

DZ20220921

Financials

*PBoC monetary policy dept published article saying guidance of market interest rate decline in stability is effective and the real rate slightly lower than potential actual economic growth at reasonable level. PBoC will continue to carry forward market reform of rates, release potency of LPR reform, enhance supervision on deposit rate and to well play the adjustment role of rate leverage.

*Several fund companies have received questionnaire on sales behavior and incentive mechanism from supervisory department.

*603185 and 600557 to disclose Q3 results on Oct 10th, the first two listed companies in SSE market.

Industrial Economy

*Australian 6th round of lithium concentrate auction see record bid by 10% vs last round to 6988usd per ton, equivalent of cny 510k per ton and corresponding lithium salt to be used in market at earliest of Jan 2023.

Co Focus

*Sanan Optoelectronics (600703 CH) clarified rumors saying related officers been taken away from office for investigation as untrue.

Sep 20th Block Trade

*Block Trade Info

*Discount

- Dawning Info (603019 CH) saw 4 block trades worth 106mn at 23.1 yuan per share, 7.55 discount from last closing.
- Cimc Vehicles (301039 CH) saw 12 block trades worth 43mn at 7.5 yuan per share, 11.03 discount from last closing.
- Yonyou Network (600588 CH) saw 1 block trades worth 159mn at 18.1 yuan per share, 0.49 discount from last closing.
- Shanghai Ailu (301062 CH) saw 2 block trades worth 39mn at 6.15 yuan per share, 22.93 discount from last closing.
- CMOC Group (603993 CH) saw 2 block trades worth 778mn at 4.89 yuan per share, 0.2 discount from last closing.
- S.C New Energy Tech (603993 CH) saw 9 block trades worth 67mn at 101.47 yuan per share, 11.58 discount from last closing.
- Develop Advanced Manufacturing (688377 CH) saw 5 block trades worth 72mn at 32.39 yuan per share, 24.83 discount from last closing.

*Premium

- Cngr Advanced Material Co. (300919 CH) saw 1 block trade worth 191mn at 91.2 yuan per share, 1.9 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4858 trillion	Total Short Selling Balance	104.5 billion
SH Margin Balance	0.7923 trillion	SH Short Selling Balance	67.7billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600030	178mio	601916	4.85mio
600036	148mio	603019	3.07mio
601318	119mio	600036	3.06mio
600438	113mio	600879	1.77mio
603501	109mio	601919	1.67mio
SZ Margin Balance	0.6934 trillion	SZ Short Selling Balance	36.8 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002415	187mio	002610	7.59mio
000333	143mio	000629	2.41mio
300274	127mio	000333	1.19mio
000983	95.6mio	000025	1.03mio
000792	81 mio	000540	0.94mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.7		Northbound Net Cash Flow	+0.16	
Southbound Net Cash Flow	+0.65		Southbound Net Cash Flow	+1.1	
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
002466	1060	6.81	300750	420	0.51
000651	265	1.38	002594	370	1.17
000333	199	0.53	300274	327	2.65
000002	173	0.98	002714	280	1.29
002240	168	4.68	300760	278	0.78

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	67,002	-13,764	50,147	-2,344	54,069	-3,163
IF2212	16,621	-4,703	47,060	-252	60,547	-349
IF2303	4,362	-1,020	15,360	310	18,007	317

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	39,247	-12,516	39,549	-1,265	50,066	-1,100
IH2212	11,351	-7,828	32,635	-336	45,338	-197
IH2303	2,582	-1,080	9,503	-70	11,070	99
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	78,046	-19,649	79,239	-3,839	76,822	-4,855
IC2212	33,015	-8,089	119,507	-1,048	119,075	-1,614
IC2303	10,741	-4,210	60,058	-94	57,675	-104
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	56,396	-5,067	30,773	-667	31,984	-2,074
IM2212	21,890	-1,224	18,955	-259	21,086	165
IM2303	5,741	-3,294	13,937	-143	14,006	-105

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	75605	-32183	50831	2822	53839	2572
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	69734	-18275	19875	722	22798	797

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	84,779	-10,324	48,387	1,128	49,013	-1
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	96,337	9,641	107,371	952	106,772	382
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	106,642	7,570	148,511	2,156	153,068	3,205

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2210	180,790.0	+1.76%	71,757	28,843
Nickel	NI2210	196,850.0	+1.26%	67,037	71,754

No.2 Soybeans	B2210	5,306.0	+1.12%	15,018	14,953
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2301	695.0	-2.11%	278,368	749,412
Bleached Softwood Kraft Pulp	SP2301	6,800.0	-1.71%	108,800	231,654
Ethynylbenzene	EB2210	9,002.0	-1.42%	135,002	152,008

Commodities (night session):

* Global crude oil price closed down mostly. November NYMEX contract down 1.24% to closed at \$84.30/b, December Brent contract down 1.13% to closed at \$90.96/b. INE crude oil active contract up 0.69% to 640.3 yuan/b. Hawkish interest rate hikes by US and Euro central banks and resultant economy downward pressure dragged oil price down.

* Precious metals closed down collectively. COMEX gold contract down 0.3% to closed at \$1673.2/oz. SHFE gold active contract down 0.07% to closed at 385.18 yuan/gram. Strong performance of USD and US treasury yield generated pressure on gold price.

* Metals closed mixed, LME tin up 1.1%, LME nickel up 1.08%, LME lead down 0.66%, LME zinc down 0.53%. SHFE tin up 1.76%, SHFE nickel up 1.26%, SHFE lead up 0.37%, SHFE aluminum down 0.8%.

* Commodity futures closed down mostly. Energy & chemistry futures saw a weak performance, bleached softwood kraft pulp down 1.71%, EB down 1.42%, fuel oil down 1.34%, TSR 20 down 1.14%, glass down 1.07%, PVC down 0.96%. Black series closed down collectively, iron ore down 2.11%, coking coal down 1.3%. Agricultural products closed mixed, No.2 soybeans up 1.12%.

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