

DZ20241118

Xi's

-Qiushi will publish an important article by Xi Jinping, titled "Supporting Chinese-style Modernization with High-Quality Development".

-Xi Jinping said China's commitment to the goal of stable, healthy and sustainable development of Sino-US relations has not changed. China is willing to continue dialogue, expand cooperation, control differences with the US government, strive to achieve a smooth transition between China and the United States, and benefit the people of both countries.

Policy

-SRC released Market Value Management Guidelines for listed companies. The "Guidelines" require listed companies to improve their quality as the foundation, enhance operational efficiency and profitability, and promote reasonable reflection of the quality of listed companies' investment value.

Data

-The added value of industrial enterprises above designated size +5.3% y/y, vs est +5.6% and previous +5.4%.

-Fixed asset investment (excluding farmers) 42322.2bn yuan, +3.4% y/y, vs est +3.5% and previous +3.4%.

-The total retail sales of consumer goods +4.8% y/y, vs est +3.9%.

-Urban surveyed unemployment rate 5.0%, down 0.1 percentage points m/m.

Nov 15 Block Trade Info

\*Discount

-MONTAGE TECHNOLOGY (688008 CH) saw 4 block trades worth 15.61mn at 61.86yuan per share, 13.72pct discount from last closing.

-CATL (300750 CH) saw 1 block trade worth 13.95mn at 225.00yuan per share, 18.18pct discount from last closing.

\*Flat

-WANTAI BIOLOGICAL (603392 CH) saw 1 block trade worth 65.77mn at 73.75yuan per share, flat from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.8262 trillion	<b>Total Short Selling Balance</b>	10.1 billion
<b>SH Margin Balance</b>	0.9422 trillion	<b>SH Short Selling Balance</b>	6.9 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
600050	435mio	512880	3.5mio
510500	336mio	515120	2.6mio

600206	307mio	600157	1.8mio
600536	230mio	515700	1.5mio
688256	200mio	512760	1.5mio
<b>SZ Margin Balance</b>	0.8804 trillion	<b>SZ Short Selling Balance</b>	3.2 billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002230	236mio	000750	0.4mio
000625	218mio	002131	0.4mio
000716	159mio	000725	0.3mio
002241	146mio	000957	0.3mio
002422	146mio	300182	0.3mio

**\*Connection Trade**

SH-HK Connection (bn cny/hkd)		SZ-HK Connection (bn cny/hkd)	
Northbound Turnover	115.31	Northbound Turnover	123.49
Southbound Net Cash Flow	-1.5	Southbound Net Cash Flow	+2.4
Top 5 Northbound Turnover/Shanghai		Top 5 Northbound Turnover/Shenzhen	
Name	Market Value (mio cny)	Name	Market Value (mio cny)
600030	2150	300750	3348
600519	1642	300059	3022
601127	1369	002594	1169
601318	1286	002230	1131
601138	1147	002371	1091

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2411	24,515	-17,682	0	-9,849	0	-9,858
IF2412	174,444	22,196	121,160	6,435	151,253	7,337
IF2503	47,082	11,106	50,834	3,887	65,323	4,280
IF2506	14,918	2,250	14,238	659	20,216	982

SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2411	15,460	-11,071	0	-5,762	0	-5,596
IH2412	87,736	1,747	54,887	1,573	70,592	1,231
IH2503	22,510	4,727	19,839	2,174	28,508	2,319
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2411	21,356	-19,145	0	-7,989	0	-8,200
IC2412	154,867	30,166	110,358	8,400	114,884	7,762
IC2503	45,380	11,307	54,335	4,219	58,807	3,944
IC2506	13,768	903	17,397	554	19,540	655
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2411	37,282	-30,525	0	-11,757	0	-13,230
IM2412	293,971	46,587	139,921	5,748	154,616	8,865
IM2503	83,058	15,861	70,084	5,941	79,795	5,874
IM2506	29,738	3,539	28,065	1,693	31,910	1,889

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2411	143164	-29964	0	-42905	0	-48804
IO2412	92342	42887	71762	5526	84447	7277
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2411	238423	-54895	0	-46699	0	-51192
MO2412	169610	60059	78356	5900	83859	5129
MO2503	9196	3510	17982	61	19686	235
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2411	63546	-14567	0	-18463	0	-22919
HO2412	31223	11630	31340	2071	34854	2305

**\*Treasury Futures**

Position of Top 20 members (Unit lots)
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2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2412	63,205	14,194	33,389	1,194	37,030	419
TS2503	19,242	7,257	25,561	2,215	29,031	2,229
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2412	83,516	15,486	87,017	-1,768	94,821	-2,344
TF2503	31,754	11,734	34,630	3,732	38,661	3,941
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2412	76,981	8,673	119,915	-5,534	124,462	-6,378
T2503	29,696	-866	66,848	4,016	65,278	3,862
30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2412	77,891	5,110	46,620	-358	51,217	-472
TL2503	33,679	2,548	32,288	1,771	33,616	1,818

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
RBD Palm Olein	P2501	10,098.0	+1.12%	452,583	499,496
Rapeseed Oil	OI501	9,334.0	+0.66%	197,375	208,541
Ethynylbenzene	EB2412	8,381.0	+0.53%	93,154	146,107
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2412	4,362.0	-2.7%	28,070	35,731
Crude Oil	SC2412	516.3	-2.25%	52,471	13,544
Natural Rubber	RU2501	17,290.0	-1.96%	160,689	152,144

**\* Commodities (night session):**

\* Global crude oil price closed down collectively. December NYMEX crude oil contract down about 2.55% to closed at \$66.95/b, January Brent contract down about 2.09% to closed at \$71.04/b. INE crude oil active contract down about 2.25% to 516.3 yuan/b.

\* Precious metals closed mixed, COMEX gold active contract down 0.21% and closed at \$2567.4/oz. SHFE gold active contract up 0.04% to closed at 594.86 yuan/gram.

\* Metals closed down mixed, LME copper down 0.21%, LME zinc up 0.37%, LME nickel down 0.92%, LME aluminum up 5.56%, LME tin down 1.39%, LME lead down 0.46%, SHFE aluminum down 1.63%, SHFE tin down 1.33%, SHFE zinc down 0.83%, SHFE nickel

down 0.42%, SHFE lead down 0.3%, SHFE copper down 0.26%.

\* Commodity futures closed down mostly, LPG down 2.7%, natural rubber down 1.96%, soda ash down 1.87%, fuel oil down 1.71%, butadiene rubber down 1.43%, TSR 20 down 1.4%. Steel rebar down 1.19%, iron ore down 1.14%, coking coal down 1.06%, hot-rolled coil down nearly 1%, coke down nearly 1%, soybean meal down 1.01%, No.2 soybean down 1.01%, rapeseed meal down 1.01%, RBD palm olein up 1.12%.

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