

DZ20220905

Financials

*Four domestic commodity exchanges announced to allow participation of QFII and RQFII in trading of related futures and options with 41 types involved, a further move of opening-up of domestic futures market.

*Beijing Stock Exchange proposed two reform measures including issuance of BSE50 index and rules of margin trading.

*4825 A-shr listed firms disclosed 2022 semi-annual results with total operation income of cny 34.54tn realized, up 9.24% y/y and total net profit of cny 3.25tn, up 3.19% y/y.

*CSRC launched listing preparation of 3 ETF options, including CSI500 ETF options in SH and SZ stock exchanges as well as ChiNext ETF option with approval procedure in process.

Industrial Economy

*MIIT issued proposal on industrial carbon peak with overall arrangement carried forward on raw material industry with detailed plan on nonferrous metal, construction material, petrochemical and steel to be formulated and the first two will be issued recently.

*The State Council issued opinions to support green low carbon development and deepen conversion of old and new energy in Shandong province which encourages construction of offshore wind power base at tens of millions kWh level and exploration of distributive PV integrated development pattern.

*Shandong province issued measures in promoting healthy development of new type energy storage projects in demonstration which emphasized reliance on spot market and market - oriented development.

Co Focus

*China Petroleum&Chemical (600028 CH) officially announced medium-long term development strategy of hydrogen with hydrogenation capacity to reach 120k ton per year by 2025 to satisfy terminal demand.

*Huawei to hold product launch of Mate50 series and new products for all scenes on Sept 6th at 14:30.

Sep 2nd Block Trade

*Block Trade Info

*Discount

- Zhongda Leader (002896 CH) saw 4 block trades worth 41mn at 26.98 yuan per share, 15.45 discount from last closing.

- Rastar Group (300043 CH) saw 4 block trades worth 47mn at 3.21 yuan per share, 0.00 discount from last closing.

- Sharetronic Data (300857 CH) saw 4 block trades worth 15mn at 18.54 yuan per share, 11.59 discount from last closing.

- Red Avenue New Materials (603650 CH) saw 8 block trades worth 41mn at 27.27 yuan per share, 8.43 discount from last closing.

- Jushri Tech (300762 CH) saw 5 block trades worth 38mn at 11.72 yuan per share, 10.81 discount from last closing.

- Longshine Tech (300682 CH) saw 11 block trades worth 55mn at 24.79 yuan per share, 9.01 discount from last closing.

*Flat

- Rastar Group (300043 CH) saw 4 block trades worth 47mn at 3.21 yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.5034 trillion	Total Short Selling Balance	104.5 billion
SH Margin Balance	0.8046 trillion	SH Short Selling Balance	67.8billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600887	196mio	601198	11.85mio
603259	88mio	601916	4.1mio
688293	85mio	601228	3.6mio
601127	75mio	688293	2.03mio
688800	47mio	600246	2mio
SZ Margin Balance	0.6989 trillion	SZ Short Selling Balance	36.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300014	73mio	002600	1.29mio
000009	60mio	002414	1.16mio
300059	50mio	000547	0.71mio
002307	45mio	000009	0.69mio
002129	43mio	000656	0.65mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-2.8		Northbound Net Cash Flow	-1.0	
Southbound Net Cash Flow	+0.5		Southbound Net Cash Flow	-0.8	
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
000651	297	1.62	600519	429	0.18
002920	232	2.89	600887	359	1.66
600048	210	1.01	000858	332	0.52
002594	173	0.52	603259	277	1.24
603127	112	3.41	601899	262	1.48

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2209	88,720	-1,488	72,854	1,078	81,118	-50
IF2212	17,855	1,959	39,396	1,923	45,271	2,113
IF2303	4,484	461	9,344	495	10,062	747
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2209	60,246	5,506	47,236	4,197	60,216	3,323
IH2212	14,767	773	24,839	1,745	31,672	2,646
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2209	94,133	-7,022	113,442	-2,148	116,459	-3,354
IC2210	10,899	2,588	10,339	2,262	10,271	2,271
IC2212	22,581	-778	92,485	1,477	89,916	1,324
IC2303	13,578	-68	44,987	1,071	43,241	1,310
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2209	52,125	-4,752	30,359	1,019	32,182	-190
IM2212	12,115	1,796	14,772	464	14,532	464
IM2303	5,491	-1,145	9,718	-131	10,942	-330

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2209	123400	20282	77989	-409	87646	720
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2209	79949	-14189	23304	-60	27001	-204

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	412	-253	1,211	-76	1,211	-76
TS2212	67,147	3,407	42,659	433	44,218	-609
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	22	-551	386	0	386	0
TF2212	85,893	10,486	98,421	2,298	102,013	1,432

10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	488	-1,124	415	-70	415	-70
T2212	111,266	-12,015	127,330	1,028	143,184	3,178

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
PTA	TA301	5,654.0	+3.67%	1,306,035	1,193,556
Polyester Staple Fiber	PF210	7,600.0	+3.32%	138,934	112,222
EG	EG2301	4,210.0	+2.86%	285,055	373,200
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Zinc	ZN2210	23,600.0	-0.67%	144,079	122,088
Corn Starch	CS2211	3,032.0	-0.23%	50,448	183,520
Crude Oil	SC2210	693.3	-0.2%	99,396	34,399

Commodities (night session):

* Global crude oil price went up mostly. October NYMEX contract up 0.74% to closed at \$87.25/b, November Brent contract up 0.89% to closed at \$93.18/b. INE crude oil active contract down 0.20% to 693.3yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 0.78% to closed at \$1722.6/oz, SHFE gold active contract up 0.81% to closed at 385.32 yuan/gram.

* Metals closed mixed, LME zinc down 3.76%, LME lead down 0.76%, LNE copper down 0.59%, LME nickel up 1.99%. SHFE aluminum up 1.45%, SHFE nickel up 1.44%, SHFE tin up 0.76%, SHFE zinc down 0.67%.

* Commodity futures closed up collectively. Energy & chemistry futures saw strong performance, PTA up 3.67%, polyester staple fiber up 3.32%, MEG up 2.86%, PVC up 2.15%. Black series went up collectively, coke up 2.52%, coking coal up 2.31%, steel rebar up 1.68%, iron ore up 1.43%, hot-rolled coil up 1.3%. Agricultural products closed up mostly, rapeseed meal up 1.66%, No.2 soybeans up 1.55%, cotton up 1.5%, soybean meal up 1.48%, rapeseed oil up 1.46%, soybean oil up 1.31%.

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