

DZ20221014

#### Covid

\*National Health Commission said to insist general covid-control strategy in prevention of external imports and domestic rebound as well as dynamic covid-zero.

#### Financials

\*PBoC said to promote issuance and revision of a batch of financial legislation projects including Financial Stability Law.

#### Industrial Economy

\*National Energy Administration disclosed data showing social power consumption in Jan-Sept of 6.49tn kWh, up 4% y/y and in Sept of 709.2bn kWh, up 0.9%, mainly dragged down by consumption in tertiary industry, which down 4.6% y/y.

#### Co Focus

\*Fuyao Glass (600660 CH) clarified rumors suggesting its entry into food industry as untrue.

#### Market

\*According to incomplete statistics that around a thousand of private funds and their staffs have subscribed self-owned products since Sept in total amount of cny 5bn.

#### Oct 13th Block Trade

##### \*Block Trade Info

##### \*Discount

- Enpower Electric Co.(300681 CH) saw 2 block trades worth 148mn at 38.64 yuan per share, 19.7 discount from last closing.
- Develop Advanced Manufacturing Co.(688377 CH) saw 3 block trades worth 49mn at 30.02 yuan per share, 25.12 discount from last closing.
- Haitian Flavouring and Food (603288 CH) saw 4 block trades worth 70mn at 67.95 yuan per share, 9.82 discount from last closing.
- Huahai Pharmaceutical (600521 CH) saw 1 block trade worth 80mn at 16.1 yuan per share, 12.12 discount from last closing.
- S.C New Energy Tech(300724 CH) saw 6 block trades worth 204mn at 107.47 yuan per share, 10.74 discount from last closing.
- King Explorer (002917 CH) saw 5 block trades worth 33mn at 9.35 yuan per share, 14.06 discount from last closing.

##### \*Flat

- Yizumi Precision (300415 CH) saw 2 block trade worth 89mn at 19.84 yuan per share, 0.00 discount from last closing.
- Oriental Yuhong (002271 CH) saw 10 block trades worth 74mn at 24.8 yuan per share, 0.00 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4458 trillion	<b>Total Short Selling Balance</b>	98.3billion
<b>SH Margin Balance</b>	0.7724 trillion	<b>SH Short Selling Balance</b>	63.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600519	750mio	600010	7.41mio
600036	189mio	601916	5.19mio
600418	179mio	601228	1.98mio
600536	110mio	600027	1.63mio
600438	82mio	600325	1.47mio
<b>SZ Margin Balance</b>	0.6734 trillion	<b>SZ Short Selling Balance</b>	34.6 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002049	138mio	002195	1.68mio
000831	97mio	002506	1.6mio
000792	73mio	000875	1.33mio
000001	71mio	000100	1.26mio
000983	69mio	000009	1.24mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-5.5		Northbound Net Cash Flow	-2.6	
Southbound Net Cash Flow	+2.9		Southbound Net Cash Flow	+2.1	
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
300450	347	4.66	600519	1304	0.59
603501	178	1.97	300750	601	0.69
600188	177	1.19	000858	431	0.71
002050	158	1.96	600900	340	0.64
002142	125	0.62	600036	337	0.53

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	89,843	-20,091	50,270	-7,699	51,877	-8,363
IF2212	28,883	-4,836	49,876	694	63,309	710
IF2303	6,512	-1,644	18,306	-280	21,370	-326

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	58,947	-7,901	37,528	-3,311	45,669	-4,073
IH2212	24,970	-2,237	34,505	-965	49,633	-775
IH2303	6,247	-535	11,834	210	14,496	204
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	90,258	-29,829	70,715	-8,836	67,013	-9,048
IC2211	14,846	-370	16,833	1,675	17,273	834
IC2212	30,591	-11,058	115,926	-1,892	115,420	-1,494
IC2303	9,384	-2,728	65,782	-152	63,793	-216
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	59,035	-16,557	29,973	-2,956	30,133	-3,130
IM2212	27,768	-1,573	24,256	1,260	27,264	1,066
IM2303	10,514	-4,221	19,456	-101	19,920	282

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	147767	-95425	58141	-1563	68993	-866
IO2211	26237	26237	22946	22946	24428	24428
IO2212	8378	-6964	25681	747	28498	919
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	130017	-12507	28495	-578	34033	-618

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	83,615	-20,404	52,727	374	52,897	13
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	85,239	-43,185	100,797	-1,673	103,218	-684
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	100,360	-51,161	146,845	887	151,869	1,739
T2303	9,237	-3,284	10,462	825	11,568	771

**\*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>
Stainless Steel	SS2211	16,830.0	+2.59%	57,297	60,135
Low Sulfur Fuel Oil	LU2301	4,772.0	+1.25%	61,033	67,229
Polyester Staple Fiber	PF211	7,374.0	+1.24%	81,397	49,482
<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>
LPG	PG2211	4,997.0	-1.75%	51,753	61,302
TSR 20	NR2212	9,645.0	-1.73%	14,548	47,724
Bleached Softwood Kraft Pulp	SP2301	6,730.0	-1.52%	87,015	189,538

**Commodities (night session):**

\* Global crude oil price closed up collectively. November NYMEX contract up 2.25% to closed at \$89.23/b, December Brent contract up 2.44% to closed at \$94.71/b.

\* Precious metals closed down collectively. COMEX gold contract down 0.27% to closed at \$1672.9/oz. SHFE gold active contract down 0.10% to closed at 392.70 yuan/gram.

\* Metals closed up collectively, LME aluminum up 2.04%, LME tin up 1.69%, LME copper up 1.27%, LME zinc up 1.13%. SHFE nickel up 1.16%, SHFE aluminum up 1.01%, SHFE copper up 0.72%.

\* Commodity futures closed down mostly. Energy & chemistry futures saw a weak performance, LPG down 1.75%, TSR20 down 1.73%, bleached softwood kraft pulp down 1.52%, PP down 1.51%, fuel oil down 1.31%, LLDPE down 1.3%. Black series closed down mostly, iron ore down 1.42%. Agricultural products closed mixed, soybean meal up 0.95%, RBD palm olein down 1.17%.

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