

DZ20220829

Economic Data

*China Jan-July industrial profit of cny 4.89tn, down 1.1% y/y vs 1% gains in 1H.

International Relationship

*PCAOB signed a Statement of Protocol with Chinese Authorities, taking first step toward complete access for PCAOB to select, inspect and investigate in China.

Financials

*China is able to meet 3% CPI rise target for 2022, said by NDRC.

*PBoC included some foreign banks into financial institutional range of supporting tools on carbon emission, suggesting emphasis of green transformation, insist of opening-up and fair treatment to foreign financial institutions.

*MSCI issued quarterly adjustment results which to take effect after market close on Aug 31st and 7 underlying will be added in MSCI China Index.

Co Focus

*CALL announced its Kirin battery to see massive production on ZEEKR under Geely and to be equipped on AITO, co brand built up by Huawei and Seres.

Aug 26th Block Trade

*Block Trade Info

*Discount

- Intco Recycling (688087 CH) saw 6 block trades worth 53mn at 55.31 yuan per share, 1.5 discount from last closing.
- Red Ave New Materials (603650 CH) saw 9 block trades worth 74mn at 29.71 yuan per share, 8.36 discount from last closing.
- Unigroup Microelectronics (002049 CH) saw 2 block trades worth 27mn at 152.98 yuan per share, 2.9 discount from last closing.
- Daqo New Energy (688303 CH) saw 1 block trades worth 34mn at 55.25 yuan per share, 1.99 discount from last closing.
- Doright Co. (300950 CH) saw 4 block trades worth 45mn at 22.3 yuan per share, 1.37 discount from last closing.
- Beijing Wkw Auto (002662 CH) saw 2 block trades worth 31mn at 3.43 yuan per share, 6.79 discount from last closing.
- Micro-Tech (Nanjing) Co. (688029 CH) saw 6 block trades worth 32mn at 70.5 yuan per share, 8.74 discount from last closing.

*Flat

- Chuanzhiboke Education (003032 CH) saw 4 block trades worth 31mn at 15.58 yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.5210 trillion	Total Short Selling Balance	107.6 billion
SH Margin Balance	0.8137 trillion	SH Short Selling Balance	69.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688439	172mio	512100	66.76mio
601225	119mio	512800	7.15mio
600256	113mio	601988	3.72mio
601888	108mio	600016	3.00mio
603806	97mio	512690	2.94mio
SZ Margin Balance	0.7072 trillion	SZ Short Selling Balance	38.2 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	253mio	000338	1.35mio
002738	133mio	000932	1.00mio
000661	115mio	000686	0.77mio
000723	97.6mio	002500	0.71mio
300059	76.5mio	000875	0.65mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+2.7		Northbound Net Cash Flow	+2.4	
Southbound Net Cash Flow	-2.0		Southbound Net Cash Flow	+0.9	
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
002460	742	7.15	300059	456	1.8
600519	463	0.2	300014	358	1.85
000792	353	2.33	300274	236	1.58
600887	283	1.26	002371	215	1.52
002624	231	8.26	000725	186	1.33

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2209	80,673	-20,055	74,843	-4,716	84,346	-6,004
IF2212	15,090	-2,301	36,138	744	40,832	290

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2209	47,458	-21,192	43,801	-3,252	56,984	-3,405
IH2212	9,014	-5,071	20,197	-416	25,481	-182
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2209	90,880	-15,770	123,447	-2,693	126,253	-4,554
IC2212	19,879	-5,629	88,781	-553	86,645	-840
IC2303	10,787	-3,056	38,126	1,117	36,304	1,167
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2209	50,556	-8,087	29,628	-532	33,910	-73
IM2212	10,420	-4,290	13,787	77	13,394	-43
IM2303	4,412	-711	8,872	496	10,031	571

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2209	91979	-26221	77526	1568	81977	1281
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2209	65822	-13052	20819	1626	22946	1820

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	4,896	-7,946	14,140	-490	14,113	-552
TS2212	65,528	5,954	41,706	713	42,682	-170
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	6,742	-1,066	21,134	-1,132	21,193	-517
TF2212	74,278	7,056	94,144	1,089	99,765	1,758
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	9,304	-4,728	32,093	-1,917	31,885	-1,682
T2212	112,042	-2,349	121,381	1,571	134,111	-1,214

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
TSR 20	NR2210	10,185.0	+2%	16,818	23,880
Natural Rubber	RU2301	12,795.0	+1.99%	144,464	172,522
Tin	SN2210	202,290.0	+1.97%	82,633	34,320
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Thermal Coal	ZC209	810.0	-6.38%	5	24
Fuel Oil	FU2301	3,255.0	-2.46%	624,393	322,983
Low Sulfur Fuel Oil	LU2210	5,129.0	-2.08%	54,752	35,994

Commodities (night session):

* Global crude oil price closed mixed. October NYMEX contract up 0.49% to closed at \$92.97/b, November Brent contract up 0.45% to closed at \$98.90/b. INE crude oil active contract down 1.77% to 727.2 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 1.16% to closed at \$1750.8/oz, SHFE gold active contract down 0.40% to closed at 389.06 yuan/gram.

* Metals closed up mostly, LME aluminum up 2.47%, LME nickel up 1.67%, LME zinc up 1.27%, LME copper up 1.18%. SHFE tin up 1.97%, SHFE aluminum up 1.25%, SHFE copper up 0.25%. SHFE nickel down 1.21%, SHFE lead down 0.73%.

* Commodity futures closed mixed. Energy & chemistry futures closed up mostly, TSR 20 up 2%, natural rubber up 1.99%, MEG up 0.91%, fuel oil down 2.46%. Black series went down mostly, thermal coal down 6.38%, coke down 1.02%. Agricultural products closed mixed, sugar up 1.16%, rapeseed oil down 1.67%, RBD palm olein down 1.51%.

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