

DZ20220831

Event

*The 20th National Party Congress of the CPC to be held on Oct 16th 2022, as recommended by the Political Bureau of the CPC Central Committee.

Financials

*PBoC is seeking for public opinions on administration of financial holding cos. connected transaction.

Industrial Economy

*As disclosed by the State Grid that tighten power supply in southeastern regions been effectively eased with all industrial and commercial businesses in Sichuan province resumed normal power supply and Chongqing city cancelled power saving measures.

Co Focus

*Fuyao Glass (600660 CH) signed strategic cooperation contract with Zhengzhou govt and co to set up multi-functional auto glass and new tech research center with bases in production and exports of aluminum accessories to be built up.

*Berkshire Hathaway sold 1.33mio BYD H-shr on Aug 24th with 369mio HK dollars cashed out, according to info disclosed by HKEX on Aug 30th.

Aug 30th Block Trade

*Block Trade Info

*Discount

- Cosco Shipping (600026 CH) saw 1 block trade worth 116mn at 15 yuan per share, 1.32 discount from last closing.
- Sinostone(Guangdong) Co. (001212 CH) saw 2 block trades worth 18mn at 26.65 yuan per share, 9.38 discount from last closing.
- China Merchants Bank (600036 CH) saw 1 block trade worth 68mn at 33 yuan per share, 2.34 discount from last closing.
- Salt Lake (000792 CH) saw 5 block trades worth 96mn at 27.5 yuan per share, 0.79 discount from last closing.
- Cnano Tech (688116 CH) saw 1 block trade worth 118mn at 102.3 yuan per share, 17.99 discount from last closing.
- Trina Solar Co. (688599 CH) saw 3 block trades worth 36mn at 68.5 yuan per share, 6.73 discount from last closing.
- Ligao Foods (300973 CH) saw 5 block trades worth 39mn at 77.47 yuan per share, 3.92 discount from last closing.

*Premium

- FAW Jiefang (000800 CH) saw 2 block trades worth 159mn at 8.4 yuan per share, 1.2 premium from last closing.

***Margin Trade**

Total Margin Balance	1.5209 trillion	Total Short Selling Balance	106.3 billion
SH Margin Balance	0.8130 trillion	SH Short Selling Balance	68.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600089	227mio	600157	4.69mio
600519	75mio	601198	3.09mio
603259	75mio	600919	2.8mio
603077	71mio	603885	2.73mio
600760	70mio	601228	2.64mio
SZ Margin Balance	0.7079 trillion	SZ Short Selling Balance	37.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000625	93.66mio	000629	1.97mio
002240	81mio	002500	1.38mio
300068	73.67mio	000665	1.13mio
000001	68.6mio	000983	1.07mio
000629	62.7mio	000709	0.97mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.8		Northbound Net Cash Flow	-3.2	
Southbound Net Cash Flow	+0.02		Southbound Net Cash Flow	-0.1	
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	412	0.42	002241	295	2.85
300450	242	2.9	600519	291	0.12
601012	238	0.59	601166	287	0.82
300438	221	8.07	600809	285	0.82
600256	194	2.04	603259	254	1.12

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2209	94,720	8,168	76,616	723	85,470	75
IF2212	16,372	390	37,207	167	42,470	1,339
IF2303	4,290	-383	7,905	176	8,501	235

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2209	50,923	754	44,309	436	57,333	-686
IH2212	12,810	1,994	21,807	1,029	26,945	809
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2209	87,242	-8,242	120,179	-807	123,138	-1,166
IC2212	21,247	-1,004	89,596	-140	87,693	-161
IC2303	13,799	2,454	41,688	2,205	39,482	2,027
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2209	47,654	-5,944	30,416	-1,084	33,426	-1,157
IM2212	10,495	776	14,348	12	13,852	65
IM2303	4,326	977	9,089	277	10,331	172

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2209	109634	12951	78213	-192	85424	2229
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2209	66356	3433	24017	1952	26225	2130

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	25,085	23,259	1,711	-12,041	1,711	-12,019
TS2212	63,463	-5,905	41,677	265	42,783	651
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	42,085	39,661	507	-7,781	507	-7,035
TF2212	77,461	11,107	94,087	372	98,639	-205
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	63,525	58,274	1,222	-11,456	1,222	-7,674
T2212	118,828	23,764	121,051	2,126	137,756	4,302

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2210	169,720.0	+3.01%	101,513	54,824
Stainless Steel	SS2210	15,380.0	+0.69%	55,081	58,211
Bleached Softwood Kraft Pulp	SP2301	6,626.0	+0.67%	89,052	186,239
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Crude Oil	SC2210	716.7	-3.08%	108,680	40,480
Fuel Oil	FU2301	3,206.0	-2.52%	597,087	303,827
Coke	J2301	2,453.0	-2.47%	11,773	35,683

Commodities (night session):

* Global crude oil price declined collectively. October NYMEX contract down 4.89% to closed at \$92.27/b, November Brent contract down 4.33% to closed at \$98.47/b. INE crude oil active contract down 3.08% to 716.7 yuan/b.

* Precious metals closed down. COMEX gold contract down 0.81% to closed at \$1735.6/oz, SHFE gold active contract down 0.5% to closed at 388 yuan/gram.

* Metals mostly closed down, LME copper down 3.75%, aluminum down 4.39%, tin down 4.08%. SHFE copper down 0.96%, nickel up 3.01%.

* Commodity futures mostly closed down as well. Energy & chemistry futures saw weak performance, fuel oil down 2.52%, TSR 20 down 1.9%, bitumen down 1.37%. Black series went down mostly, coke down 2.47%, coking coal down 2.3%, iron ore down 1.79%. Agricultural products all closed down, rapeseed oil down 1.34%, RBD palm olein down 1.06%, soybean oil down 1.03%..

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