

DZ20221011

Industrial Economy

- * China to further optimize credit reporting system covering the whole society with connection between different systems promoted and credit record to be set up for every economic entity.
- * According to preliminary statistics by CPCAUTO that Sept retail sales of passenger vehicle of 1.908mio units, up 21% y/y and 2% m/m. Manufacturer wholesale of 2.249mio units, up 29% y/y and 7% m/m.
- * Shanghai issued notice to promote development of high-end manufacturing industry which encourages supports on advanced manufacturing firms at different scale and no more than 50% actual purchases of controllable electronic design tools by integrated circuit firms and innovation platform to be subsidized. Besides, no more than 30% R&D investment or cny 20mio supports to be given on production of I-type innovation drugs.
- * The second round of price lift by coke firms been started from Oct 10th after 100yuan per ton lift during the national day holiday.

Covid

- * Shanghai tightened covid control and required 3 nucleic acid tests in 3 days after arrival from other provinces, otherwise a yellow health code will be given.

Oct 10th Block Trade

*Block Trade Info

*Discount

- Zhongtian Tech (600522 CH) saw 2 block trades worth 10mn at 21.74 yuan per share, 1.49 discount from last closing.
- Yuancheng Gold Co. (600766CH) saw 2 block trades worth 16mn at 12.97 yuan per share, 11.23 discount from last closing.
- Xilong Scientific Co. (002584 CH) saw 3 block trades worth 10mn at 5.64 yuan per share, 13.89 discount from last closing.
- Tangrenshen (002567 CH) saw 1 block trade worth 40mn at 8.38 yuan per share, 1.64 discount from last closing.
- Jereh Oilfield Services Group Co. (688029 CH) saw 6 block trades worth 62mn at 29.37 yuan per share, 13.26 discount from last closing.
- Haier Biomedical Co. (688139 CH) saw 10 block trades worth 98mn at 63 yuan per share, 5.06 discount from last closing.

*Flat

- Longi Green Energy (601012 CH) saw 3 block trades worth 14mn at 45.89 yuan per share, 0.00 discount from last closing.

*Premium

- Zhefu Holding Group Co. (002266 CH) saw 2 block trades worth 20mn at 3.83 yuan per share, 0.52 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4436 trillion	Total Short Selling Balance	94.7billion
SH Margin Balance	0.7712 trillion	SH Short Selling Balance	60.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	535mio	600010	27.6mio
600036	186mio	600157	14mio
688409	147mio	601988	4.91mio
600438	123mio	600900	2.42mio
601658	81.2mio	601288	1.9mio
SZ Margin Balance	0.6731 trillion	SZ Short Selling Balance	32 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002415	298mio	000709	1.75mio
002791	36mio	000685	1.24mio
000568	23mio	300253	0.99mio
000066	20mio	000036	0.79mio
002013	20mio	000807	0.56mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.4		Northbound Net Cash Flow	+1.8	
Southbound Net Cash Flow	+0.02		Southbound Net Cash Flow	+0.37	
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
002714	331	1.69	601012	543	1.49
600809	310	0.84	600036	384	0.55
300274	298	2.39	603259	334	1.82
603185	290	5.55	300498	330	3.02
000568	279	0.83	000001	284	1.23

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	89,154	-76	54,322	146	57,961	856
IF2212	30,231	4,401	50,094	1,611	62,607	907
IF2303	8,700	3,647	18,270	1,347	21,348	1,653

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	58,549	4,738	38,133	2,155	47,618	2,576
IH2212	20,532	3,226	35,322	2,047	49,068	2,052
IH2303	4,469	752	10,904	403	13,402	506
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	94,971	-1,719	78,187	-2,034	73,985	-2,360
IC2211	13,955	5,612	11,776	2,861	13,046	3,890
IC2212	32,890	1,074	116,162	521	115,449	1,256
IC2303	12,623	-1,101	65,969	-354	63,323	-632
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	54,917	-7,907	30,448	-1,290	31,152	-1,132
IM2212	18,392	-3,188	20,468	53	23,368	-66
IM2303	6,673	-1,059	21,069	-508	20,675	-443

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	181108	31950	61344	1810	70937	2457
IO2212	13194	13194	22798	22798	25278	25278
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	115957	5721	29391	1762	34647	2233

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	75,198	26,802	50,916	641	50,676	1,574
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	98,904	3,981	103,966	-3,260	105,682	-815
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	106,642	-38,743	146,851	169	151,447	-1,270
T2303	6,516	-2,448	9,515	371	10,497	154

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2211	184,230.0	+3.44%	51,869	59,461
Cotton	CF301	13,790.0	+2.57%	338,918	535,535
Tin	SN2211	178,100.0	+2.06%	23,510	37,490
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bleached Softwood Kraft Pulp	SP2301	6,750.0	-2.54%	102,208	192,062
Rapeseed Oil	OI301	10,905.0	-2.53%	139,073	169,714
Natural Rubber	RU2301	13,000.0	-1.85%	81,015	148,168

Commodities (night session):

* Global crude oil price closed down collectively. November NYMEX contract down 1.96% to closed at \$90.82/b, December Brent contract down 1.95% to closed at \$96.01/b. Market concerned the weak demand of energy in the future.

* Precious metals closed down collectively. COMEX gold contract down 1.97% to closed at \$1675.7/oz. SHFE gold active contract down 0.71% to closed at 391.92 yuan/gram. Strong USD performance generated pressure on gold price.

* Metals closed mixed, LME lead down 4.81%, LME aluminum down 1.91%, LME tin up 3.96%, LME copper up 1.7%. SHFE nickel up 3.44%, SHFE tin up 2.06%, SHFE copper up 1.4%, bonded copper up 1.31%.

* Commodity futures closed mixed. Energy & chemistry futures saw a mixed performance, glass up 0.84%, LPG up 4.05%, bleached softwood craft pulp down 2.54%, natural rubber down 1.85%, EB down 1.38%. Black series closed down mostly, hot-rolled coil down 0.95%, steel rebar down 0.49%, coke down 0.43%, coking coal up 0.98%. Agricultural products closed mixed, cotton up 2.57%, cotton yarn up 1.71%, corn up 1.4%, rapeseed oil down 2.53%, soybean meal down 1.63%, rapeseed meal down 1.47%.

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