

DZ20220927

#### Financials

\* PBoC Financial Stability Bureau published article suggesting basic framework of financial stability security fund been initially established with some fund accumulation.

#### Industrial Economy

\* Chendu city to initiate free HPV vaccination plan for girls in appropriate ages after launch in Ordos, Jinan and Shijiazhuang cities with more provinces to follow up.

\* Ministry of Agriculture held meeting in study of stable hog production and supply in Q4 which emphasized to adopt effective measures to ensure stable pork supply in Q4, esp during major holidays.

#### Co Focus

\* Merit Interactive (002555 CH) announced strategic cooperation with SAIC and to focus on frontier exploration and research of tech, service, product and pattern innovation with implementation of data intelligence to be carried forward in multiple fields.

#### Sep 26th Block Trade

##### \*Block Trade Info

##### \*Discount

- Zhengbang Tech (002157 CH) saw 2 block trades worth 30mn at 4.27 yuan per share, 4.9 discount from last closing.

- Intretech Inc. (002419 CH) saw 1 block trade worth 78mn at 16.81 yuan per share, 10.25 discount from last closing.

- Vanward New Electric Co (002543 CH) saw 6 block trades worth 24mn at 11.08 yuan per share, 14.57 discount from last closing.

- Sifang Auto (601126 CH) saw 1 block trade worth 59mn at 13.03 yuan per share, 2.47 discount from last closing.

- Manareco New Materials (688550 CH) saw 1 block trade worth 168mn at 48 yuan per share, 17.23 discount from last closing.

- Kweichow Moutai (600519 CH) saw 1 block trade worth 79mn at 1834.43 yuan per share, 1.53 discount from last closing.

##### \*Flat

- Yili Industrial Group (600887 CH) saw 3 block trades worth 16mn at 32.36 yuan per share, 0.00 discount from last closing.

##### \*Premium

- Dawning Information Industry (603019 CH) saw 1 block trade worth 207mn at 13.82 yuan per share, 1.23 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4726 trillion	<b>Total Short Selling Balance</b>	100.3 billion
<b>SH Margin Balance</b>	0.7858 trillion	<b>SH Short Selling Balance</b>	65.1 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600809	127mio	600959	36mio
603501	115mio	601198	1.08mio
600096	71mio	600010	6.53mio
601975	65mio	601988	5.35mio
601166	56mio	688538	4.46mio
<b>SZ Margin Balance</b>	0.6868 trillion	<b>SZ Short Selling Balance</b>	35.2 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002415	254mio	000630	1.55mio
000831	58mio	301227	1.18mio
300068	55mio	002617	1.15mio
300782	51mio	000301	1.02mio
002407	46mio	000559	0.96mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.15		Northbound Net Cash Flow	+3.1	
Southbound Net Cash Flow	+0.26		Southbound Net Cash Flow	-0.39	
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
600519	944	0.41	601899	558	3.19
601888	623	1.72	600036	282	0.4
000858	326	0.53	601012	198	0.54
000333	190	0.54	000001	194	0.81
000625	170	1.69	002050	176	1.92

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	99,372	-6,386	56,061	-2,368	59,979	-930
IF2212	24,417	-2,888	48,316	-445	61,147	-429
IF2303	8,427	2,578	16,571	33	19,282	188

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	60,048	-3,568	40,754	-763	49,895	-520
IH2212	17,110	-3,474	32,597	-681	45,775	-616
IH2303	5,004	-72	10,771	107	12,927	-35
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	100,926	-9,544	81,619	-5,596	78,670	-6,031
IC2212	29,718	-10,022	117,280	-2,330	117,568	-1,978
IC2303	13,955	2,621	62,643	344	60,984	761
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	62,094	-18,997	32,632	-2,574	33,180	-2,776
IM2212	18,173	-3,993	18,810	-1,030	21,573	-875
IM2303	7,090	-2,295	17,077	-43	16,701	262

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	129219	-31905	55241	206	61196	361
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	86045	-31364	24087	2298	28161	2711

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	75,326	-3,326	49,538	190	51,256	656
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	113,185	37,919	106,340	-1,288	105,874	880
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	150,360	24,279	145,872	1,097	150,689	272
T2303	4,312	1,911	9,215	63	9,888	5

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2211	177,040.0	+3.37%	33,924	35,465

Coke	J2301	2,797.0	+3.06%	18,390	40,380
Coking Coal	JM2301	2,134.5	+3.04%	30,718	69,365
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Crude Oil	SC2211	606.4	-3.05%	94,027	36,708
Nickel	NI2210	183,920.0	-2.58%	56,557	43,554
Silver	AG2212	4,315.0	-2.18%	433,756	443,226

**Commodities (night session):**

\* Global crude oil price closed down collectively. November NYMEX contract down 3.05% to closed at \$76.34/b, December Brent contract down 2.69% to closed at \$82.74/b. INE crude oil active contract down 3.05% to 606.4 yuan/b. Oil prices failed to rebound on Monday due to strong USD and recession expectation and resultant weak demand.

\* Precious metals closed down collectively. COMEX gold contract down 1.59% to closed at \$1629.3/oz. SHFE gold active contract down 0.56% to closed at 382.7 yuan/gram. Gold price went down under the pressure of strong USD and high US treasury yield.

\* Metals closed down collectively, LME nickel down 5.79%, LME zinc down 3.46%, LME lead down 2.88%, LME copper down 1.9%. SHFE nickel down 2.58%, SHFE aluminum down 0.73%, SHFE tin up 3.37% on the contrast.

\* Commodity futures closed mixed. Energy & chemistry futures saw a mixed performance, natural rubber up 2.88%, TSR 20 up 2.04%, glass up 1.33%, soda ash up 1.29%, methanol up 1.17%. Black series went up collectively, coke up 3.06%, coking coal up 3.04%, steel rebar up 1.92%, hot-rolled coil up 1.53%, iron ore up 1.06%. Agricultural products closed down mostly, soybean meal up 0.6%, rapeseed meal up 0.52%.

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