

DZ20211110

***Key points**

Industrial Economy:

*NDRC and 9 other departments issued the plan in promoting clean production during the 14th 5-year plan period which proposed fully promotion by 2025 and further deepen in agriculture, services, construction and transportation fields. Efficiency of energy resource utilization to be significantly improved with intensity of major pollutants and CO2 emissions in key industries to be significantly reduced. New buildings in cities will fully meet green building standards.

*NDRC and related departments jointly issued plan to promote high-quality development of bulk substance with a batch of high value added types developed by 2025. World leading firms, industrial clusters and production bases will be cultivated in improved capacity of green low-carbon development.

*Guangdong province issued notice to promote city consumption with restriction on license plates in Guangzhou and Shenzhen to be eased and application requirement on NEV to be widened.

*MIIT said to continue upgrading the level of security protection for industrial internet platforms, encourage build-up of enterprise-level security awareness capabilities and to integrate key platforms into the security monitoring system.

*Related departments are currently working on a carbon quota allocation method for non-ferrous metals, building materials and steel industries, to promote the participation of enterprises in the above three industries in carbon trading.

***Block Trade Info**

*Discount

-Yuan Long-ping High-Tech Agriculture (000998,CH) saw 2 block trade worth 34.78 mn at 20.80 yuan per share, 17.69 discount from last closing.

-Jiugui Liqor (000799,CH) saw 1 block trade worth 22.83 mn at 190.89 yuan per share, 9.27 discount from last closing.

-Industrial Bank (601166,CH) saw 4 block trade worth 999.86 mn at 16.99 yuan per share, 7.21 discount from last closing.

-TF Securities (601162,CH) saw 2 block trade worth 48.91 mn at 3.81 yuan per share, 3.93 discount from last closing.

-SMIC (688981,CH) saw 4 block trade worth 68.95 mn at 54.47 yuan per share, 1.75 discount from last closing.

-National Silicon Industry Group (688126,CH) saw 2 block trade worth 57.20 mn at 28.60 yuan per share, 1.52 discount from last closing.

-Arawana (300999,CH) saw 1 block trade worth 32.45 mn at 64.90 yuan per share, 1.10 discount from last closing.

***Flat**

-PIEN TZE HUANG (600436,CH) saw 2 block trade worth 58.79 mn at 422.99 yuan per share, flat from last closing.

-CATL (300750,CH) saw 1 block trade worth 49.74 mn at 663.28 yuan per share, flat from last closing.

-HKVisioin (002415,CH) saw 2 block trade worth 258.91 mn at 52.20 yuan per share, flat from last closing.

-Sanhua Intelligent Controls (002050,CH) saw 3 block trade worth 56.30 mn at 24.53 yuan per share, flat from last closing.

***Premium**

-KWEICHOW MOUTAI (600519,CH) saw 1 block trade worth 23.30 mn at 1879.10 yuan per share, 4.98 premium from last closing.

-MIDEA (000333,CH) saw 2 block trade worth 68.89 mn at 68.89 mn at 75.21 yuan per share, 9.00 premium from last closing.

***Margin Trade**

Total Margin Balance	1.6959trillion	Total Short Selling Balance	141.1billion
SH Margin Balance	0.8987 trillion	SH Short Selling Balance	79.7 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600519	268mio	603866	1.82mio
688981	168mio	600096	1.67mio
600460	167mio	601919	1.31mio
601615	159mio	601360	1.23mio
600893	126mio	601668	1.21mio
SZ Margin Balance	0.7972trillion	SZ Short Selling Balance	52.6billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
002202	155mio	002610	1.69mio
300059	147mio	000875	1.36mio
002617	113mio	000998	1.22mio
002610	113mio	002385	1.12mio
300014	108mio	300623	1.03mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	-1.95		Northbound Net Cash Flow	-0.16	
Southbound Net Cash Flow	-0.12		Southbound Net Cash Flow	-0.57	
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	526	1.06	300750	533	0.35
603659	161	1.19	002648	341	5.41
600584	153	2.76	000858	260	0.32
601888	140	0.31	300124	206	1.11
600660	134	1.04	002812	172	0.71

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2111	75,901	6,843	45,970	2,446	46,833	1,145
IF2112	29,273	6,447	53,506	768	65,306	1,575
IF2203	10,043	3,987	32,590	130	35,148	331
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2111	48,151	2,651	35,128	1,877	35,860	1,142
IH2112	19,635	3,854	28,991	314	36,494	139
IH2203	6,639	955	10,293	533	13,603	785
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2111	59,054	-326	47,946	-1,642	49,707	-2,913
IC2112	27,344	-564	80,005	1,006	87,917	375
IC2203	11,862	143	59,933	1,056	67,036	424
IC2206	10,726	819	20,788	2,490	22,309	2,906

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2111	132182	23552	71289	717	73398	716
IO2112	28404	7071	38307	862	41478	863

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2112	33,995	2,083	18,701	-345	21,824	-975
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2112	46,756	-1,482	58,107	-1,722	61,534	-845
TF2203	13,775	1,195	18,898	3,068	20,643	3,123
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2112	94,850	11,732	105,919	-1,586	107,331	-435
T2203	29,200	10,363	35,244	5,499	37,613	5,720

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

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.1 Soybeans	a2201	6,463.0	+2.31%	94,794	130,624
Rapeseed Meal	rm201	2,618.0	+2.27%	416,800	315,519
Corn Starch	cs2201	3,279.0	+1.17%	71,374	136,225
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Methanol	ma201	2,605.0	-7.26%	1,409,170	1,037,765
Glass	fg201	1,596.0	-6.67%	220,164	235,544
Iron Ore	i2201	528.0	-6.13%	358,211	497,350

Commodities (night session):

* EIA revised up forecast on US crude oil benchmark price. As of the week of November 5th, 2021, the weekly US crude oil reserve decreased by 2485 thousand barrels. December NYMEX crude oil contract rose 3.22% to closed at \$84.57/b, December Brent contract rose 2.03% to closed at \$85.12/b, INE crude oil active contract quoted 0.87% higher to closed at 530.9 yuan/b.

* Gold price rose to highest point since September amid sliding USD. COMEX gold futures closed at \$1834/oz (up 0.33%). SHFE gold active contract closed at 377.98 yuan/gram (up 0.3%).

* Metals mostly closed down. LME aluminum went down 1.65%, copper down 0.72%, zinc up 0.15%. SHFE aluminum down 1.50%, copper down 0.79%, bonded copper down 0.40%, zinc up 0.71%.

* Commodity futures mostly closed down. Energy & chemistry sector saw week performance, with methanol plummeted 7.26%, glass slumped 6.67%, LPG down 4.81%, EG down 3.44%. Black series went down collectively, iron ore declined sharply by 6.13%, hot-rolled coil down 4.69%, coke down 4.67%, coking coal down 4.34%. Agriculture commodity futures saw diverge performance, No.1 soybeans rose 2.31%, rapeseed meal went up 2.27%, whereas soybean oil down 1.19%, RBD palm olein down 1.15%.

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