

DZ20221021

Financials

*China Securities Finance Corporation Limited decided to adjust down fee rate of margin trading by 40bps and rate set for 182-day to 7-day of 2.1%-2.6% respectively.

Industrial Economy

*Sichuan Yibin city issued opinions to speed up high quality development of baijiu industry which aimed to achieve operation income and profit doubled by 2026 to cny 200bn and 60bn respectively. Meanwhile, corporate structure to be optimized with 1 firm in hundreds of billions of scale to be cultivated by 2026.

*NDRC suggest large breeding firms to maintain normal pace of livestock delivery for stable hog price and market operation and no intentional or grouped-up price lift allowed.

*CSRC allows for firms involved in real estate business while not as main business to finance in A-shr market under premise of fund raised will not be invested in real estate business, China Securities Journal reported.

*4 STAR ETFs focus on chips and new materials will be listed on Oct 26th.

*China new generation “artificial sun” saw breakthrough progress with current plasma exceeded 1mio ampere, new operation record of controllable nuclear fusion equipment.

Oct 20th Block Trade

*Block Trade Info

*Discount

- Marubi Biotechnology Co. (603983 CH) saw 8 block trades worth 32mn at 24.63yuan per share, 13.61 discount from last closing.

- Digital China (000034 CH) saw 6 block trades worth 45mn at 20.28 yuan per share, 10.27 discount from last closing.

- Meinian Healthcare Holdings Co. (002044 CH) saw 3 block trades worth 7mn at 3.98 yuan per share, 7.44 discount from last closing.

- Guomai Tech (002093 CH) saw 2 block trades worth 91mn at 9.81 yuan per share, 5.79 discount from last closing.

*Flat

- Rongsheng Petrochemical Co. (002493 CH) saw 3 block trades worth 117mn at 11.47 yuan per share, 1.30 discount from last closing.

- Eyebright Medical Tech (688050 CH) saw 2 block trade worth 31mn at 208.78 yuan per share, 0.00 discount from last closing.

*Premium

- Midea Group Co. (000333 CH) saw 4 block trades worth 43mn at 45.78 yuan per share, 3.16 premium from last closing.

- Haier Smart Home Co. (600690 CH) saw 2 block trades worth 15mn at 23.51 yuan per share, 0.56 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4509 trillion	Total Short Selling Balance	104.8billion
SH Margin Balance	0.7763 trillion	SH Short Selling Balance	68.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600887	190mio	601988	5.61mio
600536	135mio	688772	3.4mio
601369	96mio	600010	2.07mio
600276	89mio	688008	2.01mio
601689	84mio	601369	1.53mio
SZ Margin Balance	0.6747 trillion	SZ Short Selling Balance	36.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002093	187mio	000725	1.9mio
002714	123mio	002258	1.27mio
002020	104mio	002489	1.22mio
000651	96mio	002195	1.12mio
002001	62mio	000009	1.11mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-3.7		Northbound Net Cash Flow	-2.5	
Southbound Net Cash Flow	+3.7		Southbound Net Cash Flow	+3.4	
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
002050	203	2.62	600519	1155	0.56
000725	177	1.35	600887	730	3.58
300463	151	15.12	601888	670	1.91
300763	142	2.29	002812	495	3.86
600905	140	2.77	000651	481	2.76

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2210	61,477	-9,214	19,341	-7,945	20,289	-7,673
IF2211	67,255	35,707	36,966	15,805	39,395	16,392
IF2212	33,655	926	54,291	1,184	68,947	1,370
IF2303	9,394	257	20,653	1,323	23,395	981

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2210	42,470	-4,000	14,202	-9,591	16,262	-10,364
IH2211	44,719	20,286	23,509	9,312	27,797	10,424
IH2212	28,460	-3,391	39,023	-71	54,808	465
IH2303	7,872	1,578	12,578	537	16,051	691
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2210	68,958	-2,585	25,002	-14,021	23,534	-10,955
IC2211	84,222	48,619	60,697	22,206	58,377	22,060
IC2212	47,795	18,047	125,754	7,296	121,754	6,842
IC2303	12,403	2,021	68,794	1,044	66,143	1,109
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2210	42,554	-3,070	13,074	-4,956	12,353	-5,124
IM2211	56,566	33,286	26,587	12,069	28,150	12,569
IM2212	41,796	22,194	27,764	4,554	30,104	3,981
IM2303	13,274	5,180	19,829	1,437	20,658	1,104

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2210	202682	51899	48528	-1341	57788	-2709
IO2211	69277	24126	41448	4611	42304	4806
IO2212	12870	712	27286	449	31009	789
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2210	199565	88005	25480	-2572	31362	-3029
MO2211	50119	31324	17016	871	18579	1430

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	66,043	16,753	56,877	1,450	57,904	1,996
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	104,656	31,009	105,337	-696	106,354	-517
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	119,627	36,226	151,491	-430	155,236	-24
T2303	12,844	3,833	12,404	389	13,466	200

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Polyester Staple Fiber	PF212	7,200.0	+2.1%	158,254	307,988
Bonded Copper	BC2212	55,740.0	+1.92%	6,989	7,641
Zinc	ZN2211	25,585.0	+1.89%	97,256	127,189
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Rapeseed Oil	OI301	11,190.0	-1.11%	211,938	198,072
No.1 Soybeans	A2301	5,639.0	-0.83%	56,990	158,205
Cotton Yarn	CY301	20,095.0	-0.5%	1,953	3,584

Commodities (night session):

* Global crude oil price closed up collectively. November NYMEX contract up 0.59% to closed at \$85.02/b, December Brent contract up 0.32% to closed at \$92.71/b. INE crude oil active contract up 0.34% to 669.5 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.1% to closed at \$1632.5/oz. SHFE gold active contract down 0.07% to closed at 388.60 yuan/gram.

* Metals closed up mostly, LME aluminum up 2.14%, LME copper up 2%, LME zinc up 1.98%, LME nickel up 1.16%, LME tin up 0.71%. LME lead down 0.35% on the contrast. Bonded copper up 1.92%, SHFE zinc up 1.89%, SHFE copper up 1.69%, SHFE aluminum up 1.60%.

* Commodity futures closed up mostly. Energy & chemistry futures saw a mixed performance, polyester staple fiber up 2.1%, MEG up 1.17%, EB up 0.91%. Black series closed up collectively, iron ore up 1.04%, coking coal up 1.04%. Agricultural products closed mixed, soybean meal up 1.55%, rapeseed meal up 1.12%, rapeseed oil up 1.11%.

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