

DZ20211103

**\*Key points**

Financial News

\*Premier Li Keqiang pointed out to formulate combined tax and fee cut policies for medium-small private enterprises and to guide reasonable profit surrender of financial institutions to the real economy with measures to revitalize operation of industrial economy adopted.

\*Guan Lixin, vice director of consumption research institute of MoC said its the major role of MoC to ensure market supply and stable operation of life necessities and notices are issued on yearly basis.

Industrial Economy

\*Vice premier Han Zheng emphasized during investigation in National Grid that energy supply should be the key work with price to be stabilized and clean utilization of coal to be promoted. Power generation capacity of coal enterprises shall recover to normal level.

Co Focus

\*Hengshun Vinegar (600305 CH) announces to raise products px by 5%-15%, effective from 20th Nov.

\*Ganfeng Lithium (002460 CH) says limited improvement on profit would be realized from cooperation with Tesla in the short term.

\*As shown from public information released by Eastroc Beverage (605499 CH) today that local famous fund manager Zhang Kun from E Fund has investigated co in Oct, during which co suggest no sales ceiling been reached in Guangdong region and co will lock up PET price at appropriate position.

**\*Block Trade Info**

\*Discount

-3peak (688536 CH) saw 5 block trade worth 108mn at 714.84/722.61yuan per share, 9.11/10.08pct discount from last closing.

-Brightgene Bio-Medical (688166 CH) saw 15 block trade worth 69mn at 30.97yuan per share, 7.25pct discount from last closing.

-Avicopter (600038 CH) saw 11 block trade worth 279.5mn at 57.7yuan per share, 10.54pct discount from last closing.

-Imeik (300896 CH) saw 4 block trade worth 67mn at 558yuan per share, 3.88pct discount from last closing.

-Oncechance Tech (300792 CH) saw 5 block trade worth 120mn at 50.96yuan per share, 9.61pct discount from last closing.

-Chenxi Aviation Tech (300581 CH) saw 5 block trade worth 29mn at 24.77yuan per share, 18.22pct discount from last closing.

\*Flat

-Gigadevice Semiconductor (603986 CH) saw 3 block trade worth 74.3mn at 172yuan per share, flat from last closing.

-Wuxi Aptec (603259 CH) saw 3 block trade worth 68.1mn at 131.77yuan per share, flat from last closing.

-Moutai (600519 CH) saw 2 block trade worth 48.4mn at 1804.64yuan per share, flat from last closing.

-Luxshare (002475 CH) saw 5 block trade worth 56mn at 39.78yuan per share, flat from last closing.

-Goertek (002241 CH) saw 4 block trade worth 52.8mn at 44.88yuan per share, flat from last closing.

\*Margin Trade

<b>Total Margin Balance</b>	1.6957trillion	<b>Total Short Selling Balance</b>	148.2billion
<b>SH Margin Balance</b>	0.9022trillion	<b>SH Short Selling Balance</b>	92.7billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
601166	567mio	600010	9.8mio
603185	167mio	512880	8.0mio
600438	132mio	688538	7.5mio
603806	125mio	512000	6.3mio
600150	115mio	515790	2.6mio
<b>SZ Margin Balance</b>	0.7935trillion	<b>SZ Short Selling Balance</b>	55.5billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002610	160mio	159949	3.5mio
300999	117mio	002301	1.4mio
002240	106mio	002610	1.4mio
002129	99mio	000723	1.2mio
002544	92mio	002202	839k

\*Connection Trade

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	1.35		Northbound Net Cash Flow	1.02	
Southbound Net Cash Flow	0.79		Southbound Net Cash Flow	1.00	
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
601012	1298	2.39	601166	447	1.13
300750	898	0.59	601899	434	1.57
601888	672	1.42	600900	384	0.79
600460	472	5.69	600519	345	0.15
601318	438	0.48	600031	339	1.73

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2111	101,942	31,655	52,608	8,759	54,565	7,122
IF2112	40,807	17,715	54,908	3,110	66,940	2,688
IF2203	11,815	4,505	32,199	1,320	33,497	1,362
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2111	69,322	21,761	36,981	4,848	38,897	3,884
IH2112	28,890	12,821	30,217	2,640	37,915	2,914
IH2203	9,096	3,538	9,950	852	13,176	1,325
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2111	80,016	16,957	59,544	3,700	60,891	3,181
IC2112	36,950	12,690	76,387	1,477	85,119	739
IC2203	14,527	4,882	58,007	306	65,691	311
IC2206	8,901	3,623	13,002	1,987	13,671	1,970

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2111	201493	105727	66687	150	69864	565
IO2112	38132	25069	34923	2335	37182	1790

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2112	22,455	-1,526	20,092	-362	22,736	-267
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2112	49,371	1,691	64,865	-1,369	63,773	-679
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2112	124,490	25,482	113,224	-2,035	112,750	-3,582
T2203	14561	2337	19923	1725	21023	2080

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Polished Round-Grained Rice	RR2201	3,545.0	+2.93%	30,886	15,206
Coking Coal	JM2201	2,238.0	+1.84%	20,903	40,680
EG	EG2201	5,771.0	+1.26%	266,128	168,475
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
LPG	PG2112	5,287.0	-2.94%	98,811	47,610
Glass	FG201	1,659.0	-2.81%	192,192	225,899
PVC	V2201	8,601.0	-2.75%	550,923	335,892

\* The December contract of WTI fell by 1.3%, quoted at \$82.96/barrel. Likewise, Brent Oil went 0.71% lower to \$84.11/barrel. CVR Energy, an oil refining and marketing company, estimated that there is 1 million barrels excess of production capacity in the US. As of Oct 29, the API crude oil inventory increased 3.594 million barrels, given the estimated value of 1.567 million barrels and last value of 2.318 million barrels.

\* The natural gas futures surged sharply over 6.5%, now quoted at \$5.52/MMBTU.

\* For the night session on Nov 2, black series closed mixed with coking coal and coke rose by 1.84% and 1.19% respectively, thermal coal futures went up for 0.58%. While steel rebar dropped 2.67%, iron ore shifted 2.03% lower. For chemical and energy sector, EG and bitumen both went up more than 1%, while LPG, glass and PVC all closed down and quoted approximately 3% lower.

\* LME metals mostly closed down with LME copper fell 0.42% to \$9,514.5/ton, LME zinc down by 0.61% to \$3,337/ton, LME nickel down by 0.72% to \$19,560/ ton, LME aluminum down by 1.42% quoted at \$2,681/ton, while LME tin fell by 0.15% to \$36,915/ ton, lead fell by 0.42% to \$2,369/ton.

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