

DZ20221129

Industrial Economy

*CSRC decided to optimize 5 measures in supporting stable healthy development of property market from aspect of equity financing, including 1) resume M&A and supporting financing of property involved listed companies; 2) resume refinancing of listed property related companies; 3) optimize overseas listing regulations of property companies; 4) better play the role of REITs in revitalizing corporate assets; 5) play the function of private equity investment fund in trial on real estate.

*CAICT: Sept China domestic mobile phone delivery of 20.92mio units, down 2.4% y/y and 5G mobile phone account for 72.2%, down 0.1% y/y.

*CSRC and AMAC are in research of drafting detailed rules on filing of real estate oriented private equity investment fund which will be issued shortly, according to someone familiar with this matter.

Co Focus

*Tencent and Nio signed cooperation contract with in-depth cooperation to be carried forward in auto-driving maps, cloud and digital ecological society fields.

Nov 28th Block Trade

*Block Trade Info

*Discount

- Zijin Mining Group (601899 CH) saw 28 block trades worth 441mn at 8.58 yuan per share, 0.08 discount from last closing.

- Unigroup Guoxin Microelectronics Co. (002049 CH) saw 25 block trades worth 1157mn at 157.67 yuan per share, 2.1 discount from last closing.

- Zhuhai CosMX Battery Co. (688772 CH) saw 41 block trades worth 364mn at 20.01 yuan per share, 6.35 discount from last closing.

- C.Q.Pharmaceutical Holding Co. (000950 CH) saw 31 block trades worth 148mn at 4.78 yuan per share, 10.53 discount from last closing.

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

- Focus Media IT Co. (002027 CH) saw 7 block trades worth 253mn at 5.29 yuan per share, 0.28 discount from last closing.

*Flat

- Jolly Pharmaceutical Co. (300181 CH) saw 3 block trades worth 16mn at 10.24 yuan per share, 0.00 discount from last closing.

*Premium

- Zijin Mining Group (601899 CH) saw 28 block trades worth 441mn at 8.58 yuan per share, 0.08 premium from last closing.

***Margin Trade**

Total Margin Balance	1.4642 trillion	Total Short Selling Balance	99.6 billion
SH Margin Balance	0.7729 trillion	SH Short Selling Balance	62.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600050	159mio	600744	5.12mio
600522	158mio	688779	2.28mio
601888	135mio	600522	2.25mio
601668	133mio	600708	1.52mio
601318	120mio	601988	0.99mio
SZ Margin Balance	0.6914 trillion	SZ Short Selling Balance	37.1 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002317	237mio	000100	9.12mio
002603	150mio	000878	2.91mio
000651	86mio	301175	2.03mio
000617	72mio	002948	1.27mio
002432	70mio	000750	1.25mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-4.2		Northbound Net Cash Flow	+0.4	
Southbound Net Cash Flow	+3.3		Southbound Net Cash Flow	+3.3	
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
605117	344	11.62	600519	872	0.46
000333	260	0.81	601888	437	1.25
688111	252	2.13	601318	348	0.75
000792	200	1.51	301166	269	0.76
002466	181	1.37	600256	268	3.76

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2212	122,357	19,283	88,062	1,720	102,879	-1,100
IF2303	28,095	11,346	34,113	3,005	41,493	3,556
IF2306	7,781	2,547	12,957	698	16,780	1,003

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2212	95,523	24,537	62,124	3,420	81,989	4,063
IH2303	24,202	10,882	20,238	970	24,786	2,113
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2212	98,398	16,891	133,311	880	130,869	732
IC2303	23,637	4,510	81,657	2,423	76,913	2,457
IC2306	11,631	924	41,500	2,076	41,290	1,491
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2212	63,640	11,075	44,361	539	46,632	-364
IM2303	16,083	2,725	27,343	473	29,197	401
IM2306	7,359	1,609	14,729	963	16,982	764

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2212	190046	61887	79260	1499	85208	740
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2212	84053	15377	32107	417	38105	666

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2212	2,342	-4,750	24,270	-635	24,265	-594
TS2303	112,148	6,154	29,427	-333	33,726	-555
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2212	7,502	1,160	35,540	-1,032	35,541	-962
TF2303	119,545	1,503	73,039	489	80,184	-1,218
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2212	13,999	-4,776	56,774	-2,057	56,740	-1,673
T2303	145,294	-46,092	122,658	3,691	129,335	2,133

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Iron Ore	I2301	777.5	+3.19%	316,848	647,719
Coking Coal	JM2301	2,256.5	+3.13%	20,965	55,937
Coke	J2301	2,854.0	+2.5%	12,298	32,768
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2301	2,562.0	-1.16%	240,027	361,502
PVC	V2301	5,946.0	-1.1%	297,034	517,644
Ethenylbenzene	EB2301	7,627.0	-0.97%	79,297	159,349

Commodities (night session):

* Global crude oil price closed up mostly. January NYMEX contract up 0.34% to closed at \$76.54/b, February Brent contract down 0.53% to closed at \$83.27/b. INE crude oil active contract up 1.80% to closed at 570.8 yuan/b.

* Precious metals closed down collectively. COMEX gold contract down 0.78% to closed at \$1740.3/oz. SHFE gold active contract down 0.21% to closed at 406.98 yuan/gram.

* Metals closed up mostly, LME zinc up 0.8%, LME nickel up 0.72%, LME tin up 0.54%, LME copper down 0.35%. SHFE tin up 1.61%, SHFE zinc up 1.42%, SHFE aluminum up 1.20%.

* Commodity futures closed mixed. Energy & chemistry futures closed down mostly, fuel oil down 1.16%, PVC down 1.1%, EB down 0.97%, bleached softwood kraft pulp down 0.94%. Black series closed up collectively, iron ore up 3.19%, coking coal up 3.13%, coke up 2.5%, steel rebar up 1.26%, hot-rolled coil up 1.17%. Agricultural products closed mixed, RBD palm olein up 1.56%, rapeseed meal up 1.22%.

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