

DZ20220830

#### Macro

\*Premier Li Keqiang said on the 10th National Deepen Reform Conference of decentralization and service optimization that a batch of policies to stabilize economy issued escalated vs 2020 with reasonable scale which to be well implemented to help economy maintaining at reasonable range.

#### Industrial Economy

\*NDRC issued measures in supporting elderly care service industry which to cut 6 tax and fee collections by half on qualified institutions in 2022.

\*Ministry of Transportation issued plan to expand investment of highways in rural regions and stabilize employment to better serve rural revitalization with preferential highway network to be further optimized by 2025.

\*Shaoxing city in Zhejiang province plans to set up fund to stabilize property backed by state-owned funds and merger loans of financial institutions which currently at initial investigation stage and yet to be implemented.

\*Macau revised law in prevention and control of smoking which prohibits manufacturing, sales, imports and exports of e-cigarettes as well as tobacco products for oral and sniffed use, to take effect 90 days after the revised law been issued.

\*According to incomplete statistics, bidding scale of PV components announced by major firms in Jan-Aug has approached 100GW, doubled vs 2021 to new high for record.

#### Aug 29<sup>th</sup> Block Trade

##### \*Block Trade Info

##### \*Discount

- Unigroup Guoxin Microelectronics (002049 CH) saw 6 block trades worth 304mn at 152.04 yuan per share, 3.83 discount from last closing.

- Salt Lake (000792 CH) saw 3 block trades worth 97mn at 27.74 yuan per share, 0.79 discount from last closing.

-Fastprint Circuit Tech (002436 CH) saw 1 block trade worth 48mn at 12.21 yuan per share, 3.02 discount from last closing.

- Walvax Biotechnology (300142 CH) saw 3 block trades worth 32mn at 39.12 yuan per share, 9.86 discount from last closing.

- Trina Solar Co.(688599 CH) saw 5 block trades worth 50mn at 68.45 yuan per share, 7.00 discount from last closing.

- Fudan Microelectronics (688385 CH) saw 14 block trades worth 146mn at 74.74 yuan per share, 11.61 discount from last closing.

##### \*Flat

- Kweichow Moutai (600519 CH) saw 1 block trade worth 24mn at 1878.82 yuan per share, 0.00 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.5219 trillion	<b>Total Short Selling Balance</b>	107.3 billion
<b>SH Margin Balance</b>	0.8142 trillion	<b>SH Short Selling Balance</b>	68.9billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601166	368mio	600733	6.91mio
603806	136mio	601228	5.81mio
600809	84.72mio	600089	2.05mio
601908	74mio	688122	1.81mio
600036	71mio	603885	1.78mio
<b>SZ Margin Balance</b>	0.7077 trillion	<b>SZ Short Selling Balance</b>	38.4 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
000858	123mio	300498	1.81mio
000001	116mio	300015	1.20mio
002594	94mio	301152	0.97mio
002738	91mio	000656	0.93mio
002466	88mio	000792	0.91mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.3		Northbound Net Cash Flow	+0.8	
Southbound Net Cash Flow	+1.0		Southbound Net Cash Flow	+0.7	
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
600309	372	1.34	601166	1118	3.01
601012	351	0.87	000858	433	0.66
000568	313	0.96	002304	424	1.62
600089	291	3.02	002594	354	0.96
002812	233	1.57	300014	267	1.43

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2209	86,625	7,058	75,958	1,544	85,490	1,147
IF2212	16,551	2,048	37,040	931	41,143	567
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2209	50,717	3,686	44,160	513	58,019	1,093
IH2212	10,968	2,021	20,778	581	26,302	909
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2209	95,840	5,068	120,986	-2,461	124,304	-1,949
IC2212	22,438	3,015	89,736	955	87,854	1,222
IC2303	12,055	1,802	39,509	1,431	37,641	1,348
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2209	53,598	3,171	31,560	2,319	34,832	1,615
IM2212	10,132	85	14,354	580	13,818	511
IM2303	3,833	35	8,913	49	10,159	128

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2209	96830	5280	78475	949	83407	1430
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2209	63339	-1732	22065	1435	24095	1149

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	2,049	-2,668	13,840	-275	13,849	-138
TS2212	70,015	5,659	41,412	-34	42,457	-190
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	3,380	-1,654	20,655	-66	20,639	-416
TF2212	67,391	-5,027	93,795	301	98,844	-921
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*

T2209	5,832	-1,923	31,092	-822	30,812	-1,056
T2212	99,984	-10,269	119,117	-2,264	133,454	-615

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

<b>Top 3 Gainers (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Thermal Coal	ZC209	887.2	+5.09%	5	9
Ethynylbenzene	EB2210	8,465.0	+2.89%	176,035	178,711
Crude Oil	SC2210	746.4	+2.6%	82,618	44,929
<b>Top 3 Loser (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2301	1,935.5	-3.03%	22,545	51,664
Coke	J2301	2,542.5	-2.49%	13,413	31,787
Nickel	NI2210	166,150.0	-2.3%	78,279	56,806

**Commodities (night session):**

\* Global crude oil price closed up collectively. October NYMEX contract up 4.17% to closed at \$96.94/b, November Brent contract up 3.78% to closed at \$102.75/b. INE crude oil active contract up 2.60% to 746.4 yuan/b.

\* Precious metals closed mixed. COMEX gold contract down 0.02% to closed at \$1749.5/oz, SHFE gold active contract up 0.24% to closed at 389.80 yuan/gram.

\* Metals closed down collectively, SHFE nickel down 2.30%, SHFE tin down 1.97%, SHFE aluminum down 1.45%, SHFE copper down 1.29%, SHFE zinc down 1.21%.

\* Commodity futures closed mixed. Energy & chemistry futures closed mixed, EB up 2.89%, MEG up 1.44%, PVC down 0.72%, glass down 0.68%. Black series went down mostly, coking coal down 3.03%, coke down 2.49%, steel rebar down 1.99%, iron ore down 1.74%, thermal coal up 5.09% on the contrast. Agricultural products closed down mostly, cotton yarn down 1.52%, rapeseed meal down 0.76%, cotton down 0.5%, soybean meal down 0.45%, sugar down 0.41%..

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