

DZ20211012

***Key points**

Industrial:

*China Real Estate Association is expected to convene some real estate enterprises to hold a symposium in Beijing on October 15. Some enterprises have received a notice, the level of participants is above vice president.

*Li Keqiang chaired a meeting of the National Energy Commission to improve coal utilization efficiency, increase oil and gas exploration and development, and strengthen energy science and technology.

*National Medical Products Administration launched a special action to clean up illegal cosmetics

*NDRC will hold a special press conference at 10:30 a.m. on Tuesday, October 12, to introduce the situation of further deepening the market-oriented reform of electricity price for coal-fired power generation.

***Block Trade Info**

*Discount

- Oriental Yuhong (002271,CH) saw 1 block trade worth 16.18 mn at 44.96 yuan per share, 0.24 discount from last closing.

- Gotion Hi-Tek (002074,CH) saw 2 block trade worth 26.58 mn at 46.15 yuan per share, 0.22 discount from last closing.

- KWEICHOW MOUTAI (600519,CH) saw 1 block trade worth 16.40 mn at 1864.21 yuan per share, 0.16 discount from last closing.

*Flat

- SAIC (600104,CH) saw 1 block trade worth 199.57 mn at 19.76 yuan per share, flat from last closing.

- LuxShare (002475,CH) saw 7 block trade worth 43.77 mn at 37.57 yuan per share, flat from last closing.

- HKVision (002415,CH) saw 1 block trade worth 24.57 mn at 57.15 yuan per share, flat from last closing.

*Premium

- CATL (300750,CH) saw 8 block trade worth 130.85 mn at 522.0 yuan per share, 0.19 premium from last closing.

- Eastmoney (300059,CH) saw 1 block trade worth 16.33 mn at 34.75 yuan per share, 0.99 premium from last closing.

***Margin Trade**

Total Margin Balance	1.8582trillion	Total Short Selling Balance	158.7billion
SH Margin Balance	0.9026 trillion	SH Short Selling Balance	99.1 billion

<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
601233	155mio	601880	23.4mio
600863	148mio	600010	13.1mio
600276	147mio	601669	7.82mio
600111	129mio	600795	3.10mio
600096	115mio	688538	2.79mio
SZ Margin Balance	0.8565trillion	SZ Short Selling Balance	59.5billion
<i>Top Five Margin Trade Net Bought (in CNY)</i>		<i>Top Five Short Selling Net Sold (in shares)</i>	
002092	204mio	000166	6.93mio
002493	203mio	002195	2.37mio
000519	189mio	300366	1.82mio
002466	153mio	000591	1.74mio
002129	144mio	002610	1.72mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	1.95		Northbound Net Cash Flow	-1.77	
Southbound Net Cash Flow	0.13		Southbound Net Cash Flow	1.95	
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
603259	381	0.86	002139	354	17.98
600036	303	0.24	000333	295	0.58
601166	302	0.78	002371	284	1.62
600010	248	1.77	000591	213	6.14
600150	205	0.76	000301	182	1.46

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2110	86,010	-13,117	46,366	-9,694	49,710	-10,876
IF2111	16,094	6,469	10,031	3,226	10,823	3,834
IF2112	25,987	-563	52,324	-550	63,912	-960
IF2203	7,778	658	21,614	-323	22,164	-175
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2110	59,747	-8,542	29,478	-5,611	30,875	-6,219

IH2112	21,407	2,621	27,005	557	34,482	551
IH2203	4,693	695	7,639	400	10,215	445
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2110	81,519	476	56,680	-4,565	55,411	-6,189
IC2111	18,544	5,068	18,517	4,374	18,570	4,807
IC2112	27,032	-2,993	77,161	-664	91,754	-420
IC2203	14,265	2,288	54,898	1,269	63,508	680

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2110	140,013	-22,111	50,536	-3,244	55,521	-2,282
IO2111	41,248	2,226	31,130	5,141	29,214	4,262

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2112	16,860	-2,272	22,759	-346	25,154	-387
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2112	50,504	11,797	61,641	3,883	57,964	861
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2112	105,909	20,841	119,685	604	121,507	1,687

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Thermal Coal	zc201	1,505.6	+10.85%	46,353	82,490
Methanol	ma201	4,181.0	+6.5%	1,193,232	951,814
Coking Coal	jm2201	3,469.5	+5.14%	29,808	115,291
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bleached Softwood Kraft Pulp	sp2111	5,704.0	-2.33%	116,324	103,661
Soybean Meal	m2201	3,290.0	-1.41%	366,180	1,308,027
Cotton	cf201	21,365.0	-1.11%	249,903	432,599

Commodities (night session):

* Global oil price rose collectively. November NYMEX crude oil contract closed at \$80.49/b (up 1.44%), the first time above \$80/b threshold since the end of 2014. December Brent contract closed at \$83.62/b (up 1.49%), INE crude oil active contract quoted 0.97% higher to closed at 532 yuan/b. As winter approaches, the global inventory of coke and natural gas saw descending tendency, making some of the companies turning to the alternative energy of oil products. AAA data shows the average oil price of America peaked at 7-yr high of 3.27 dollars/gallon on Oct 11, almost doubled from 1.77 dollars/gallon in April 2021. With the stabilization of the Covid-19 pandemic, the global economic activities are gradually recovering, and the daily traveling demand is picking up, leading to the rise of oil price.

* Gold price fell amid strengthening dollar. COMEX gold futures closed at \$1754/oz (down 0.19%), COMEX Silver closed at \$22.59/ oz (down 0.51%), SHFE gold active contract closed at 367.36 yuan/gram (down 0.42 %), silver closed at 4829 yuan/Kilogram (down 0.84%).

* Metals mostly closed up. LME copper up 1.82% to \$9531/ ton, zinc up 2.25% to \$3222/ ton, nickel down 0.14% to \$19195/ ton, aluminum up 2.56% to \$3042/ ton, tin up 0.4% to \$36300/ ton, lead down 0.23% to \$2216/ton. SHFE tin down 0.87% to 280700 yuan/ton, aluminum up 2.21% to 23545 yuan/ton, copper up 2.08% to 71010 yuan/ton, bonded copper up 2.15% to 62780 yuan/ton, nickel up 0.01% to 145100 yuan/ton, zinc up 1.88% to 23630 yuan/ton, lead up 1.46% to 14900 yuan/ton.

* Black series futures mostly closed up. Driven by the surging spot price, thermal coal futures went up 10.85% approaching to upper price limit, coke up 5.14 % recording historic high, coking coal up 4.69%, iron ore up 0.97%, hot-rolled coil down 1.1%, steel rebar down 1.08%. Energy & chemistry sector saw diverge performance, methanol up 6.5% to historic high, eg up 3.67%, polyester staple fiber up 3.56%, bleached softwood kraft pulp down 2.33%, bitumen down 0.46%, glass down 0.17%. Agriculture commodity futures saw diverge performance as well, rapeseed oil up 1.89%, sugar up 0.81%, corn up 0.48%, soybean meal down 1.41%, cotton down 1.11%, rapeseed meal down 0.89%.