

DZ20211116

**\*Key points**

Industrial Economy

\*NDRC and 4 other departments jointly issued benchmark and basic standard of energy efficiency in key fields of high energy consuming industry which emphasized to carry out technique reform on energy saving and carbon reduction with lagging capacity to be eliminated.

\*NDRC is working on formulation of logistic plans with new pattern of instant delivery and unmanned delivery to be promoted.

Financial News

\*Domestic leading private fund High-Flyer Quant announced to suspend subscription of all products from Nov 15th.

Co Focus

\*Avitar 11 under Changan Automobile will be officially launched in 2Q2020 with mass production to be realized in 3Q and 4 types new vehicles will be promoted in coming 5 years, according to CEO of Avitar on Nov 15th.

**\*Block Trade Info**

\*Discount

-Easton Bio Pharm (688513 CH) saw 6 block trade worth 42mn at 42.4yuan per share, 7.83pct discount from last closing.

-Peacebird (603877 CH) saw 2 block trade worth 152mn at 33yuan per share, 8.33pct discount from last closing.

-Toly bread (603866 CH) saw 15 block trade worth 109mn at 27.12yuan per share, 7.31pct discount from last closing.

-Xingqi Pharm (300573 CH) saw 3 block trade worth 56.1mn at 127.53yuan per share, 10pct discount from last closing.

-Sai MicroElectronics (300456 CH) saw 2 block trade worth 63.9mn at 23yuan per share, 9.73pct discount from last closing.

-Yunda (002120 CH) saw 17 block trade worth 87mn at 16.99yuan per share, 7.16pct discount from last closing.

**\*Margin Trade**

<b>Total Margin Balance</b>	1.7000trillion	<b>Total Short Selling Balance</b>	138.8billion
<b>SH Margin Balance</b>	0.8970trillion	<b>SH Short Selling Balance</b>	86.8billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
688105	252mio	688212	2.8mio
600519	166mio	603866	2.6mio
603986	163mio	600233	2.3mio
600522	140mio	600566	2.1mio
688598	89mio	688105	1.3mio
<b>SZ Margin Balance</b>	0.8030trillion	<b>SZ Short Selling Balance</b>	52.0billion
<b>Top Five Margin Trade Net Bought (in CNY)</b>		<b>Top Five Short Selling Net Sold (in shares)</b>	
002405	304mio	300088	1.7mio
002610	297mio	300058	1.5mio
300118	159mio	002610	1.5mio
002602	121mio	002385	1.0mio
300088	106mio	301017	1.0mio

**\*Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	0.54		Northbound Net Cash Flow	2.85	
Southbound Net Cash Flow	-1.89		Southbound Net Cash Flow	0.36	
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
601888	629	1.44	600406	293	1.35
300750	360	0.24	600522	283	5.14
600460	358	3.76	002074	281	3.43
002191	354	17.89	000776	262	1.60
601012	341	0.66	600887	232	0.91

**\*Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2111	63,164	-3,646	36,426	-1,801	37,890	-2,044
IF2112	30,101	1,642	56,127	1,842	67,063	2,240
IF2203	6,890	548	33,368	386	36,006	420
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2111	41,595	-1,143	30,468	252	30,311	352
IH2112	17,558	-3,961	29,794	743	36,203	241
IH2203	5,646	467	10,905	826	14,417	559
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2111	58,691	7,740	37,910	-2,730	40,637	-1,685
IC2112	36,194	7,775	83,257	3,304	92,400	3,000
IC2203	12,094	2,144	60,371	582	67,617	770
IC2206	8,838	1,449	25,520	1,519	27,673	1,641

**\*Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2111	124362	2939	56805	-352	59792	327
IO2112	44172	6822	48981	3175	51108	3815

**\*Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2112	23,434	11,061	18,425	-895	20,492	-1,219
TS2203	6,875	3,292	11,966	1,627	13,009	2,106
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2112	42,383	5,899	46,521	-1,645	50,041	-1,313
TF2203	18,067	6,827	29,778	3,433	32,813	3,888
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2112	96,983	16,972	84,174	-3,876	87,877	-2,594
T2203	50,206	18,682	57,764	9,013	61,583	7,374

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

<b>Top 3 Gainers (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
TSR 20	nr2201	11,705.0	+1.43%	6,430	21,091
Natural Rubber	ru2201	14,690.0	+1.35%	100,311	140,744
Stainless Steel	ss2201	17,445.0	+1.22%	60,465	54,831
<b>Top 3 Loser (Dominant Contract)</b>					
<b>Product</b>	<b>Contract</b>	<b>Price</b>	<b>Change %</b>	<b>Trading Volume</b>	<b>Open Interests</b>
Coking Coal	jm2201	1,945.0	-5.56%	19,602	37,517
LLDPE	l2201	8,642.0	-3.33%	330,753	258,386
Thermal Coal	zc201	821.6	-2.93%	4,920	20,507

**Commodities (night session):**

\* Global crude oil price saw diverge performance. December NYMEX crude oil contract went up 0.2% to closed at \$80.95/b, December Brent contract declined 0.07% to closed at \$82.11/b, INE crude oil active contract quoted 0.58% lower to closed at 510.3 yuan/b.

\* The uptrend of gold price eased amid strengthening USD and rising US treasury yield. COMEX gold futures closed at \$1864.7/oz (down 0.2%). SHFE gold active contract closed at 384.48 yuan/gram (up 0.38%).

\* Metals went down collectively. LME aluminum down 2.43%, copper down 0.45%, zinc down 1.81%. SHFE aluminum down 1.80%, bonded copper down 0.08%, zinc down 1.53%.

\* Commodity futures performed mixed. Energy & chemistry sector saw diverge performance, with TSR 20 rose 1.43%, rubber up 1.35%, whereas LLDPE declined 3.33%, PP dropped 2.86%, PVC went down 2.5%. Black series all closed down, coking coal slumped 5.56%, thermal coal declined 2.93%. Agriculture commodity futures saw diverge performance, cotton yarn rose 0.84%, whereas No.1 soybeans went down 1.21%.

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