

DZ20220926

Financials

* PBoC issued 2022 RMB global report which said to promote opening-up and transformation of financial market to comprehensive system type with liquidity of RMB financial asset to be improved. China has abundant room for monetary policy with multiple favorable conditions left to maintain economic operation within reasonable range, help accelerating RMB globalization.

Industrial Economy

* Several banks and fund companies are getting system prepared for personal pension fund with joint test completed by some banks and funds started from aspects of production, system and investor education.

* CBIRC said when introducing risk prevention in key fields that financial bubble trend of property industry been substantially reversed.

* Presale units of iPhone14 series in 7 days after issuance on Tmall platform up 7% vs iPhone 13 series with sales up 17% y/y. Version wise, presale of standard version down 70% y/y while pro series up 56% y/y.

Co Focus

* Gree Electric jointly set up Guangdong pre-made food equipment industry development union with Guolian Aquatic and JD Logistics, Securities Journal reported.

Sep 23rd Block Trade

*Block Trade Info

*Discount

- Xiamen Intretech Inc. (002925 CH) saw 1 block trade worth 103mn at 16.79 yuan per share, 10.07 discount from last closing.
- Yulong Gold Co. (601028 CH) saw 3 block trades worth 57mn at 22.5 yuan per share, 0.97 discount from last closing.
- Rainbow Digital (002419 CH) saw 6 block trades worth 22mn at 5.52 yuan per share, 12.24 discount from last closing.
- Visual China (000681 CH) saw 3 block trades worth 99mn at 10.21 yuan per share, 6.16 discount from last closing.

-Premium

- Zhongyuan Huadian Sci & Tech (300018 CH) saw 5 block trades worth 82mn at 8.52 yuan per share, 25.29 premium from last closing.
- Aluminum of China (601600 CH) saw 1 block trade worth 883mn at 4.43 yuan per share, 0.68 premium from last closing.
- Oriental Yuhong (002271 CH) saw 4 block trades worth 56mn at 27.35 yuan per share, 0.04 premium from last closing.
- SAIC Motor (600104 CH) saw 1 block trade worth 1060mn at 14.78 yuan per share, 0.07 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4771 trillion	Total Short Selling Balance	102.1 billion
SH Margin Balance	0.7872 trillion	SH Short Selling Balance	66.4billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688063	103mio	512170	11mio
603501	53.7mio	512880	5.91mio
600348	51.2mio	601916	5.79mio
600563	35mio	688779	4.78mio
512100	31mio	515250	3.4mio
SZ Margin Balance	0.6898 trillion	SZ Short Selling Balance	35.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002415	126mio	002489	1.81mio
300274	79mio	002044	1.68mio
300014	72mio	000629	1.63mio
002056	64mio	002568	1.09mio
002027	56mio	000685	0.92mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-0.7		Northbound Net Cash Flow	+1.2	
Southbound Net Cash Flow	+1.6		Southbound Net Cash Flow	+1.2	
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	253	0.31	600519	346	0.15
002371	175	1.2	300274	160	1.25
601728	147	1.99	688599	128	1.45
601288	143	0.17	002812	128	0.98
688187	138	11.78	600030	119	0.57

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	106,659	30,117	58,847	8,857	62,243	8,156
IF2212	27,489	7,628	48,776	2,237	62,162	2,421
IF2303	6,239	1,091	16,562	610	19,094	654

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	63,891	12,086	41,742	2,182	50,565	1,812
IH2212	21,130	3,532	33,278	1,003	46,391	976
IH2303	5,573	1,404	10,886	841	12,992	780
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	110,645	32,837	87,399	9,294	84,786	9,873
IC2212	40,341	14,695	119,610	3,103	119,546	3,459
IC2303	12,428	3,804	62,299	1,421	60,223	1,661
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	81,483	22,045	35,206	4,723	36,047	5,637
IM2212	23,739	4,831	19,859	812	22,519	1,140
IM2303	11,186	605	17,155	1,168	16,576	885

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	162078	44342	55197	1820	60835	1859
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	118256	37959	21789	98	25467	685

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	79,299	-19,050	49,355	125	50,982	-333
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	75,723	-7,174	108,926	375	105,741	-2,225
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	127,315	31,701	144,775	-840	150,521	-1,724
T2303	2,621	338	9,187	243	9,883	239

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.2 Soybeans	B2210	5,474.0	+0.68%	14,633	9,090
Soda Ash	SA301	2,417.0	+0.67%	575,528	605,419
Lead	PB2210	14,975.0	+0.4%	25,938	28,622
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Tin	SN2210	175,790.0	-4.61%	53,122	29,143
Fuel Oil	FU2301	2,715.0	-4.3%	574,320	461,493
Crude Oil	SC2211	629.0	-4.09%	105,618	35,381

Commodities (night session):

* Global crude oil price closed down collectively. November NYMEX contract down 4.86% to closed at \$79.43/b, December Brent contract down 4.17% to closed at \$85.80/b. INE crude oil active contract down 4.09% to 629.0 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 1.75% to closed at \$1651.7/oz. SHFE gold active contract down 0.73% to closed at 384.74 yuan/gram.

* Metals closed down collectively, LME tin down 6.51%, LME nickel down 4.81%, LME copper down 3.07%, LME zinc down 2.86%. SHFE tin down 4.61%, SHFE nickel down 2.65%, bonded copper down 2.38%, SHFE copper down 1.98%.

* Commodity futures closed down collectively. Energy & chemistry futures saw a weak performance, fuel oil down 4.3%, PTA down 2.82%, methanol down 2.45%, polyester staple fiber down 2.1%, bitumen down 2.05%. Black series went down collectively, coke down 1.47%, coking coal down 1.45%, iron ore down 1.18%, hot-rolled coil down 0.92%. Agricultural products closed down mostly, RBD palm olein down 3.44%, cotton down 3.25%, soybean oil down 2.19%, cotton yarn down 2.07%, sugar down 1.31%.

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