

DZ20221027

Industrial Economy

*CAICT: China mobile phone delivery in Aug of 18.98mio units, down 21.9% y/y and 5G mobile phones contributed 14.27mio units, down 19.3% y/y, accounting for 75.2% of total delivery.

*Merchant CSI baijiu index fund, the largest baijiu fund in A-shr mkt eased subscription limit from cny 200k to 1mio and cny 100k to 500k for A/C types respectively after 9 months, China Securities Journal reported.

*Shanghai Science Technology Committee and 5 other departments jointly issued plan in supporting carbon peak and neutral which aims to form up related innovation system by 2025 with 100 low carbon key tech breakthrough achieve in fields like energy, industry, construction and transportation and 10 major demonstration projects built up.

Co Focus

*Muyuan (002714 CH) said in response to market concerns of liquidity risk that company is under normal operation.

Oct 26th Block Trade

*Block Trade Info

*Discount

- Botanee Bio-Tech (300957 CH) saw 9 block trades worth 200mn at 135.84yuan per share, 17.24 discount from last closing.

- Sunoren Solar Tech (603105 CH) saw 7 block trades worth 17mn at 13.34 yuan per share, 10.71 discount from last closing.

- GCL Energy Tech (002015 CH) saw 9 block trades worth 271mn at 13.58 yuan per share, 1.08 discount from last closing.

- Rayitek Hi-Tech (688332 CH) saw 6 block trades worth 21mn at 20.91 yuan per share, 9.47 discount from last closing.

- Montage Tech (688008 CH) saw 10 block trades worth 44mn at 48.93 yuan per share, 6.5 discount from last closing.

*Flat

- ORG Techn Co. (002701 CH) saw 1 block trade worth 33mn at 4.84yuan per share, 0.00 discount from last closing.

- BAIC BluePark (600733 CH) saw 3 block trades worth 91mn at 6.3 yuan per share, 0.00 discount from last closing.

*Premium

- Montage Tech (002517 CH) saw 3 block trades worth 333mn at 6.34 yuan per share, 3.31 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4667 trillion	Total Short Selling Balance	104.9billion
SH Margin Balance	0.7740 trillion	SH Short Selling Balance	67.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
688599	107mio	601916	14.17mio
600818	76mio	600157	4.65mio
601868	74mio	600010	2.98mio
600732	58mio	601991	2.9mio
60536	51mio	601162	2.78mio
SZ Margin Balance	0.6730 trillion	SZ Short Selling Balance	36.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002093	100mio	000066	4.18mio
300274	89mio	002939	1.65mio
300059	63mio	000656	1.18mio
000728	60mio	002500	1.1mio
002156	47mio	301078	1.03mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.15		Northbound Net Cash Flow	+3.3	
Southbound Net Cash Flow	+3.0		Southbound Net Cash Flow	+2.0	
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
300059	333	1.93	600519	972	0.52
002466	267	1.90	300750	554	0.7
601088	245	0.5	601318	438	1.07
601012	222	0.6	603259	431	2.3
601225	218	1.08	000001	363	1.76

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2211	109,078	-9,606	47,590	-3,379	51,250	-3,088
IF2212	38,435	-3,587	54,005	-366	69,472	-1,282
IF2303	12,454	304	22,504	736	25,335	617

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2211	74,796	-258	32,882	-396	37,849	574
IH2212	38,473	3,351	39,835	-321	55,064	-1,027
IH2303	10,637	2,473	13,851	574	16,670	270
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2211	111,357	-6,489	72,867	-5,068	69,766	-4,125
IC2212	44,374	-3,196	121,663	-2,224	118,566	-2,165
IC2303	12,435	-2,850	67,946	-218	65,549	-6
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2211	87,954	10,997	34,980	3,176	37,183	3,933
IM2212	40,641	8,674	30,325	5,459	32,161	4,704
IM2303	19,263	8,374	20,256	1,974	21,416	2,129

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2211	149324	-22899	57492	406	61859	170
IO2212	19543	-1339	30051	425	34839	277
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2211	109502	-9264	26772	2315	30451	2620

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	68,681	12,098	61,762	1,938	61,396	1,844
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	76,745	-18,944	106,990	979	109,300	971
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	91,784	-36,528	155,220	2,436	156,077	48
T2303	11,749	-4,528	15,541	2,063	15,826	1,844

***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	B2211	5,553.0	+1.89%	32,478	8,322
Fuel Oil	FU2301	2,643.0	+1.54%	450,895	494,260
Copper	CU2212	63,680.0	+1.43%	51,220	192,367
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Bleached Softwood Kraft Pulp	SP2301	6,722.0	-1.49%	70,031	178,870
Methanol	MA301	2,555.0	-1.39%	595,056	1,017,345
Ethynylbenzene	EB2211	8,166.0	-1.29%	84,417	42,676

Commodities (night session):

* Global crude oil price closed up collectively. December NYMEX contract up 3.45% to closed at \$88.26/b, December Brent contract up 2.5% to closed at \$94.03/b. INE crude oil active contract up 0.97% to 679.5 yuan/b. US crude oil export data and correction of USD index supported crude oil prices.

* Precious metals closed mixed. COMEX gold contract up 0.65% to closed at \$1668.8/oz. SHFE gold active contract down 0.49% to closed at 392.06 yuan/gram.

* Metals closed up collectively, LME aluminum up 5.19%, LME copper up 3.28%, LME tin up 2.75%, LME zinc up 2.1%, bonded copper up 1.47%, SHFE copper up 1.43%, SHFE aluminum up 0.56%.

* Commodity futures closed mixed. Energy & chemistry futures saw a mixed performance, fuel oil up 1.54%, LPG up 1.24%, bleached softwood kraft pulp down 1.49%, methanol down 1.39%, EB down 1.29%. Black series closed mixed, iron ore down 1.04%. Agricultural products closed mixed, No.2 soybeans up 1.89%, rapeseed oil up 1.4%, rapeseed meal down 0.79%.

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