 603605 been removed.

#### Industrial Economy

\*Premier Li Keqiang held State Council general meeting and plans for measures to reduce corporate financing cost and personal credit cost of consumption with financial supports on real economy to be strengthened. Measures to support bailout of elderly and baby care to be issued with exemption of vehicle purchase tax on NEV extended.

\*Ministry of Housing, MoF and PBoC optimized policy tool box and to support construction and delivery of residential projects overdue via policy bank special loans.

\*Shanghai eased housing purchase rules in Linggang new district and non-residents can purchase 1 home after payment of 1-year social insurance, which to be restraint from sell in 7 years.

\*CPCAAUTO: estimated retail sales of passenger vehicles in Aug of 1.88mio units, up 29.6% y/y and up 3.4% m/m with NEV retail sales of 520k units, up 108.3% y/y, up 7% m/m in penetration of 27.7%.

\*Domestic sales income of gaming market in July of cny 20.8bn, down 7.14% m/m and down 15.12% y/y.

\*China's NAFMII held meeting with some private-owned developers on Aug 19th in discussion of credit enhancement for bonds.

#### Co Focus

\*Tianyuan Group (002386 CH) said on the investor interactive platform that power restriction policy in Sichuan province have negative impact on production of its subsidiaries with around cny 30mio profit to be reduced.

#### Aug 19<sup>th</sup> Block Trade

##### \*Block Trade Info

##### \*Discount

- Zijin Rural Commercial Bank (601860 CH) saw 13 block trades worth 67mn at 2.78 yuan per share, 9.04 discount from last closing.

- Zijin Mining (601899 CH) saw 67 block trades worth 924mn at 9.97 yuan per share, 0.83 discount from last closing.

- Unisplendour Corporation (000938 CH) saw 11 block trades worth 435mn at 18.24 yuan per share, 6.66 discount from last closing.

- Eazytec Co. (688258 CH) saw 6 block trades worth 67mn at 37.61 yuan per share, 4.5 discount from last closing.

- Unilumin Group Co. (300232 CH) saw 9 block trades worth 140mn at 6.54 yuan per share, 3.1 discount from last closing.

- Chongqing Department Store (600729 CH) saw 22 block trades worth 195mn at 24 yuan per share, 7.59 discount from last closing.

**\*Premium**

- Palm Eco-Town (002431 CH) saw 6 block trades worth 86mn at 4.02 yuan per share, 0.36 premium from last closing.

- Unigroup Guoxin Microelectronics (002049 CH) saw 7 block trades worth 35mn at 188.12 yuan per share, 0.08 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5308 trillion	<b>Total Short Selling Balance</b>	107.8 billion
<b>SH Margin Balance</b>	0.8188 trillion	<b>SH Short Selling Balance</b>	69 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601012	430mio	512100	20.67mio
600438	393mio	510500	13.05mio
600089	234mio	601228	7.12mio
688599	123mio	512170	6.32mio
600522	99.8mio	600863	2.96mio
<b>SZ Margin Balance</b>	0.7120 trillion	<b>SZ Short Selling Balance</b>	38.8 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000591	232mio	300498	2.72mio
000661	181mio	002926	1.89mio
300274	144mio	300058	1.40mio
002414	133mio	000519	0.86mio
000810	126mio	002008	0.73mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow		+2.7	Northbound Net Cash Flow		-1.0
Southbound Net Cash Flow		-0.3	Southbound Net Cash Flow		+1.4
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
000001	333	1.4	002459	394	4.79
002129	319	1.79	300274	315	2.00
000858	316	0.47	002050	291	2.65
002714	268	1.34	003022	167	10.57
600438	243	0.95	000519	166	3.26

### \*Index Futures

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	91,681	20,899	83,585	9,824	94,241	10,848
IF2209	91,681	20,899	83,585	9,824	94,241	10,848
IF2212	13,231	825	33,435	1,024	38,775	1,342
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	54,446	17,390	48,290	7,123	61,064	8,738
IH2209	54,446	17,390	48,290	7,123	61,064	8,738
IH2212	11,053	2,476	19,631	814	24,456	1,152
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	95,445	29,543	129,776	10,712	133,706	12,698
IC2209	95,445	29,543	129,776	10,712	133,706	12,698
IC2212	22,065	8,347	88,717	2,755	87,555	3,113
IC2303	11,125	609	30,829	1,488	29,241	1,997
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2208	45,243	15,092	29,974	5,117	32,132	4,379
IM2209	45,243	15,092	29,974	5,117	32,132	4,379
IM2212	11,886	5,762	13,073	2,942	12,478	2,717

### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	123962	-4084	0	-28814	0	-31960
IO2209	60179	17119	71149	5147	76744	5636
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2208	85590	21894	0	-9622	0	-11346
MO2209	26827	26827	15723	15723	16132	16132

### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	11,324	3,944	19,586	-2,022	18,575	-2,478
TS2212	50,606	-3,051	37,251	-102	39,816	490

5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	24,444	-1,983	27,906	-2,508	27,080	-2,585
TF2212	82,390	18,999	84,293	4,398	89,465	4,707
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	50,613	-11,744	53,111	-6,108	49,606	-7,546
T2212	135,793	51,781	109,853	4,621	121,637	9,336

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2209	176,910.0	+3.58%	50,442	58,121
Ethenylbenzene	EB2209	8,230.0	+3.47%	100,523	67,136
Bleached Softwood Kraft Pulp	SP2301	6,468.0	+3.36%	112,750	151,558
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bitumen	BU2212	3,974.0	-2.09%	185,840	458,994
Coke	J2209	2,750.0	-2.08%	8,779	14,889
Thermal Coal	ZC209	826.0	-1.74%	3	31

**Commodities (night session):**

\* Global crude oil price closed mixed. October NYMEX contract down 0.54% to closed at \$89.62/b, October Brent contract down 0.76% to closed at \$95.86/b. INE crude oil active contract up 2.46% to 708.7 yuan/b.

\* Precious metals closed down collectively. COMEX gold active contract down 0.62% to closed at \$1760.3/oz, SHFE gold active contract down 0.11% to closed at 387.12 yuan/gram.

\* Metals closed up mostly, LME nickel up 1.47%, LME copper up 0.68%, LME zinc up 0.52%, LME lead down 1.18%. SHFE nickel up 3.58%, SHFE tin up 1.67%, SHFE zinc up 1.25%, SHFE copper up 1.14%.

\* Commodity futures closed up mostly. Energy & chemistry futures showed strong performance, EB up 3.47%, bleached softwood kraft pulp up 3.36%, PVC up 3%, PP up 2.05%, MEG up 2.03%. Black series went down mostly, coke down 2.08%, thermal coal down 1.74%, iron ore up 1.25%. Agricultural products closed up mostly, cotton yarn up 2.77%, RBD palm olein up 1.68%, cotton up 1.35%.

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