

DZ20221108

Macro

*Premier Li Keqiang published signed article on mainstream media in Cambodia that China will promote stable, healthy and sustainable development of economy with opening-up insisted and to be further expanded.

Industrial Economy

*Turnover of second-hand houses in Shanghai in Oct of 16k, extend downward trend since Aug with avg deal price hold flat m/m.

*Rumors saying new requirement will be lifted for offshore wind power construction, either 30km off shore or in depth of 30m, though local experts suggest no heard of such.

Co Focus

*Hikvision clarified rumors saying its breach of contracts during autumn recruitment and internal job cut as untrue.

Nov 7th Block Trade

*Block Trade Info

*Discount

- Zhongsheng Pharmaceutical Co. (002317 CH) saw 5 block trades worth 60mn at 23.41 yuan per share, 13.62 discount from last closing.

- SMIC (688981 CH) saw 5 block trades worth 157mn at 40.67 yuan per share, 2.3 discount from last closing.

- Offen Education Tech (002607 CH) saw 3 block trades worth 75mn at 4.62 yuan per share, 7.97 discount from last closing.

- Yongguan Adhesive Products Corp. (603681 CH) saw 6 block trades worth 53mn at 22.17 yuan per share, 8.27 discount from last closing.

- Will Semiconductor Co. (603501 CH) saw 3 block trades worth 326mn at 77.56 yuan per share, 5.52 discount from last closing.

-Trina Solar Co. (688599 CH) saw 10 block trades worth 110mn at 70.93 yuan per share, 5.05 discount from last closing.

- Luxshare Precision Industry Co. (002475 CH) saw 6 block trades worth 58mn at 31.88 yuan per share, 1.57 discount from last closing.

*Premium

- Kweichow Moutai Co. (600519 CH) saw 2 block trades worth 116mn at 1511.55yuan per share, 0.29 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4588 trillion	Total Short Selling Balance	106.5 billion
SH Margin Balance	0.7759 trillion	SH Short Selling Balance	68.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	342mio	600010	19.72mio
603212	257mio	600744	7.70mio
600875	156mio	601988	3.56mio
600487	146mio	600839	1.72mio
601615	134mio	601899	1.63mio
SZ Margin Balance	0.6829 trillion	SZ Short Selling Balance	38.0 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
000831	165mio	300207	6.43mio
002129	165mio	000100	4.05mio
002025	131mio	003816	2.65mio
301267	127mio	300328	2.65mio
000821	97mio	002573	1.52mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.55		Northbound Net Cash Flow	-2.49	
Southbound Net Cash Flow	+2.10		Southbound Net Cash Flow	+2.80	
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
000858	247	0.93	600519	427	0.36
603185	247	14.07	600256	408	11.74
002192	221	23.61	002129	372	5.35
000333	211	0.39	603799	292	4.52
601888	191	0.52	601225	253	1.86

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2211	92,599	-23,715	48,570	-2,823	51,365	-2,456
IF2212	41,665	-10,982	53,613	-2,870	67,739	-2,430
IF2303	12,745	-5,144	26,544	651	30,250	919

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2211	58,838	-18,028	29,270	-3,550	32,427	-4,045
IH2212	34,092	-6,694	35,946	-1,666	50,540	-3,224
IH2303	9,716	-547	13,623	547	16,720	619
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2211	79,159	-14,525	57,451	-5,803	57,231	-7,538
IC2212	37,566	-9,361	116,032	-3,522	114,935	-3,254
IC2303	12,716	269	69,552	650	65,868	440
IC2306	6,979	-1,704	18,176	527	19,620	436
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2211	56,404	-7,105	34,015	261	34,336	-368
IM2212	22,894	-6,045	28,648	-500	32,322	-188
IM2303	8,529	-4,869	21,343	-396	22,268	-258

*Index Options

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2211	165872	-75116	59756	1050	63584	1991
IO2212	40990	-13322	39591	707	43930	835
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2211	107474	-24926	29590	448	35447	1379

*Treasury Futures

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	86,459	-16,602	59,984	-835	58,084	-1,325
TS2303	6,759	-2,377	12,016	1,109	12,533	1,080
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	89,310	-18,290	95,728	-635	97,380	-1,816
TF2303	15,594	2,887	19,813	2,001	19,944	1,865
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	108,249	-36,716	142,389	-2,126	140,862	-3,549
T2303	29,454	759	27,364	4,116	29,650	3,626

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Silver	AG2212	4,807.0	+1.78%	588,701	448,296
Natural Rubber	RU2301	12,485.0	+1.67%	177,453	173,649
TSR 20	NR2301	9,640.0	+1.31%	20,766	54,751
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2212	5,200.0	-1.44%	57,529	69,678
Stainless Steel	SS2212	16,475.0	-1.38%	50,999	60,830
LLDPE	L2301	7,732.0	-1.34%	132,945	375,280

Commodities (night session):

* Global crude oil price closed down collectively. December NYMEX contract down 0.8% to closed at \$91.87/b, January Brent contract down 0.59% to closed at \$97.99/b. INE crude oil active contract down 0.15% to closed at 714.9 yuan/b.

* Precious metals closed up collectively. COMEX gold contract up 0.11% to closed at \$1678.5/oz. SHFE gold active contract up 0.51% to closed at 394.6 yuan/gram.

* Metals closed up mixed, LME lead up 2.4%, LME tin up 1.29%, LME copper down 1.85%, LME nickel down 1.81%. SHFE tin up 1.11%, SHFE aluminum up 0.44%, SHFE nickel down 1.20%, SHFE copper down 0.56%.

* Commodity futures closed mixed. Energy & chemistry futures saw mixed performance, natural rubber up 1.67%, TSR 20 up 1.31%, soda ash up 1.3%, LPG down 1.44%, LLDPE down 1.34%, PP down 1.27%, bleached softwood kraft pulp down 1.16%, methanol down 1.12%, PTA down 1.01%. Black series closed mixed, iron ore up 0.53%, steel rebar down 0.76%, hot-rolled coil down 0.77%. Agricultural products closed up mostly, soybean meal up 1.1%, cotton down 0.9%.

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