

DZ20221102

Financials

*HongKong Stock Exchange announced to optimize trading fee structure which to cancel fixed trading system fee and to adjust up valuation charge from 0.005% to 0.00565%, both to take effect from Jan 1st 2023.

Covid

*Zhengzhou Healthcare Commission published article saying covid virus is a self-limited disease which can be prevented and is curable.

Industrial Economy

*MIIT and 4 other departments jointly issued plan on integrated development of virtual reality and industrial application during 2022-2026 which suggest to improve industrialized capacity of key components, terminals, business operation platform, production tools and info infrastructure with scale of VR industry to exceed cny 350bn in 2026 and key tech breakthrough like 3D to be realized.

Co Focus

*Prosus, large shareholder of Tencent clarified rumors saying a CITIC-led group is in talks with Naspers on stake purchase as untrue and it hold faith on Tencent in long-term prospects.

Nov 2nd Block Trade

*Block Trade Info

*Discount

- Akcome Science & Tech (002610 CH) saw 1 block trade worth 236mn at 3.03 yuan per share, 3.19 discount from last closing.
- Aiko Solar Energy (600732 CH) saw 18 block trades worth 284mn at 32.49 yuan per share, 10.62 discount from last closing.
- Bcht Biotechnology Co. (688276 CH) saw 4 block trades worth 82mn at 64.41 yuan per share, 9.29 discount from last closing.
- Haier Biomedical Co. (688139 CH) saw 5 block trades worth 41mn at 73.27 yuan per share, 4.94 discount from last closing.
- Montage Tech (688008 CH) saw 7 block trades worth 38mn at 53.62 yuan per share, 6.5 discount from last closing.
- Meinian Healthcare (002044 CH) saw 10 block trades worth 55mn at 3.93 yuan per share, 10.68 discount from last closing.
- Tuoxin Pharmaceutical (301089 CH) saw 5 block trades worth 93mn at 73.74 yuan per share, 8.5 discount from last closing.

*Flat

- Minsheng Banking (600016 CH) saw 3 block trades worth 47mn at 3.35 yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.4464 trillion	Total Short Selling Balance	106.5billion
SH Margin Balance	0.7697 trillion	SH Short Selling Balance	68.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601225	146mio	600010	15.42mio
600048	122mio	600732	1.3mio
600111	120mio	601991	1.29mio
600276	114mio	601398	1.24mio
601398	100mio	600588	1.23mio
SZ Margin Balance	0.6768 trillion	SZ Short Selling Balance	37.9 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002415	194mio	000878	4.75mio
002474	123mio	000630	1.14mio
301327	99mio	002600	1.08mio
000768	95mio	300015	1.06mio
300750	78mio	000975	1.03mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+3.5		Northbound Net Cash Flow	+2.7	
Southbound Net Cash Flow	+2.9		Southbound Net Cash Flow	+4.6	
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	525	1.83	300059	956	5.52
600188	375	3.09	600900	452	0.98
601225	369	1.91	601615	292	5.57
000858	364	0.7	600887	273	1.71
002129	333	2.61	600745	260	4.36

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2211	134,042	20,192	53,675	1,520	56,856	633
IF2212	55,073	12,008	54,926	318	69,943	-1,310
IF2303	18,402	6,820	25,706	1,491	27,996	1,433

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2211	84,799	11,511	33,558	-1,546	37,229	-2,992
IH2212	44,020	12,837	39,624	926	55,066	794
IH2303	10,133	725	13,485	227	16,062	264
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2211	127,293	18,885	73,552	-781	72,721	758
IC2212	54,353	8,393	121,417	-1,364	119,211	-1,020
IC2303	16,147	2,584	69,035	-379	65,189	-479
IC2306	12,380	2,858	14,608	2,024	15,589	2,301
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2211	76,359	1,983	36,195	1,394	37,866	2,072
IM2212	35,081	2,659	29,361	1,155	31,809	1,691
IM2303	13,400	-306	20,724	879	21,689	952

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2211	203482	34422	65429	-1026	70965	-2829
IO2212	33627	-764	34550	695	39873	298
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2211	113293	7066	31231	-579	36594	-610

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	87,454	-13,580	61,829	696	61,967	863
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	108,012	12,029	102,219	-4,059	105,156	-2,768
TF2303	9,868	922	13,190	1,542	14,118	1,738
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	122,359	17,538	151,443	108	155,322	524
T2303	15,833	-1,364	20,064	713	21,201	1,019

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2212	191,460.0	+3.6%	62,174	76,465
Fuel Oil	FU2301	2,770.0	+3.44%	302,972	368,176
Cotton	CF301	12,885.0	+3.12%	432,002	575,815
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Ethynylbenzene	EB2212	7,732.0	-0.95%	163,770	172,659
Glass	FG301	1,345.0	-0.52%	454,556	844,505
Soda Ash	SA301	2,323.0	-0.26%	504,181	472,571

Commodities (night session):

* Global crude oil price closed up collectively. December NYMEX contract up 2.36% to closed at \$88.57/b, January Brent contract up 1.97% to closed at \$94.64/b. INE crude oil active contract up 1.40% to 694.3 yuan/b. US senior energy consultant announced a 200m crude oil repurchase requirement to replenish crude oil storage.

* Precious metals closed up collectively. COMEX gold contract up 0.63% to closed at \$1651/oz. SHFE gold active contract up 0.24% to closed at 392.26 yuan/gram. Weak performance of USD and US treasury yield supported gold prices.

* Metals closed up collectively, LME nickel up 7.52%, LME copper up 2.82%, LME zinc up 2.41%, LME tin up 1.92%. SHFE nickel up 3.60%, SHFE zinc up 1.99%, bonded copper up 1.56%, SHFE tin up 1.44%.

* Commodity futures closed mixed. Energy & chemistry futures saw strong performance, fuel oil up 3.44%, TSR 20 up 2.18%, LPG up 2.15%, natural rubber up 1.67%, PVC up 1.41%, LLDPE up 1.34%. Black series closed up collectively, iron ore up 1.71%, coking coal up 1.45%, coke up 1.26%, hot-rolled coil up 1.11%. Agricultural products closed up mostly, cotton up 3.12%, cotton yarn up 2.03%, rapeseed meal up 1.99%, rapeseed oil up 1.91%, RBD palm olein up 1.83%, rapeseed oil up 1.63%.

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