

DZ20221018

#### Financials

\*Premier Li Keqiang said Chinese economy saw steady trend up with policies in stabilizing economy to be deeply implemented and to maintain economic operation at reasonable range.

\*14 local asset management institutions announced to purchase self-owned equity funds today in total of cny 1.25bn.

#### Industrial Economy

\*The 14th AirShow to be held from Nov 8th to 13th with a batch of high-end fine products to be released.

\*Ministry of Agriculture, National Rural Revitalization Bureau and National Development Bank signed strategic cooperation contract of financial service on rural revitalization which aims to expand rural effective investment with increasing credit supports on key and weak fields to better serve real economy.

#### Co Focus

\*China Eastern Airline plans to resume multiple international routes from end-Oct to 42 per week.

#### Oct 17th Block Trade

##### \*Block Trade Info

##### \*Discount

- Zhuhai CosMX Battery Co.(688772 CH) saw 19 block trades worth 167mn at 18.41 yuan per share, 6.48 discount from last closing.

- Intco Recycling Resources (688087 CH) saw 1 block trade worth 25mn at 45.33 yuan per share, 1.99 discount from last closing.

- Sinexcel Electric Co.(300693 CH) saw 4 block trades worth 79mn at 41.14 yuan per share, 10.17 discount from last closing.

- Sunner Development Co. (002299 CH) saw 7 block trades worth 53mn at 21.26 yuan per share, 5.97 discount from last closing.

- Amlogic Co. (688099 CH) saw 10 block trades worth 73mn at 57.64 yuan per share, 7.00 discount from last closing.

##### \*Flat

- China Yangtze Power Co. (605208 CH) saw 1 block trade worth 33mn at 22.76 yuan per share, 0.00 discount from last closing.

- Eve Energy Co. (300014 CH) saw 2 block trades worth 39mn at 91.49 yuan per share, 0.00 discount from last closing.

##### \*Premium

- Linglong Tyre Co. (601966 CH) saw 2 block trades worth 90mn at 18.7 yuan per share, 0.75 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4463 trillion	<b>Total Short Selling Balance</b>	102.4billion
<b>SH Margin Balance</b>	0.7734 trillion	<b>SH Short Selling Balance</b>	66.4 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600418	471mio	600010	11.18mio
601888	131mio	688772	5.86mio
603185	128mio	688387	2.85mio
688617	107mio	600157	2.68mio
600438	81mio	600863	2.19mio
<b>SZ Margin Balance</b>	0.6730 trillion	<b>SZ Short Selling Balance</b>	36 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300363	181mio	002506	3.19mio
300760	166mio	002258	2.99mio
000002	102mio	002939	2.65mio
300750	102mio	000100	2.3mio
000625	100mio	002631	1.82mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.0		Northbound Net Cash Flow	-1.4	
Southbound Net Cash Flow	+2.8		Southbound Net Cash Flow	+2.8	
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
603259	209	1.01	600519	1274	0.58
601225	171	0.81	688599	350	3.78
000725	168	1.3	600276	337	1.39
000100	151	2.75	601012	307	0.79
688122	136	2.56	000568	297	0.96

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	74,173	-19,514	40,443	-8,300	41,521	-7,162
IF2211	13,336	161	10,832	1,761	12,618	1,839
IF2212	24,677	-4,251	49,958	1,463	64,013	1,375

IF2303	6,911	-120	18,600	100	21,520	-330
<b>SSE 50 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IH2210	42,085	-25,719	29,895	-4,798	34,686	-5,720
IH2211	12,505	919	7,825	1,172	9,678	1,479
IH2212	28,352	6,000	38,429	3,026	52,823	2,830
IH2303	4,905	-1,372	11,835	-78	14,633	138
<b>CSI 500 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IC2210	79,652	-19,566	58,908	-9,956	54,295	-9,462
IC2211	20,058	2,969	23,095	3,525	23,682	3,901
IC2212	34,168	-4,953	117,139	-1,407	114,838	-2,156
IC2303	9,212	-2,070	66,263	339	64,323	-285
<b>CSI 1000 Index Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IM2210	48,499	-9,459	25,908	-2,155	25,755	-3,172
IM2211	12,556	2,559	8,248	1,557	8,904	1,635
IM2212	21,157	-1,593	23,676	1,305	26,616	1,102
IM2303	5,948	-2,800	18,898	-7	20,013	78

#### \*Index Options

Position of Top 20 members (Unit lots)						
<b>CSI 300 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
IO2210	120621	-88531	52275	-952	60711	-786
IO2211	24995	-18714	28554	2673	30320	3220
IO2212	6482	-8457	26865	521	29697	653
<b>CSI 1000 Index Options</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
MO2210	120137	-21358	29677	1046	35234	1100

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
<b>2-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TS2212	52,682	-28,933	53,436	697	54,534	1,002
<b>5-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TF2212	69,135	-27,622	102,425	-375	104,100	-8
<b>10-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
T2212	84,649	-41,396	148,713	1,077	150,156	521
T2303	7,711	-2,137	11,476	260	12,594	222

**\*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>
RBD Palm Olein	P2301	7,744.0	+0.57%	363,730	418,646
EG	EG2301	4,053.0	+0.45%	137,178	438,256
Cotton Yarn	CY301	20,810.0	+0.43%	2,562	3,111
<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>
Rapeseed Meal	RM301	3,088.0	-2.06%	238,526	465,835
Coking Coal	JM2301	2,068.0	-1.62%	19,813	64,678
Coke	J2301	2,674.0	-1.49%	9,986	39,746

**Commodities (night session):**

\* Global crude oil price closed up mostly. November NYMEX contract up 0.07% to closed at \$85.67/b, December Brent contract up 0.38% to closed at \$91.98/b. INE crude oil active contract down 0.31% to 668.7yuan/b. Investors sought to take advantage of low value after huge decrease of NYMEX and Brent crude oil contracts last week.

\* Precious metals closed mixed. COMEX gold contract up 0.4% to closed at \$ 1655.5/oz. SHFE gold active contract down 0.14% to closed at 390.20 yuan/gram. Downward movement of USD index and US treasury yield supported precious metals prices.

\* Metals closed down collectively, LME aluminum down 2.69%, LME zinc down 2.67%, LME nickel down 0.97%. SHFE aluminum down 1.35%, SHFE nickel down 1%, bonded copper down 0.99%.

\* Commodity futures closed down mostly. Energy & chemistry futures saw a weak performance, PVC down 1.41%, methanol down 1.37%, glass down 1.33%, natural rubber down 1.09%, LLDPE down 1.06%. Black series closed down collectively, coking coal down 1.62%, coke down 1.49%. Agricultural products closed mixed, rapeseed meal down 2.06%, soybean meal down 1.26%, rapeseed oil down 1.21%.

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