

DZ20221013

Event

\*The 20th CPC National Congress to be held on Oct 16th in Beijing.

Policy

\*SASAC issued notice to promote rent reduction and exemption for small-micro firms in service industry as well as privately-owned businesses to alleviate operation burden.

Industrial Economy

\*PBoC digital currency institute published article points out to promote healthy development of digital yuan business and to carry out R&D in trial with advantages played in finance, tax and administration fields. Connection to traditional electronic payment tools to be realized with product standard optimized.

\*CBIRC called off newly established online microcredit institutions targeting against existing problems.

\*Guangzhou power grid development plan 2022-2025 was issued which said to achieve PV installment scale of 1mio kWh by 2025 and strive for 1.2mio kWh. Installment scale of biomass power to reach 930k kWh and wind power installment of 160k kWh.

Oct 12th Block Trade

\*Block Trade Info

\*Discount

- Zhongyin Cashmere Co.(000982 CH) saw 1 block trade worth 27mn at 1.82 yuan per share, 3.19 discount from last closing.

- Zhongji Innolight Co. (300308 CH) saw 1 block trade worth 20mn at 25.39 yuan per share, 6.72 discount from last closing.

- Zhongfu Industrial Co. (600595 CH) saw 12 block trades worth 53mn at 13.18 yuan per share, 8.73 discount from last closing.

- Sirio Pharma Co. (300791 CH) saw 2 block trades worth 93mn at 20.66 yuan per share, 19.64 discount from last closing.

- Zijin Rural Commercial Bank (601860 CH) saw 15 block trades worth 76mn at 2.75 yuan per share, 9.17 discount from last closing.

- Zijin Mining (601899 CH) saw 82 block trades worth 1270mn at 9.65 yuan per share, 0.67 discount from last closing.

- Shuangxing New Materials (002585 CH) saw 10 block trades worth 32mn at 13.43 yuan per share, 10.29 discount from last closing.

\*Premium

- Palm Eco-Town (002431 CH) saw 6 block trades worth 86mn at 4.02 yuan per share, 0.36 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4448 trillion	<b>Total Short Selling Balance</b>	97.5billion
<b>SH Margin Balance</b>	0.7714 trillion	<b>SH Short Selling Balance</b>	63.3 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600519	339mio	688459	8.85mio
601012	289mio	600919	7.22mio
600036	238mio	601988	5.89mio
601865	146mio	601916	5mio
601689	81mio	600010	4.44mio
<b>SZ Margin Balance</b>	0.6734 trillion	<b>SZ Short Selling Balance</b>	34.2 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002466	197mio	300070	1.87mio
002594	154mio	000338	1.46mio
300274	114mio	002413	1.25mio
002049	94mio	000629	1.07mio
002371	83mio	000725	1.07mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-5.5		Northbound Net Cash Flow	-0.4	
Southbound Net Cash Flow	+1.0		Southbound Net Cash Flow	+0.15	
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	313	0.38	600519	1594	0.71
603986	200	3.62	000858	560	0.91
000725	151	1.27	688012	324	6.48
300763	142	2.37	002466	308	2.08
002129	131	0.93	600036	227	0.35

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	111,445	35,562	58,438	7,714	60,531	6,470
IF2212	33,931	7,530	49,259	-65	62,722	392
IF2303	8,741	2,684	18,950	1,214	21,696	1,148

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	67,625	19,396	41,157	3,877	49,837	2,913
IH2212	27,758	10,764	35,478	2,241	50,508	2,070
IH2303	6,851	2,007	11,670	457	14,292	344
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	121,184	33,666	79,657	2,201	76,061	3,626
IC2211	16,257	6,202	15,267	3,424	16,586	3,244
IC2212	43,752	13,028	117,818	1,840	116,954	1,655
IC2303	12,432	2,033	66,042	-370	64,009	138
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	76,692	24,135	32,929	1,964	33,332	2,090
IM2212	30,465	12,081	23,441	1,683	26,231	1,779
IM2303	15,008	5,525	19,788	-798	20,234	-668

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	243906	117758	59704	-1227	70040	-1533
IO2212	15926	6796	24934	1373	27579	1214
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	142979	46550	29073	-635	34781	-1280

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	104,187	35,418	52,459	1,652	52,884	1,905
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	128,713	49,236	102,750	-363	104,613	-1,215
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	154,845	55,910	145,958	-663	150,399	-845
T2303	13,146	8,773	9,740	133	10,797	186

**\*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>
Soybean Oil	Y2301	9,476.0	+1.89%	380,983	468,128
Rapeseed Oil	OI301	11,260.0	+1.45%	205,567	183,502
Nickel	NI2211	182,180.0	+1.4%	66,328	56,699
<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>
Fuel Oil	FU2301	2,740.0	-2.66%	348,458	475,417
Ethynylbenzene	EB2211	8,255.0	-2.33%	138,735	156,063
Corn Starch	CS2211	2,865.0	-1.82%	130,495	207,655

**Commodities (night session):**

\* Global crude oil price closed down collectively. November NYMEX contract down 2.52% to closed at \$87.10/b, December Brent contract down 1.99% to closed at \$92.41/b.

\* Precious metals closed mixed. COMEX gold contract down 0.35% to closed at \$1680.1/oz. SHFE gold active contract up 0.35% to closed at 394.00 yuan/gram.

\* Metals closed up mostly, LME aluminum up 4.83%, LME nickel up 3.17%, LME lead up 1.61%. SHFE nickel up 1.40%, SHFE zinc up 0.75%, SHFE tin down 0.63%.

\* Commodity futures closed down mostly. Energy & chemistry futures saw a weak performance, fuel oil down 2.66%, EB down 2.33%, PVC down 1.39%, LLDPE down 1.37%, polyester staple fiber down 1.14%. Black series closed up collectively, hot-rolled coil up 1.01%. Agricultural products closed up mostly, soybean oil up 1.89%, rapeseed oil up 1.45%.

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