

DZ20221117

Financials

*China Jan-Oct fiscal revenue of cny 17.3397tn, falls 4.5% y/y and up 5.1% excluding tax rebates.

*PBoC Q3 China monetary policy execution report pointed out to use multiple monetary policy tools to maintain reasonable and abundant liquidity to ensure growth of monetary supply and social aggregate financing with appropriate liquidity environment created. "No flooding" will be insisted and potentials of rising inflation trend is highly valued with demand side change under watch and products price to maintain overall stable.

Industrial Economy

*CPCAAUTO: retail sales of passenger vehicles in the 2nd week of Nov of 278k units, down 12% y/y.

*Pilbara Minerals held a new round of bidding on lithium concentrates at 7804 usd per ton, up 7.6% vs Oct 24th and hit new high for record.

*NDRC issued report on development of digital economy which pointed out to treat data as key factor, promote deep integration of digital technique and real economy to enhance development of digital economy, which is expected to step into overall expansion stage by 2025 and digital industrial cluster with global competitiveness to be formed up.

Nov 16th Block Trade

*Block Trade Info

*Discount

- Yuancheng Environment Co. (603388 CH) saw 2 block trades worth 52mn at 10.98 yuan per share, 10.44 discount from last closing.

- Tianrun Dairy Co. (600419 CH) saw 4 block trades worth 28mn at 14.00 yuan per share, 9.27 discount from last closing.

- Toly Bread Co.(603866 CH) saw 18 block trades worth 88mn at 12.36 yuan per share, 9.38 discount from last closing.

- Semir Garment Co. (002536 CH) saw 2 block trades worth 36mn at 4.48 yuan per share, 10.22 discount from last closing.

- Proya Cosmetics Co.(603605 CH) saw 4 block trades worth 131mn at 158 yuan per share, 6.00 discount from last closing.

- Huiyu Pharmaceutical Co. (688553 CH) saw 6 block trades worth 66mn at 16.1 yuan per share, 18.77 discount from last closing.

*Flat

- Ming Yang Smart (601615 CH) saw 4 block trades worth 366mn at 25.92 yuan per share, 0.00 discount from last closing.

*Premium

- Ja Solar Tech Co. (002459 CH) saw 4 block trades worth 110mn at 61.5 yuan per share, 2.49 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4656 trillion	Total Short Selling Balance	108.7 billion
SH Margin Balance	0.7758 trillion	SH Short Selling Balance	67.6 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601155	193mio	600095	5.47mio
600745	155mio	600906	1.73mio
601012	102mio	601788	1.25mio
600571	97mio	600022	0.84mio
600418	95mio	600383	0.76mio
SZ Margin Balance	0.6897 trillion	SZ Short Selling Balance	41 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300750	210mio	000100	18.14mio
002603	160mio	002252	1.45mio
002415	111mio	000961	1.37mio
002223	78mio	300146	1.23mio
300199	77mio	002301	1.13mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+0.96		Northbound Net Cash Flow	+0.04	
Southbound Net Cash Flow	+2.1		Southbound Net Cash Flow	+2.2	
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
601318	503	1.09	300750	452	0.58
601888	484	1.3	600406	259	1.52
300059	448	2.12	600900	178	0.37
600036	351	0.51	600111	153	1.55
601899	305	1.5	600536	114	2.63

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2211	71,011	-23,413	30,237	-10,778	32,274	-11,974
IF2212	60,760	-5,356	67,009	3,036	85,865	3,305
IF2303	12,382	-5,650	29,636	-225	34,834	287
IF2306	6,491	-693	10,115	-86	13,013	197

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2211	42,589	-20,834	15,830	-6,296	16,883	-7,170
IH2212	44,430	-11,975	45,810	561	61,265	1,466
IH2303	9,457	-1,242	14,825	400	18,529	642
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2211	57,624	-16,055	29,014	-9,568	29,898	-9,982
IC2212	52,098	-445	123,038	2,908	124,534	2,911
IC2303	16,676	-3,707	76,753	1,056	71,798	611
IC2306	10,952	440	30,210	1,492	31,974	1,547
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2211	36,973	-13,026	16,052	-6,419	15,982	-6,585
IM2212	33,663	-4,804	36,703	3,254	39,769	3,589
IM2303	10,446	-2,397	24,139	159	25,849	100
IM2306	5,402	445	10,288	739	11,973	887

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2211	148871	-68287	48974	284	51960	-1228
IO2212	45788	-25854	55581	1542	60170	1610
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2211	104187	-23550	25365	-1981	32131	-2796
MO2212	24791	1667	18566	1129	21175	1761

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	101,058	1,605	42,118	-1,522	40,728	-974
TS2303	52,052	31,699	23,763	4,275	26,653	4,663
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	136,355	12,375	64,963	-4,919	65,499	-6,213
TF2303	124,252	54,531	53,216	9,177	61,573	13,792
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	201,463	20,157	101,159	-12,934	99,749	-13,130
T2303	201,644	64,363	88,921	11,019	104,394	13,288

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Cotton Yarn	CY301	20,795.0	+1.02%	2,533	3,034
Ethenylbenzene	EB2212	8,216.0	+0.44%	167,300	128,796
White Sugar	SR301	5,766.0	+0.33%	94,510	367,515
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Nickel	NI2212	200,120.0	-3.58%	75,377	61,123
Glass	FG301	1,373.0	-2.9%	640,545	771,215
RBD Palm Olein	P2301	7,962.0	-2.45%	453,668	408,958

Commodities (night session):

- * Global crude oil price closed down collectively. December NYMEX contract down 1.84% to closed at \$85.32/b, January Brent contract down 1.26% to closed at \$92.68/b. INE crude oil active contract down 0.84% to closed at 636.5 yuan/b.
- * Precious metals closed up collectively. COMEX gold contract up 0.01% to closed at \$1777/oz. SHFE gold active contract up 0.18% to closed at 406.94 yuan/gram.
- * Metals closed down mostly, LME nickel down 11.05%, LME lead down 2.61%, LME zinc down 1.78%, LME copper down 1.47%, LME aluminum down 1.23%. SHFE nickel down 3.58%, SHFE tin down 2.02%, SHFE lead down 1.45%.
- * Commodity futures closed down mostly. Energy & chemistry futures saw weak performance, glass down 2.9%, methanol down 2.35%, fuel oil down 2.06%, PVC down 1.27%. Black series closed down collectively, coking coal down 1.16%, hot-rolled coil down 1.08%, coke down 0.9%. Agricultural products closed down mostly, RBD palm olein down 2.45%, corn starch down 1.29%, No.2 soybeans down 0.97%.

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