

DZ20221012

#### Financials

\* PBoC: China Sept aggregate financing cny 3.53tn, vs estimate cny 3.75tn and previous cny 2.43tn. Sept M2 up 12.1% y/y, meat estimate and vs previous 12.2%. Sept new yuan loan cny 2.47tn, vs estimate cny 1.8tn and previous cny 1.25tn.

\* PBoC published article suggesting two-way fluctuations in exchange rates are normal in a market-oriented system and on-way move is unlikely. Expectation to be stabilized and wide fluctuation will be prevented to maintain stable yuan exchange rate.

#### Industrial Economy

\* Shanghai issued action plan on development of industrial innovation highland and expansion of future industrial cluster which said to accelerate breakthrough in non-invasive BCI, brain-computer fusion tech, brain-like chip tech and neural network model of brain computing with scale of future industries to reach cny 500bn.

\* Reuters reported saying KLA Corp, U.S. chip tool manufacturer to stop providing sales and service to corporate customers in mainland China from Oct 12th.

\* Jiangxi province issued measures in promoting development of lithium battery new energy industry which said to support listing and financing of lithium battery firms and to provide rewards for qualified firms.

#### Oct 11th Block Trade

##### \*Block Trade Info

##### \*Discount

- Honghua Digital Tech (688789 CH) saw 2 block trades worth 51mn at 113.2 yuan per share, 19.84 discount from last closing.

- Clou Electronics Co. (002121 CH) saw 1 block trade worth 57mn at 8.52 yuan per share, 1.5 discount from last closing.

- Shuangxing New Materials Co (002585 CH) saw 12 block trades worth 53mn at 13.18 yuan per share, 8.73 discount from last closing.

##### \*Flat

- Zhongtian Tech (600522 CH) saw 2 block trades worth 25mn at 22.45 yuan per share, 0.00 discount from last closing.

- China Tourism Duty Free (601888 CH) saw 3 block trades worth 25mn at 185.63 yuan per share, 0.00 discount from last closing.

- Joynn Laboratories (603127 CH) saw 6 block trades worth 42mn at 54.28 yuan per share, 0.00 discount from last closing.

- Inner Mongolia Yili Industrial Co. (002584 CH) saw 1 block trade worth 106mn at 32.36 yuan per share, 0.00 discount from last closing.

- Kweichow Moutai (600519 CH) saw 2 block trades worth 21mn at 1780 yuan per share, 0.00 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4436 trillion	<b>Total Short Selling Balance</b>	94.7billion
<b>SH Margin Balance</b>	0.7707 trillion	<b>SH Short Selling Balance</b>	61 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600438	100mio	601916	7.06mio
688041	71mio	600016	4.26mio
603260	70mio	600369	3.11mio
600519	54mio	601228	2.75mio
601166	51mio	601699	2.75mio
<b>SZ Margin Balance</b>	0.6727 trillion	<b>SZ Short Selling Balance</b>	32.7 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002415	267mio	002035	0.74mio
002268	205mio	000728	0.66mio
000568	97mio	300872	0.64mio
300750	81mio	002709	0.58mio
000858	63mio	000629	0.52mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-2.3		Northbound Net Cash Flow	+1.0	
Southbound Net Cash Flow	+1.7		Southbound Net Cash Flow	+1.4	
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	1080	1.39	600519	1354	0.6
300763	462	7.19	000858	441	0.71
002466	244	1.71	688012	312	5.82
000792	224	1.81	002371	306	2.48
002709	169	2.95	002594	298	1.02

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	77,001	-11,747	50,727	-3,532	54,354	-3,514
IF2212	27,093	-1,936	49,445	-260	62,330	-149
IF2303	6,392	-1,527	17,746	-488	20,573	-774

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	48,818	-9,183	37,576	-354	47,257	8
IH2212	17,320	-2,181	33,634	-1,688	48,550	-491
IH2303	5,030	801	11,243	339	13,957	555
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	88,173	-5,261	77,456	-731	72,815	-1,170
IC2211	10,908	-2,479	11,876	297	13,437	415
IC2212	31,878	3	115,978	-184	115,299	-150
IC2303	11,082	-687	66,412	443	63,871	548
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	52,956	-1,688	31,286	1,057	31,827	675
IM2212	18,546	649	21,956	1,488	24,672	1,382
IM2303	10,175	3,738	20,663	-395	20,902	227

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	126153	-53599	60931	-413	71573	656
IO2212	9374	-3310	23620	841	26443	1171
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	96978	-18166	29926	1021	36061	1494

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	69,120	-5,504	51,145	229	51,090	494
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	80,466	-17,248	104,397	694	105,906	286
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	100,503	-3,645	147,677	1,210	151,244	-33
T2303	4,458	-1,827	9,623	108	10,622	125

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
No.2 Soybeans	B2211	5,675.0	+1.65%	50,862	38,724
Rapeseed Oil	OI301	11,121.0	+1.13%	167,807	172,604
Soybean Oil	Y2301	9,276.0	+0.98%	264,164	426,880
<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>
Coke	J2301	2,755.5	-3.55%	17,697	40,863
Fuel Oil	FU2301	2,835.0	-2.91%	283,965	417,716
Coking Coal	JM2301	2,137.0	-2.62%	22,900	65,003

**Commodities (night session):**

\* Global crude oil price closed down collectively. November NYMEX contract down 2.79% to closed at \$88.59/b, December Brent contract down 2.48% to closed at \$93.8/b.

\* Precious metals closed mixed. COMEX gold contract down 0.12% to closed at \$1673.2/oz. SHFE gold active contract up 0.22% to closed at 393.22 yuan/gram.

\* Metals closed mixed, LME lead up 1.76%, LME tin up 0.95%, LME nickel down 1.64%, LME zinc down 1%. SHFE nickel down 1.92%, SHFE copper up 0.42%, bonded copper up 0.4%.

\* Commodity futures closed down mostly. Energy & chemistry futures saw a weak performance, fuel oil down 2.91%, MEG down 2.19%, PTA down 1.77%, natural rubber down 1.5%, LLDPE down 1.43%, methanol down 1.42%. Black series closed down mostly, coke down 3.55%, coking coal down 2.62%, steel rebar down 2.2%, hot-rolled coil down 2.04%, iron ore down 1.99%. Agricultural products closed up mostly, No.2 soybeans up 1.65%, rapeseed oil up 1.13%, soybean oil up 0.98%.

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