

DZ20221019

#### Financials

\*The phase 5 USD fund of Vertex Venture saw scale over USD 500mio and 90% will be invested in China, according to China Securities Journal.

#### Industrial Economy

\*MIIT said to promote high-quality development of PV with fusion innovation and to enhance public service security as well as deepen international cooperation

\*Shanxi province vows to ensure national energy safety and coal supply. Data shows coal production in Shanxi in Jan-Sept of 977mio ton, up 10.5% y/y with 92.35bn KWh power delivered, up 12.7% y/y.

\*Several property firms are pushing forward 2nd round of credit enhanced bond financing, Seazen holding for instance, to issue CNY 1.5bn.

#### Oct 17th Block Trade

##### \*Block Trade Info

##### \*Discount

- Jonjee Hi-Tech (600872 CH) saw 3 block trades worth 314mn at 28.4 yuan per share, 9.9 discount from last closing.

- Montage Technology Co. (688008 CH) saw 10 block trades worth 34mn at 45.23 yuan per share, 3.52 discount from last closing.

- Kede Numerical Control (688305 CH) saw 3 block trades worth 18mn at 92.34 yuan per share, 1.97 discount from last closing.

- Haitian Flavouring and Food (603288 CH) saw 2 block trades worth 19mn at 71.55 yuan per share, 5.51 discount from last closing.

##### \*Flat

- Zijin Mining Group (601899 CH) saw 2 block trades worth 25mn at 8 yuan per share, 0.00 discount from last closing.

- Cofco Capital Holdings (002423 CH) saw 1 block trade worth 120mn at 6.33 yuan per share, 0.00 discount from last closing.

- Sanan Optoelectronics(600703 CH) saw 2 block trades worth 27mn at 18.51 yuan per share, 0.00 discount from last closing.

- Hanrui Cobalt (300618 CH) saw 3 block trades worth 21mn at 45.05 yuan per share, 0.00 discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4485 trillion	<b>Total Short Selling Balance</b>	104.4billion
<b>SH Margin Balance</b>	0.7740 trillion	<b>SH Short Selling Balance</b>	67.5 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601012	117mio	603658	2.31mio
600519	116mio	688351	2.14mio
601318	99mio	600863	1.69mio
688031	93mio	601166	1.05mio
603799	85mio	601222	0.92mio
<b>SZ Margin Balance</b>	0.6745 trillion	<b>SZ Short Selling Balance</b>	36.9 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
300750	224mio	002301	6.2mio
000009	194mio	000625	3.11mio
000100	123mio	000009	2.32mio
000001	120mio	002389	1.53mio
002056	120mio	300124	1.37mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.9		Northbound Net Cash Flow	-1.8	
Southbound Net Cash Flow	+1.9		Southbound Net Cash Flow	+3.3	
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
002594	404	1.33	600519	865	0.4
600276	220	0.87	601318	258	0.57
600048	174	0.85	601012	211	0.55
300068	134	7.55	002518	203	7.29
002049	132	1.02	600887	194	0.93

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	76,471	2,607	37,313	-2,314	38,333	-3,188
IF2211	22,622	10,075	16,185	5,693	18,170	5,753
IF2212	31,763	8,144	51,366	3,157	65,655	1,890
IF2303	8,851	2,686	19,786	1,186	22,752	1,232

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	45,230	3,977	28,008	-1,847	32,521	-1,908
IH2211	15,519	3,238	10,962	3,222	13,361	3,738
IH2212	22,187	-4,545	38,839	413	53,211	558
IH2303	4,595	-2	12,059	281	14,959	339
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	81,345	1,750	52,060	-6,314	47,615	-6,391
IC2211	29,324	10,161	30,318	7,279	30,175	6,578
IC2212	32,234	-1,146	118,667	1,651	114,748	-90
IC2303	10,486	1,778	67,292	1,582	65,012	689
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	45,657	-2,223	23,181	-2,505	22,566	-3,001
IM2211	16,056	3,852	10,467	2,370	11,252	2,565
IM2212	21,231	527	24,176	771	26,281	-335
IM2303	5,956	354	18,790	-108	19,923	-90

#### \*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	135752	16355	50186	-2009	58852	-1859
IO2211	28996	4517	31896	3392	33194	2874
IO2212	9295	2971	27143	290	30006	348
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	122625	3280	29173	-504	35236	127

#### \*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	66,579	14,480	54,646	1,210	56,012	1,499
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	81,966	13,832	104,207	1,782	105,390	1,290
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	87,419	3,648	150,097	1,384	152,982	2,952
T2303	6,702	-924	11,589	120	12,667	73

**\*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>
LPG	PG2211	5,034.0	+2.32%	53,041	50,284
RBD Palm Olein	P2301	8,008.0	+2.19%	384,231	449,759
Nickel	NI2211	182,470.0	+1.55%	57,385	50,457
<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>
Low Sulfur Fuel Oil	LU2301	4,603.0	-3.72%	92,924	74,330
Crude Oil	SC2212	658.8	-1.95%	101,008	31,460
Cotton Yarn	CY301	20,400.0	-1.85%	2,461	3,082

**Commodities (night session):**

\* Global crude oil price closed down collectively. November NYMEX contract down 2.02% to closed at \$82.82/b, December Brent contract down 0.94% to closed at \$90.76/b. INE crude oil active contract down 1.95% to 658.8 yuan/b. Oil prices went down due to lower demand expectation and increase of US supply.

\* Precious metals closed down collectively. COMEX gold contract down 0.39% to closed at \$ 1657.5/oz. SHFE gold active contract down 0.08% to closed at 390.98 yuan/gram.

\* Metals closed mixed. LME aluminum down 2.2%, LME copper down 1.52%, LME nickel up 1.25%, LME zinc up 0.61%. Bonded copper down 1.23%, SHFE copper down 1.07%, SHFE nickel up 1.55%.

\* Commodity futures closed down mostly. Energy & chemistry futures saw a weak performance, EB down 1.79%, polyester staple fiber down 1.16%, MEG down 1.14%, PTA down 0.92%. Black series closed mixed, iron ore up 0.15%, hot-rolled coil up 0.11%, coking coal down 0.15%. Agricultural products went down mostly, cotton yarn down 1.85%, soybean meal down 1.49%, No.2 soybeans down 1.45%, cotton down 1.36%, rapeseed meal down 1.14%.

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