

DZ20221114

#### International Relationship

\*President Xi Jinping will visit Bali, Indonesia during Nov. 14-17 in attendance of the G20 summit and to meet US's President Biden, confirmed by MoF. President Xi will also visit Thailand from Nov. 17-19 to attend APEC meetings.

#### Covid

\*State Medias said optimization of covid control measures aims for scientific and precise control rather than easing, opening-up or "lying flat".

#### Financials

\*CSDCC: China new investors in Oct of 802.9k, down 22.09% m/m.

\*CSRC and SASAC issued notice to support issuance of tech innovation corporate bonds by central enterprises which pointed out to optimize mechanism of bond market in serving tech innovation, support infrastructure REITs in trial and encourage business investment of financial institutions, bond underwriting for securities companies for instance.

#### Industrial Economy

\*PBoC and CBIRC jointly issued notice of financial supports on stable healthy development of real estate market which raised 16 detailed measures from 6 aspects, including building delivery, risk disposal of property firms in dilemma, protection of legitimate rights of consumers and financial supports of rental housing. Besides, property financing will be allowed for one more year extension if due in half year.

\*Pre-sale funds of commercial housings in Shenzhen will be supervised by government instead of banks to promote healthy development of property market with related provision in seeking for public opinions.

#### Nov 11th Block Trade

##### \*Block Trade Info

##### \*Discount

- Maxscend Microelectronics Co. (300782 CH) saw 16 block trades worth 179mn at 97 yuan per share, 5.43 discount from last closing.
- Zhongnan Construction (000961 CH) saw 4 block trades worth 12mn at 2.06 yuan per share, 16.83 discount from last closing.
- Cnooc Ltd (600938 CH) saw 4 block trades worth 22mn at 16.16 yuan per share, 0.86 discount from last closing.
- Zhenhua E-Chem Inc. (688707 CH) saw 6 block trades worth 25mn at 51.61 yuan per share, 4.76 discount from last closing.
- Will Semiconductor Co. (603501 CH) saw 1 block trade worth 151mn at 75.63 yuan per share, 6.73 discount from last closing.
- Red Avenue New Materials (603650 CH) saw 3 block trades worth 52mn at 31.63 yuan per share, 6.36 discount from last closing.

- Jiangshan Agro Chemicals Co. (600389 CH) saw 5 block trades worth 46mn at 41.22 yuan per share, 8.85 discount from last closing.

\*Premium

- Shangpin Home Collection Co.(300616 CH) saw 4 block trades worth 43mn at 20.27 yuan per share, 2.32 premium from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.4599 trillion	<b>Total Short Selling Balance</b>	107.4 billion
<b>SH Margin Balance</b>	0.7736 trillion	<b>SH Short Selling Balance</b>	67.3 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600048	240mio	512800	8.59mio
601012	227mio	510300	5.99mio
603392	143mio	510050	4.38mio
605358	142mio	600958	2.69mio
688185	90mio	512660	2.15mio
<b>SZ Margin Balance</b>	0.6864 trillion	<b>SZ Short Selling Balance</b>	40.1 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002460	184mio	002241	9.51mio
000002	117mio	000100	5.32mio
300393	91mio	300919	4.64mio
002192	81mio	000961	2.57mio
002142	73mio	002294	1.73mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+8.2		Northbound Net Cash Flow	+6.4	
Southbound Net Cash Flow	-1.7		Southbound Net Cash Flow	+0.6	
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
600519	1327	0.72	002241	685	12.21
601899	1282	6.84	600188	194	1.51
300750	980	1.28	300763	161	2.64
000333	768	2.61	605358	160	6.87
000858	556	0.98	300760	154	0.42

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2211	123,265	35,094	53,550	6,222	56,904	6,966
IF2212	71,176	26,042	58,114	3,331	75,484	3,366
IF2303	20,033	8,485	28,831	1,730	33,453	1,394
IF2306	9,007	4,303	8,684	1,512	10,743	1,753
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2211	79,256	17,778	30,824	1,949	34,446	2,717
IH2212	52,856	19,941	39,354	1,268	54,277	998
IH2303	14,148	7,639	14,499	926	17,959	861
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2211	97,939	26,047	53,438	2,106	54,089	3,188
IC2212	55,474	17,573	116,742	-361	117,522	458
IC2303	21,146	4,938	74,410	433	69,901	495
IC2306	13,297	3,479	26,339	2,381	27,467	2,618
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2211	68,262	16,832	31,923	1,766	31,842	1,412
IM2212	35,222	6,563	29,502	-345	33,524	-660
IM2303	16,635	5,765	24,084	622	25,579	1,254
IM2306	6,007	1,418	8,570	350	9,925	455

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2211	308113	144380	52450	-8589	54590	-12996
IO2212	72085	37766	49286	849	53131	-33
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2211	147686	46227	28510	-1280	34832	-1693
MO2212	23916	23916	15626	15626	17587	17587

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	88,572	11,195	52,656	-619	50,932	-413

TS2303	13,960	8,060	17,639	891	18,887	811
<b>5-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
TF2212	162,821	84,640	80,898	-1,486	83,811	-971
TF2303	50,792	32,478	35,721	5,998	35,834	7,051
<b>10-Year Treasury Bond Futures</b>	<b>Trading Volume</b>	<b>Change*</b>	<b>Long OI</b>	<b>Change*</b>	<b>Short OI</b>	<b>Change*</b>
T2212	266,207	177,972	134,617	5,471	134,087	5,354
T2303	123,986	92,526	49,093	10,185	50,800	11,053

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

<b>Top 3 Gainers (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
EG	EG2301	4,007.0	+3.46%	238,831	408,545
Coking Coal	JM2301	2,148.5	+2.8%	22,138	57,393
Coke	J2301	2,721.0	+2.72%	14,471	31,176
<b>Top 3 Loser (Dominant Contract)</b>					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Silver	AG2212	4,934.0	-1.1%	549,582	380,862
LPG	PG2212	5,164.0	-1.02%	51,030	59,063
Rapeseed Meal	RM301	3,168.0	-0.75%	237,445	434,045

**Commodities (night session):**

\* Global crude oil price closed up collectively. December NYMEX contract up 2.76% to closed at \$88.86/b, January Brent contract up 2.4% to closed at \$95.92/b. INE crude oil active contract up 0.45% to closed at 676.8 yuan/b.

\* Precious metals closed mixed. COMEX gold contract up 1.17% to closed at \$1774.2/oz. SHFE gold active contract down 0.21% to closed at 406.96 yuan/gram.

\* Metals closed up collectively, LME nickel up 5.98%, LME aluminum up 5.63%, LME zinc up 5.03%, LME tin up 4.31%, LME copper up 3.86%, LME lead up 2.93%. SHFE nickel up 1.67%, SHFE tin up 1.51%, SHFE aluminum up 1.28%, SHFE lead up 1.03%.

\* Commodity futures closed mixed. Energy & chemistry futures saw strong performance, EG up 3.46%, PTA up 2.17%, fuel oil up 2.02%, EB up 1.66%, polyester staple fiber up 1.54%, PP up 1.36%. Black series closed up collectively, coking coal up 2.8%, coke up 2.72%, iron ore up 2.65%, steel rebar up 1.17%. Agricultural products closed up mostly, RBD palm olein up 2.26%, cotton up 1.06%, cotton yarn up 1.02%.

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