

DZ20211015

***Key points**

Overnight Market

*People.Cn, a state-owned media, reported that FUTU and Tiger Securities have risks in terms of user information security. As both of the companies are listed in the U.S. Market, Internet securities companies face new challenges as they use personal info in mainland China. FUTU and Tiger Securities responded that they would actively cooperate with the supervision, As of the close, FUTU Securities fell 12.41% and Tiger Securities fell 21.19%>

Industrial:

*President Xi Jinping proposed to speed up the formation of green low-carbon transportation mode and strengthen the construction of green infrastructure.

*President Xi Jinping proposed that the government should vigorously develop intelligent transportation and intelligent logistics, and promote the deep integration of new technologies such as big data, Internet, AI, and block chain with the transportation industry.

*Premier Li Keqiang pointed out that the government needs to actively implement the national strategy to deal with population aging and promote the high-quality development of aging undertakings and industries.

*The action plan for the revitalization of seed industry is about to be implemented, which proposes the implementation of actions such as the protection and utilization of germplasm resources and market purification, so as to raise the seed source security to a strategic height related to national security.

*The follow-up construction plan of China's space station will be announced, and the sky survey space telescope will be launched at the right time.

***Block Trade Info**

*Discount

- IMeik (300896,CH) saw 1 block trade worth 198.71 mn at 620.99 yuan per share, 3.00 discount from last closing.

- Bank of Jiangsu (600919,CH) saw 1 block trade worth 327.36 mn at 5.89 yuan per share, 1.83 discount from last closing.

*Flat

- KWEICHOW MOUTAI (600519,CH) saw 1 block trade worth 19.11 mn at 1911 yuan per share, flat from last closing.

- Ganfeng Lithium (002460,CH) saw 2 block trade worth 491.46 mn at 163.88 yuan per share, flat from last closing.

***Margin Trade**

Total Margin Balance 1.6944trillion		Total Short Selling Balance 160.3billion	
SH Margin Balance 0.8987 trillion		SH Short Selling Balance 105.0 billion	
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601888	197mio	601880	14.4mio
601600	135mio	601881	2.38mio
603259	118mio	601669	2.27mio
601899	115mio	688660	1.82mio
603517	111mio	601238	1.82mio
SZ Margin Balance 0.7957 trillion		SZ Short Selling Balance 60.2 billion	
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	359mio	002400	4.73mio
002230	221mio	002185	3.23mio
002610	176mio	002610	2.99mio
000519	174mio	000725	2.32mio
002129	145mio	000630	1.98mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	/		Northbound Net Cash Flow	/	
Southbound Net Cash Flow	/		Southbound Net Cash Flow	/	
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
/	/	/	/	/	/
/	/	/	/	/	/
/	/	/	/	/	/
/	/	/	/	/	/
/	/	/	/	/	/

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2110	65,788	-17,469	18,036	-13,871	18,378	-16,106
IF2111	50438	19690	32722	11497	36379	12143
IF2112	26,390	-1,795	54,835	1,484	66,901	1,173
IF2203	4,518	-77	22,078	584	22,507	343
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2110	37,358	-13,390	13,032	-7,931	13,621	-6,746
IH2111	30373	13367	18577	7415	19595	6681
IH2112	16,671	-3,876	27,012	342	34,505	-535
IH2203	3,916	-143	7,519	-65	10,414	194
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2110	68,897	-17,549	21,226	-21,377	20,274	-21,319
IC2111	55849	20152	47513	14341	49491	15057
IC2112	32,674	-4,850	79,232	125	92,320	617
IC2203	13,917	-3,360	56,476	1,041	65,075	1,191

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2110	140275	-32637	42184	1173	46678	-516
IO2111	45483	-9963	40747	2067	39054	2197

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2112	27,306	8,016	22,241	160	24,331	-316
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2112	33,061	-7,372	63,669	559	60,753	2,060
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2112	82,790	-16,332	122,639	1,239	122,627	-166

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Thermal coal	ZC2201	1,650	+5.32%	46,348	83,190
Coking coal	jm2201	3,531	+3.55%	32,615	113,102
Bonded copper	bc2112	69,590	+3.35%	18,642	8,165
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Paper pulp	sp2111	5,288	-4.93%	144,757	115,495
Methanol	MA2201	3,682	-2.85%	1,602,478	928,586
PVC	v2201	11,315	-2.50%	794,663	311,041

* As prices of crude oil, natural gas and coal has been rising rapidly, the re-inflation tends to come back. According to some market analysis, under the current wave of continuous decline of traditional energy inventory and rush purchase of natural gas and coals, the peak is still far to be reached.

* The November contract of WTI rose by 1.23%, quoted at \$81.43/barrel. Likewise, Brent Oil went 1.18% higher to \$84.16/barrel. According to the US EIA latest report, the crude oil inventory in Oklahoma had the largest decline since June.

* For the night session on Oct 13, black series rose strongly with thermal coal up by 5.32%, coking coal and coke futures both rose over 3%, while iron ore futures declined 1.1% and closed down. Regarding chemical and energy sector, EG rose by 2.68% leading the upside, LPG increased more than 2% as well, PTA slightly closed up with a 0.75% increase, while both methanol and PVC fell over 2% and closed down.

* LME metals mostly closed up with LME copper up 3.62% to \$10,000/ton, LME zinc rose by 3.76% to \$3,529.5/ton, LME nickel up by 2.42% to \$19,375 / ton, LME aluminum rose by 2.32% quoted at \$3,139/ton, LME tin increased by 2.23% to \$37,170 / ton, lead rose 2.43% to \$2,300/ton.

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